

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2010
OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

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

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL
Country of Domicile United States of America

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

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

Main Administrative Office 2775 Sanders Road (Street and Number)
Northbrook , IL 60062-6127 (City or Town, State and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 3075 Sanders Road, Suite H1A (Street and Number)
Northbrook , IL 60062-7127 (City or Town, State and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address www.allstate.com

Statutory Statement Contact LYNN CIRRINCIONE (Name), 847-402-3029 (Area Code) (Telephone Number)
LYNN.CIRRINCIONE@ALLSTATE.COM (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

President and Chief Executive Officer	THOMAS JOSEPH WILSON, II	Treasurer	MARIO RIZZO #
Secretary	MARY JOVITA MCGINN	Chief Financial Officer	DOGAN CIVGIN

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Illinois
County of Cook SS:

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

THOMAS JOSEPH WILSON, II
President and Chief Executive Officer

MARY JOVITA MCGINN
Secretary

MARIO RIZZO
Treasurer

Subscribed and sworn to before me this
22ND day of FEBRUARY 2011

Linda Schmitz
Notary
9/22/2012

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

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

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

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	22,345,434,429		22,345,434,429	22,398,029,989
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	155,995,400		155,995,400	129,243,896
	2.2 Common stocks	9,046,907,544	3,555,337	9,043,352,207	9,431,563,797
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	17,364,311		17,364,311	47,314,453
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	321,906,557		321,906,557	317,681,613
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ (490,832,093) , Schedule E - Part 1), cash equivalents ($ 40,058,238 , Schedule E - Part 2) and short-term investments ($ 17,407,515 , Schedule DA)	(433,366,340)		(433,366,340)	(226,844,313)
6.	Contract loans (including $ premium notes)				
7.	Derivatives	68,754,456		68,754,456	159,347,764
8.	Other invested assets (Schedule BA)	3,260,084,702	6,339,000	3,253,745,702	2,368,802,014
9.	Receivable for securities	9,895,634	149,175	9,746,459	55,113,308
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	34,792,976,694	10,043,513	34,782,933,182	34,680,252,520
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	207,737,872		207,737,872	244,279,281
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	771,398,944	13,124,234	758,274,710	799,521,688
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	3,035,751,760	2,470,678	3,033,281,082	3,026,525,143
	15.3 Accrued retrospective premiums	25,925,093	260,174	25,664,919	24,897,256
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	67,922,997		67,922,997	62,424,047
	16.2 Funds held by or deposited with reinsured companies	984,866	147,402	837,464	514,626
	16.3 Other amounts receivable under reinsurance contracts	158,044		158,044	
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	1,625,821,538	264,638,515	1,361,183,023	1,400,870,966
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	293,861,180	238,036,051	55,825,129	70,256,100
21.	Furniture and equipment, including health care delivery assets ($)	174,470,576	174,470,576		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	164,045,914	2,344,435	161,701,479	176,744,640
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	726,617,912	395,997,521	330,620,391	342,227,223
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	41,887,673,389	1,101,533,098	40,786,140,291	40,828,513,489
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	41,887,673,389	1,101,533,098	40,786,140,291	40,828,513,489
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Cash surrender value of COLI	226,459,857		226,459,857	219,503,543
2502.	Accounts receivable	49,512,152	171,476	49,340,677	59,623,992
2503.	Pension intangible asset	53,131,000	3,642,000	49,489,000	54,522,000
2598.	Summary of remaining write-ins for Line 25 from overflow page	397,514,903	392,184,046	5,330,857	8,577,687
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	726,617,912	395,997,521	330,620,391	342,227,223

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	11,849,054,545	11,537,355,291
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	961,861	1,226,835
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	2,931,068,752	2,961,512,762
4.	Commissions payable, contingent commissions and other similar charges	149,906,680	152,187,624
5.	Other expenses (excluding taxes, licenses and fees)	994,682,340	1,227,641,568
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	162,683,107	208,010,642
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))	45,911,361	358,695,151
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $ 183,800,249 and including warranty reserves of $)	8,281,432,913	8,411,216,255
10.	Advance premium	254,305,728	257,355,682
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	695,382	1,719,881
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 19)	3,655,856	1,570,455
14.	Amounts withheld or retained by company for account of others	25,957,557	25,016,675
15.	Remittances and items not allocated	9,097,224	13,575,630
16.	Provision for reinsurance (Schedule F, Part 7)	51,049,343	60,918,216
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	66,530,978	110,148,628
20.	Derivatives	32,577,675	6,050,094
21.	Payable for securities	122,117,789	29,051,780
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	420,636,085	439,186,424
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	25,402,325,178	25,802,439,589
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	25,402,325,178	25,802,439,589
29.	Aggregate write-ins for special surplus funds	208,446,709	229,593,024
30.	Common capital stock	4,200,000	4,200,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	4,238,003,444	4,237,571,271
35.	Unassigned funds (surplus)	10,933,164,960	10,554,709,606
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	15,383,815,113	15,026,073,900
38.	TOTALS (Page 2, Line 28, Col. 3)	40,786,140,291	40,828,513,490
	DETAILS OF WRITE-INS		
2501.	Accounts payable	230,235,240	219,272,405
2502.	Reserve for uncashed checks	136,369,560	132,468,287
2503.	Deferred gain on intercompany asset transfers	25,926,661	31,941,734
2598.	Summary of remaining write-ins for Line 25 from overflow page	28,104,624	55,503,997
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	420,636,085	439,186,424
2901.	Incremental deferred tax asset	192,797,916	205,727,728
2902.	SCOR retroactive reinsurance account	15,648,793	23,865,296
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above)	208,446,709	229,593,024
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 thru 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	23,613,935,292	23,984,218,835
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	14,526,993,662	14,285,035,871
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	2,782,094,953	2,906,340,447
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	6,027,022,864	5,981,643,006
5.	Aggregate write-ins for underwriting deductions	(12,785,390)	12,898,978
6.	Total underwriting deductions (Lines 2 through 5)	23,323,326,089	23,185,918,303
7.	Net income of protected cells		
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7)	290,609,204	798,300,533
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	1,091,523,498	1,100,261,249
10.	Net realized capital gains or (losses) less capital gains tax of $ (184,834) (Exhibit of Capital Gains (Losses))	(193,888,211)	(329,389,139)
11.	Net investment gain (loss) (Lines 9 + 10)	897,635,287	770,872,109
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 78,689,771)	(78,689,771)	(111,337,162)
13.	Finance and service charges not included in premiums	273,229,115	285,702,529
14.	Aggregate write-ins for miscellaneous income	(8,692,973)	(8,787,463)
15.	Total other income (Lines 12 through 14)	185,846,372	165,577,903
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,374,090,862	1,734,750,545
17.	Dividends to policyholders		(9,802)
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	1,374,090,862	1,734,760,347
19.	Federal and foreign income taxes incurred	344,953,104	449,711,856
20.	Net income (Line 18 minus Line 19)(to Line 22)	1,029,137,759	1,285,048,492
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	15,026,073,900	13,021,075,073
22.	Net income (from Line 20)	1,029,137,759	1,285,048,492
23.	Net transfers (to) from Protected Cell accounts		
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ 193,898,226	272,939,951	(215,185,509)
25.	Change in net unrealized foreign exchange capital gain (loss)	29,999,331	41,782,357
26.	Change in net deferred income tax	(8,957,814)	(293,733,893)
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	37,786,651	302,837,689
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	9,868,873	19,550,728
29.	Change in surplus notes		
30.	Surplus (contributed to) withdrawn from protected cells		
31.	Cumulative effect of changes in accounting principles		(11,962,678)
32.	Capital changes:		
	32.1 Paid in		
	32.2 Transferred from surplus (Stock Dividend)		
	32.3 Transferred to surplus		
33.	Surplus adjustments:		
	33.1 Paid in	432,173	873,895,909
	33.2 Transferred to capital (Stock Dividend)		
	33.3 Transferred from capital		
34.	Net remittances from or (to) Home Office		
35.	Dividends to stockholders	(1,300,000,000)	
36.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)		
37.	Aggregate write-ins for gains and losses in surplus	286,534,289	2,765,731
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	357,741,213	2,004,998,826
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	15,383,815,113	15,026,073,900
	DETAILS OF WRITE-INS		
0501.	2008 NC private passenger auto escrow	(12,785,390)	12,898,978
0502.			
0503.			
0598.	Summary of remaining write-ins for Line 5 from overflow page		
0599.	Totals (Lines 0501 thru 0503 plus 0598)(Line 5 above)	(12,785,390)	12,898,978
1401.	Retroactive reinsurance gain	(7,048,472)	(2,712,821)
1402.	Allocated share of loss on sale of fixed assets	(1,512,686)	(5,805,879)
1403.	CNA renewal rights and option agreement	(92,414)	(210,877)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(39,401)	(57,885)
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	(8,692,973)	(8,787,463)
3701.	Additional minimum pension liability	299,464,100	(202,950,150)
3702.	Incremental deferred tax asset	(12,929,811)	205,727,728
3703.	OPEB liability transferred to affiliate		(11,847)
3798.	Summary of remaining write-ins for Line 37 from overflow page		
3799.	Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	286,534,289	2,765,731

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	23,514,867,005	23,930,514,593
2.	Net investment income	1,119,470,492	1,152,274,278
3.	Miscellaneous income	185,846,372	165,577,903
4.	Total (Lines 1 through 3)	24,820,183,869	25,248,366,774
5.	Benefit and loss related payments	14,220,951,402	14,379,790,159
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	9,085,492,940	9,723,208,968
8.	Dividends paid to policyholders		(9,802)
9.	Federal and foreign income taxes paid (recovered) net of $ (184,834) tax on capital gains (losses)	651,140,617	(470,919,938)
10.	Total (Lines 5 through 9)	23,957,584,959	23,632,069,387
11.	Net cash from operations (Line 4 minus Line 10)	862,598,910	1,616,297,387
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	12,376,327,485	8,460,196,859
	12.2 Stocks	4,145,180,687	6,240,982,307
	12.3 Mortgage loans	46,415,574	54,760,247
	12.4 Real estate	670,567	78,510
	12.5 Other invested assets	132,406,139	180,140,175
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	471,048	(4,832,511)
	12.7 Miscellaneous proceeds		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	16,701,471,500	14,931,325,587
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	11,999,290,255	9,100,526,022
	13.2 Stocks	3,372,620,554	8,421,320,981
	13.3 Mortgage loans	13,984,080	
	13.4 Real estate	30,959,084	34,444,437
	13.5 Other invested assets	999,116,053	631,671,419
	13.6 Miscellaneous applications	191,872,612	326,005,969
	13.7 Total investments acquired (Lines 13.1 to 13.6)	16,607,842,639	18,513,968,828
14.	Net increase (decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	93,628,861	(3,582,643,242)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	432,173	873,895,909
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders	1,300,000,000	
	16.6 Other cash provided (applied)	136,818,028	(168,675,924)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(1,162,749,798)	705,219,985
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(206,522,027)	(1,261,125,870)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	(226,844,313)	1,034,281,557
	19.2 End of period (Line 18 plus Line 19.1)	(433,366,340)	(226,844,313)

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

20.0001. Proceeds from bonds sold, matured or repaid	154,060,579	171,658,516
20.0002. Proceeds from equities sold	50,577,449	125,991,986
20.0003. Cost of bonds acquired	81,447,053	293,190,530
20.0004. Cost of equities acquired	38,868,627	898,623,261

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

	Line of Business	1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 1	3 Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire	26,568,133	26,569,000	14,557,016	38,580,117
2.	Allied lines	5,241,837	12,324,563	3,803,382	13,763,019
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	6,023,619,495	3,336,178,427	3,348,853,133	6,010,944,789
5.	Commercial multiple peril	631,815,315	340,797,327	339,329,543	633,283,099
6.	Mortgage guaranty				
8.	Ocean marine	5,354,320	2,594,141	2,452,336	5,496,126
9.	Inland marine	191,602,101	98,315,008	94,564,929	195,352,180
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	2,000,489	1,186,828	1,026,764	2,160,554
13.	Group accident and health				
14.	Credit accident and health (group and individual)				
15.	Other accident and health				
16.	Workers' compensation	109,343	(681,682)	(702,472)	130,133
17.1	Other liability - occurrence	281,170,583	143,452,091	139,633,927	284,988,747
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	1,127,134	281,671	89,672	1,319,134
18.2	Products liability - claims-made				
19.1, 19.2	Private passenger auto liability	9,157,510,680	2,418,403,734	2,390,768,344	9,185,146,069
19.3, 19.4	Commercial auto liability	244,853,152	124,778,433	121,244,936	248,386,649
21.	Auto physical damage	6,897,598,168	1,873,929,093	1,792,337,870	6,979,189,391
22.	Aircraft (all perils)	(72)			(72)
23.	Fidelity	281,748	133,438	137,335	277,851
24.	Surety	4,040	1,894	1,999	3,936
26.	Burglary and theft	122,766	74,576	57,624	139,718
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty	(50)	20,588	3,176	17,362
31.	Reinsurance - nonproportional assumed property				
32.	Reinsurance - nonproportional assumed liability				
33.	Reinsurance - nonproportional assumed financial lines				
34.	Aggregate write-ins for other lines of business	14,397,406	7,707,393	7,348,308	14,756,491
35.	TOTALS	23,483,376,588	8,386,066,524	8,255,507,821	23,613,935,292
	DETAILS OF WRITE-INS				
3401.	Identity theft	14,397,406	7,707,393	7,348,308	14,756,491
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	14,397,406	7,707,393	7,348,308	14,756,491

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

	Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (a)	2 Amount Unearned (Running More Than One Year from Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire	14,557,016				14,557,016
2.	Allied lines	3,803,382				3,803,382
3.	Farmowners multiple peril					
4.	Homeowners multiple peril	3,354,281,566			(5,428,433)	3,348,853,133
5.	Commercial multiple peril	339,329,543				339,329,543
6.	Mortgage guaranty					
8.	Ocean marine	2,452,336				2,452,336
9.	Inland marine	94,564,929				94,564,929
10.	Financial guaranty					
11.1	Medical professional liability - occurrence					
11.2	Medical professional liability - claims-made					
12.	Earthquake	1,026,764				1,026,764
13.	Group accident and health					
14.	Credit accident and health (group and individual)					
15.	Other accident and health					
16.	Workers' compensation				(702,472)	(702,472)
17.1	Other liability - occurrence	141,116,919			(1,482,992)	139,633,927
17.2	Other liability - claims-made					
17.3	Excess workers' compensation					
18.1	Products liability - occurrence	505,951			(416,279)	89,672
18.2	Products liability - claims-made					
19.1, 19.2	Private passenger auto liability	2,400,086,626			(9,318,282)	2,390,768,344
19.3, 19.4	Commercial auto liability	121,244,936				121,244,936
21.	Auto physical damage	1,800,914,505			(8,576,635)	1,792,337,870
22.	Aircraft (all perils)					
23.	Fidelity	137,335				137,335
24.	Surety	2,013	(14)			1,999
26.	Burglary and theft	57,624				57,624
27.	Boiler and machinery					
28.	Credit					
29.	International					
30.	Warranty		3,176			3,176
31.	Reinsurance - nonproportional assumed property					
32.	Reinsurance - nonproportional assumed liability					
33.	Reinsurance - nonproportional assumed financial lines					
34.	Aggregate write-ins for other lines of business	7,348,308				7,348,308
35.	TOTALS	8,281,429,751	3,162		(25,925,093)	8,255,507,821
36.	Accrued retrospective premiums based on experience					25,925,093
37.	Earned but unbilled premiums					
38.	Balance (Sum of Line 35 through 37)					8,281,432,913
	DETAILS OF WRITE-INS					
3401.	Identity theft	7,348,308				7,348,308
3402.						
3403.						
3498.	Summary of remaining write-ins for Line 34 from overflow page					
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	7,348,308				7,348,308

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

	Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	 5 To Non-Affiliates	6 Net Premiums Written Cols. 1+2+3-4-5
1.	Fire	2,651,027	21,711,358	4,166,307		1,960,558	26,568,133
2.	Allied lines	303,798,667	(235,319)	2,502,383		300,823,893	5,241,837
3.	Farmowners multiple peril						
4.	Homeowners multiple peril	2,714,993,181	3,494,067,348	4,139,615		189,580,648	6,023,619,495
5.	Commercial multiple peril	373,671,511	269,420,671	573,330		11,850,196	631,815,315
6.	Mortgage guaranty						
8.	Ocean marine	1,451,355	3,903,236	35		306	5,354,320
9.	Inland marine	87,575,359	104,089,510	(115)		62,653	191,602,101
10.	Financial guaranty						
11.1	Medical professional liability - occurrence						
11.2	Medical professional liability - claims-made						
12.	Earthquake	872,290	1,128,199				2,000,489
13.	Group accident and health						
14.	Credit accident and health (group and individual)						
15.	Other accident and health						
16.	Workers' compensation	118,394	685	(9,737)			109,343
17.1	Other liability - occurrence	155,582,364	125,381,259	212,024		5,065	281,170,583
17.2	Other liability - claims-made						
17.3	Excess workers' compensation						
18.1	Products liability - occurrence	1,109,224		24,568		6,658	1,127,134
18.2	Products liability - claims-made						
19.1, 19.2	Private passenger auto liability	3,037,339,599	6,137,867,583	800,156		18,496,658	9,157,510,680
19.3, 19.4	Commercial auto liability	167,026,978	80,708,773	609,296		3,491,895	244,853,152
21.	Auto physical damage	2,454,894,072	4,442,667,759	36,328		(9)	6,897,598,168
22.	Aircraft (all perils)			(72)			(72)
23.	Fidelity	281,748					281,748
24.	Surety	4,041				1	4,040
26.	Burglary and theft	114,118		8,648			122,766
27.	Boiler and machinery	1,079,998				1,079,998	
28.	Credit						
29.	International						
30.	Warranty	(50)					(50)
31.	Reinsurance - nonproportional assumed property	XXX					
32.	Reinsurance - nonproportional assumed liability	XXX					
33.	Reinsurance - nonproportional assumed financial lines	XXX					
34.	Aggregate write-ins for other lines of business	3,677,455	10,719,951				14,397,406
35.	TOTALS	9,306,241,330	14,691,431,012	13,062,765		527,358,519	23,483,376,588
	DETAILS OF WRITE-INS						
3401.	Identity theft	3,677,455	10,719,951				14,397,406
3402.							
3403.							
3498.	Summary of remaining write-ins for Line 34 from overflow page						
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	3,677,455	10,719,951				14,397,406

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

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

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

	Line of Business	Losses Paid Less Salvage 1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Cols. 1 + 2 -3)	5 Net Losses Unpaid Current Year (Part 2A , Col. 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Cols. 4 + 5 - 6)	8 Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire	4,608,717	16,438,745	4,706	21,042,756	14,126,574	19,154,202	16,015,127	41.5
2.	Allied lines	82,235,210	5,822,144	76,253,073	11,804,282	2,594,059	4,782,692	9,615,649	69.9
3.	Farmowners multiple peril					3,207	3,207		
4.	Homeowners multiple peril	1,712,585,039	2,437,424,911	516,495	4,149,493,455	1,888,094,699	1,822,897,613	4,214,690,541	70.1
5.	Commercial multiple peril	227,403,182	156,058,592	11,959,108	371,502,665	333,491,289	316,242,221	388,751,732	61.4
6.	Mortgage guaranty								
8.	Ocean marine	408,345	1,248,969	140,366	1,516,949	779,746	1,150,620	1,146,075	20.9
9.	Inland marine	31,275,417	43,385,397	14,897	74,645,917	20,680,226	24,721,932	70,604,212	36.1
10.	Financial guaranty								
11.1	Medical professional liability - occurrence			9,079	(9,079)	435,321	501,972	(75,730)	
11.2	Medical professional liability - claims-made								
12.	Earthquake	55	1,289,343		1,289,397	2,354,339	1,318,082	2,325,654	107.6
13.	Group accident and health								
14.	Credit accident and health (group and individual)					233,529	233,529		
15.	Other accident and health								
16.	Workers' compensation	3,840,007	5,440,513	127,267	9,153,254	112,958,861	120,667,771	1,444,344	1,109.9
17.1	Other liability - occurrence	105,067,085	46,990,214	6,721,776	145,335,523	775,536,756	707,877,052	212,995,227	74.7
17.2	Other liability - claims-made								
17.3	Excess workers' compensation								
18.1	Products liability - occurrence	34,260,745	43,286,163	19,331,025	58,215,883	985,783,821	1,074,829,830	(30,830,125)	(2,337.1)
18.2	Products liability - claims-made								
19.1, 19.2	Private passenger auto liability	2,145,378,614	3,855,219,291	90,323,504	5,910,274,401	7,199,533,297	6,828,526,430	6,281,281,268	68.4
19.3, 19.4	Commercial auto liability	102,617,314	50,913,676	2,319,737	151,211,252	342,795,852	329,374,631	164,632,474	66.3
21.	Auto physical damage	1,029,902,606	2,279,358,654	(16,160)	3,309,277,420	159,944,572	272,850,870	3,196,371,122	45.8
22.	Aircraft (all perils)		43,870	116	43,754	2,586,490	2,973,142	(342,898)	473,158.0
23.	Fidelity	144,435		(68)	144,504	76,771	85,048	136,227	49.0
24.	Surety		(6,202)	4,388	(10,590)	404,526	373,002	20,934	531.9
26.	Burglary and theft	43,530	5,991		49,521	93,898	96,055	47,364	33.9
27.	Boiler and machinery	198,535		198,535		83,074	60,177	22,897	
28.	Credit								
29.	International								
30.	Warranty	8,210	23		8,232	231	1,384	7,080	40.8
31.	Reinsurance - nonproportional assumed property	XXX	4,646		4,646	347,429	531,479	(179,404)	
32.	Reinsurance - nonproportional assumed liability	XXX	283,769		283,769	6,110,972	8,100,484	(1,705,743)	
33.	Reinsurance - nonproportional assumed financial lines	XXX							
34.	Aggregate write-ins for other lines of business	12,032	4,466		16,498	5,005	1,866	19,636	0.1
35.	TOTALS	5,479,989,077	8,943,213,174	207,907,843	14,215,294,408	11,849,054,545	11,537,355,291	14,526,993,662	61.5
	DETAILS OF WRITE-INS								
3401.	Identity theft	12,032	4,466		16,498	5,005	1,866	19,636	
3402.									
3403.									
3498.	Summary of remaining write-ins for Line 34 from overflow page								
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	12,032	4,466		16,498	5,005	1,866	19,636	

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

	Line of Business	Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
		Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable from Authorized and Unauthorized Companies	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire	945,842	5,154,286	5,373	6,094,755	337,822	7,709,636	15,638	14,126,574	4,737,350
2.	Allied lines	4,885,957	1,466,267	4,909,959	1,442,265	5,397,203	340,709	4,586,119	2,594,059	2,237,876
3.	Farmowners multiple peril		1,688		1,688		1,519		3,207	
4.	Homeowners multiple peril	415,356,105	439,333,629	62,571	854,627,164	506,640,833	526,891,541	64,839	1,888,094,699	398,721,910
5.	Commercial multiple peril	103,073,378	25,195,996	1,034,988	127,234,385	180,405,982	35,361,998	9,511,076	333,491,289	107,844,243
6.	Mortgage guaranty									
8.	Ocean marine	1,285	490,606	3,424	488,468	100,464	238,115	47,300	779,746	285,802
9.	Inland marine	3,232,651	5,313,649	7,061	8,539,239	3,990,696	8,153,972	3,680	20,680,226	6,002,268
10.	Financial guaranty									
11.1	Medical professional liability - occurrence		494,328	81,087	413,240		25,761	3,680	435,321	46,563
11.2	Medical professional liability - claims-made									
12.	Earthquake	105,120	202,828		307,948	2,047,260	(869)		2,354,339	742,463
13.	Group accident and health								(a)	
14.	Credit accident and health (group and individual)	155,266		153,527	1,739	231,790			233,529	
15.	Other accident and health								(a)	
16.	Workers' compensation	42,625,541	39,212,881	9,028,665	72,809,757	24,545,988	16,343,643	740,527	112,958,861	6,043,502
17.1	Other liability - occurrence	139,353,223	118,512,781	26,727,885	231,138,119	387,025,382	194,671,330	37,298,075	775,536,756	101,129,479
17.2	Other liability - claims-made									
17.3	Excess workers' compensation									
18.1	Products liability - occurrence	418,297,126	184,434,798	225,126,350	377,605,574	441,612,543	397,528,798	230,963,094	985,783,821	207,817,999
18.2	Products liability - claims-made									
19.1, 19.2	Private passenger auto liability	3,395,936,447	3,776,323,485	1,123,172,558	6,049,087,374	568,757,529	581,821,510	133,116	7,199,533,297	1,945,064,473
19.3, 19.4	Commercial auto liability	181,042,384	80,764,762	6,787,588	255,019,558	63,808,804	24,860,780	893,289	342,795,852	48,404,501
21.	Auto physical damage	105,569,906	237,907,227		343,477,132	(75,126,175)	(108,384,305)	22,079	159,944,572	101,816,669
22.	Aircraft (all perils)		1,587,073		1,587,073		999,417		2,586,490	49,447
23.	Fidelity		45,085	3,168	41,918	34,853			76,771	9,968
24.	Surety	47,341	413,010	71,670	388,681		15,845		404,526	58,551
26.	Burglary and theft	856	898		1,754	88,464	4,600	920	93,898	18,806
27.	Boiler and machinery	29,050		4,055	24,995	2,878	65,319	10,119	83,074	21,535
28.	Credit									
29.	International									
30.	Warranty						231		231	
31.	Reinsurance - nonproportional assumed property	XXX	182,857		182,857	XXX	164,572		347,429	8,026
32.	Reinsurance - nonproportional assumed liability	XXX	5,294,721		5,294,721	XXX	816,251		6,110,972	7,311
33.	Reinsurance - nonproportional assumed financial lines	XXX				XXX				
34.	Aggregate write-ins for other lines of business		1,575		1,575	2,490	939		5,005	13
35.	TOTALS	4,810,657,478	4,922,334,431	1,397,179,930	8,335,811,980	2,109,904,805	1,687,631,312	284,293,552	11,849,054,545	2,931,068,752
	DETAILS OF WRITE-INS									
3401.	Identity theft		1,575		1,575	2,490	939		5,005	13
3402.										
3403.										
3498.	Summary of remaining write-ins for Line 34 from overflow page									
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		1,575		1,575	2,490	939		5,005	13

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

		1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1.	Claim adjustment services:				
	1.1 Direct	297,455,599			297,455,599
	1.2 Reinsurance assumed	397,751,534			397,751,534
	1.3 Reinsurance ceded	27,375,325			27,375,325
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	667,831,808			667,831,808
2.	Commission and brokerage:				
	2.1 Direct excluding contingent		927,084,434		927,084,434
	2.2 Reinsurance assumed, excluding contingent		1,481,338,143		1,481,338,143
	2.3 Reinsurance ceded, excluding contingent		457,092		457,092
	2.4 Contingent - direct		111,689,640		111,689,640
	2.5 Contingent - reinsurance assumed		242,280,833		242,280,833
	2.6 Contingent - reinsurance ceded				
	2.7 Policy and membership fees				
	2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)		2,761,935,958		2,761,935,958
3.	Allowances to managers and agents	756	68,778,547		68,779,302
4.	Advertising	670,415	616,503,867		617,174,282
5.	Boards, bureaus and associations	324,956	14,599,751		14,924,707
6.	Surveys and underwriting reports	960	111,078,284		111,079,244
7.	Audit of assureds' records				
8.	Salary and related items:				
	8.1 Salaries	1,020,566,578	736,421,693	28,642,084	1,785,630,354
	8.2 Payroll taxes	77,792,147	50,758,514	1,903,878	130,454,539
9.	Employee relations and welfare	267,150,899	238,649,462	9,184,561	514,984,922
10.	Insurance	1,911,962	2,542,474	134,329	4,588,765
11.	Directors' fees				
12.	Travel and travel items	82,037,848	51,307,293	916,260	134,261,402
13.	Rent and rent items	96,601,272	86,220,878	(1,090,141)	181,732,009
14.	Equipment	11,540,619	29,433,947	850,390	41,824,956
15.	Cost or depreciation of EDP equipment and software	94,531,161	159,984,580	4,247,214	258,762,955
16.	Printing and stationery	9,330,076	27,843,853	2,578,565	39,752,494
17.	Postage, telephone and telegraph, exchange and express	58,102,845	123,530,106	488,592	182,121,542
18.	Legal and auditing	3,407,343	38,427,025	2,634,352	44,468,720
19.	Totals (Lines 3 to 18)	1,723,969,838	2,356,080,274	50,490,084	4,130,540,196
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $ 9,055,509		543,373,516		543,373,516
	20.2 Insurance department licenses and fees		16,260,062		16,260,062
	20.3 Gross guaranty association assessments		(30,504,951)		(30,504,951)
	20.4 All other (excluding federal and foreign income and real estate)		10,512,419		10,512,419
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)		539,641,047		539,641,047
21.	Real estate expenses			37,877,178	37,877,178
22.	Real estate taxes			10,778,354	10,778,354
23.	Reimbursements by uninsured plans				
24.	Aggregate write-ins for miscellaneous expenses	390,293,307	369,365,585	465,316	760,124,208
25.	Total expenses incurred	2,782,094,953	6,027,022,864	99,610,932	(a) 8,908,728,749
26.	Less unpaid expenses - current year	2,931,068,752	1,232,978,725	74,293,401	4,238,340,879
27.	Add unpaid expenses - prior year	2,961,512,762	1,491,430,256	96,409,578	4,549,352,597
28.	Amounts receivable relating to uninsured plans, prior year				
29.	Amounts receivable relating to uninsured plans, current year				
30.	TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	2,812,538,963	6,285,474,394	121,727,109	9,219,740,466
	DETAILS OF WRITE-INS				
2401.	Outside clerical	485,118,691	321,628,493	7,170,830	813,918,014
2402.	Miscellaneous income and expense	17,403,144	85,249,259	(6,705,514)	95,946,889
2403.	Donations	4,967	20,524,783		20,529,750
2498.	Summary of remaining write-ins for Line 24 from overflow page	(112,233,496)	(58,036,950)		(170,270,445)
2499.	Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	390,293,307	369,365,585	465,316	760,124,208

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 52,829,086	56,270,779
1.1	Bonds exempt from U.S. tax	(a) 571,970,737	514,535,166
1.2	Other bonds (unaffiliated)	(a) 376,923,836	402,081,365
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 11,351,302	11,452,824
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	71,669,815	73,869,693
2.21	Common stocks of affiliates	39,152,347	39,159,841
3.	Mortgage loans	(c) 1,862,794	1,945,642
4.	Real estate	(d) 90,078,853	90,078,853
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 2,460,592	1,464,079
7	Derivative instruments	(f) (27,237,459)	(31,615,746)
8.	Other invested assets	70,676,843	58,103,318
9.	Aggregate write-ins for investment income	(16,302)	(16,302)
10.	Total gross investment income	1,261,722,446	1,217,329,513
11.	Investment expenses		(g) 88,832,578
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 10,778,354
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i) 26,195,083
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		125,806,015
17.	Net investment income (Line 10 minus Line 16)		1,091,523,498
	DETAILS OF WRITE-INS		
0901.	Swap collateral expense	(16,302)	(16,302)
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(16,302)	(16,302)
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 91,486,588 accrual of discount less $ 74,397,834 amortization of premium and less $ 31,881,401 paid for accrued interest on purchases.

(b) Includes $ 19,062 accrual of discount less $ 160,605 amortization of premium and less $ 39,903 paid for accrued dividends on purchases.

(c) Includes $ 102,002 accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

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

(e) Includes $ 20,080 accrual of discount less $ 112,088 amortization of premium and less $ 25,834 paid for accrued interest on purchases.

(f) Includes $ 1,043,711 accrual of discount less $ 1,476,988 amortization of premium.

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

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

(i) Includes $ 26,195,083 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	68,618,425		68,618,425	(1,794,947)	
1.1	Bonds exempt from U.S. tax	104,845,750	(86,237,190)	18,608,560	18,755,330	
1.2	Other bonds (unaffiliated)	92,289,884	(141,748,268)	(49,458,384)	262,762,872	(10,138,935)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	6,309,613	(195,178)	6,114,435	23,862,016	(97,449)
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	160,481,020	(56,581,340)	103,899,680	292,679,801	39,350,659
2.21	Common stocks of affiliates				(55,242,465)	
3.	Mortgage loans	27,700		27,700	2,351,650	
4.	Real estate	131,509		131,509		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	470,592		470,592		
7.	Derivative instruments	(335,576,759)		(335,576,759)	(111,304,170)	(1,140,469)
8.	Other invested assets	5,984,832	(18,908,707)	(12,923,875)	34,768,090	2,024,375
9.	Aggregate write-ins for capital gains (losses)		6,015,073	6,015,073		1,145
10.	Total capital gains (losses)	103,582,566	(297,655,610)	(194,073,044)	466,838,177	29,999,327
	DETAILS OF WRITE-INS					
0901.	Deferred gain from subsidiaries		6,015,073	6,015,073		
0902.	Revalue of Canadian cash account					1,145
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		6,015,073	6,015,073		1,145

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	3,555,337	3,486,391	(68,947)
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives			
8.	Other invested assets (Schedule BA)	6,339,000	1,787,721	(4,551,279)
9.	Receivables for securities	149,175	743,521	594,346
10.	Securities lending reinvested collateral assets			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	10,043,513	6,017,633	(4,025,879)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	13,124,234	14,110,709	986,475
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	2,470,678	2,967,141	496,463
	15.3 Accrued retrospective premiums	260,174	252,475	(7,699)
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies	147,402	61,131	(86,271)
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	264,638,515	608,427,765	343,789,250
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	238,036,051	269,313,742	31,277,691
21.	Furniture and equipment, including health care delivery assets	174,470,576	193,672,875	19,202,300
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates	2,344,435	2,668,236	323,802
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	395,997,521	41,828,041	(354,169,480)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,101,533,098	1,139,319,750	37,786,651
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	1,101,533,098	1,139,319,750	37,786,651
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Prepaid expenses	379,076,500	24,033,058	(355,043,442)
2502.	Advances	13,107,546	12,607,921	(499,626)
2503.	Pension intangible asset	3,642,000	4,850,000	1,208,000
2598.	Summary of remaining write-ins for Line 25 from overflow page	171,476	337,062	165,587
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	395,997,521	41,828,041	(354,169,480)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

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

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

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

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

Investments

Bonds with an NAIC designation of 1 or 2, including loan-backed and other structured securities, are stated at amortized cost using the scientific interest method. Bonds with an NAIC designation of 3 through 6 are carried at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus.

In general, loan-backed and structured securities, except agency and interest only bonds, utilize a two step process for determining carrying value and NAIC designation in accordance with SSAP No. 43R, *Loan-backed and Structured Securities* ("SSAP No. 43R). Loan-backed securities are defined as pass-through certificates, collateralized mortgage obligations and other securitized loans not included in structured securities, for which the payment of interest and/or principal is directly proportional to the interest and/or principal received by the issuer from the mortgage pool or other underlying securities. Structured securities are defined as loan-backed securities which have been divided into different classes for which the payment of interest and/or principal of any class of securities has been allocated in a manner which is not proportional to the interest and/or principal received. Prepayments are a significant variable element in the cash flow of loan-backed securities as they affect the yield and determine the expected maturity against which the yield is evaluated.

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

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

Mortgage loans are carried at outstanding principal balances, net of unamortized premium or discount and book value adjustments. Book value adjustments include other-than-temporary impairment ("OTTI") adjustments. OTTI adjustments are recorded when based on the current information and events, it is probable contractual principal and interest will not be collected. OTTI adjustments reduce the carrying value of mortgage loans to the fair value of the collateral less the estimated cost to sell.

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

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

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

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

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

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

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

For loan-backed and structured securities, the Company first assesses whether management with the appropriate authority has made a decision to sell each loan-backed and structured security in an unrealized loss position. If the determination is made to sell a particular loan-backed or structured security in an unrealized loss position, the security's decline in fair value is other than temporary and recognized in

NOTES TO FINANCIAL STATEMENTS

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

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

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

Derivative financial instruments

When derivatives meet specific criteria, they may be designated as accounting hedges, which means they may be accounted for and reported on in a manner that is consistent with the hedged asset or liability. Derivatives that are not designated as accounting hedges are accounted for on a fair value basis, with changes in fair value recorded as unrealized gains or losses in unassigned surplus.

Off-balance sheet financial instruments

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

Premium revenue

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

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

Reserves for losses and loss adjustment expenses

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

Reinsurance

In the normal course of business, the Company seeks to limit aggregate and single exposure to losses on large risks by purchasing reinsurance. The amounts reported in the Assets page as amounts recoverable from reinsurers include amounts billed to reinsurers for losses and loss adjustment expenses paid, as well as estimates of amounts expected to be recovered from reinsurers on losses and loss adjustment expense reserves that have not yet been paid. Reserves are reported net of unpaid reinsurance recoverables. Reinsurance recoverables on unpaid losses are estimated based upon the reinsurance contract, following assumptions consistent with those used in establishing the liabilities related to the underlying reinsured contract. Reinsurance premiums are generally reflected as income in a manner consistent with the recognition of premiums on the reinsured contracts. For catastrophe coverage, the cost of reinsurance premiums is earned ratably over the contract period to the extent coverage remains available. Reinsurance does not extinguish the Company's primary liability under the policies written. The Company regularly evaluates whether a provision for reinsurance is needed by evaluating the admissibility, collectibility and collateralization of reinsurers' balances in accordance with the APPM. A provision for reinsurance is established, as appropriate, and reported as a liability.

Income taxes

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

2. Accounting Changes and Corrections of Errors

The Company did not have material accounting changes or corrections of errors for the years ended December, 2010 or 2009.

NOTES TO FINANCIAL STATEMENTS

3. Business Combinations and Goodwill

A. Statutory Purchase Method

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

On October 1, 2005, Encompass Financial Group, LLC ("Encompass"), a subsidiary dissolved into the Company in December 2006, purchased all the outstanding common stock of EICA, EPC, EIIC, EICMA and EHAIC for $60 million from Continental Casualty Company ("CCC"). The Company paid consideration in 1999 for the option to acquire these insurance companies from CCC at a future date. This consideration was recorded as an intangible asset on the Company's books. In conjunction with the purchase of these five companies, the $8 million balance of intangible asset at October 1, 2005 was reclassed to goodwill and included in common stock investments. The purchase price, which included $55 million of cash, cash equivalents and short-term investments acquired, goodwill recorded by Encompass and the goodwill amortized in 2010 and 2009 by the Company is presented in the table below:

(in thousands)

Company Acquired	Purchase Price	Goodwill	Goodwill Amortized 2010	Goodwill Amortized 2009
EICA	$ 28,655	$ 6,475	$ 648	$ 648
EPC	14,423	900	90	90
EIIC	5,891	500	50	50
EICMA	5,546	175	18	18
EHAIC	5,372	400	40	40

Northbrook Indemnity Company ("NIC")

On January 1, 2000, the Company purchased all the outstanding common stock of NIC for $26 million from St. Paul Fire & Marine Insurance Company. The transaction was accounted for using the statutory purchase method. At the purchase date, goodwill of $429 thousand was recorded. In 2010 and 2009, the Company recognized yearly goodwill amortization of $4 thousand and $43 thousand, respectively, related to this acquisition. At December 31, 2010, the goodwill was fully amortized.

Encompass Insurance Company ("EIC")

On July 2, 2001, Encompass Holdings LLC ("Encompass LLC"), a former subsidiary of NIC, purchased all the outstanding common stock of EIC, formerly known as USF&G Business Insurance Company for $12 million from Fidelity and Guaranty Company. At the purchase date, goodwill of $2 million was recorded and is evaluated annually by Encompass LLC for impairment per the applicable GAAP guidance. Effective December 31, 2003, Encompass LLC was dissolved and its assets, including its investment in EIC and the related goodwill, were transferred to NIC. In 2004, NIC began amortizing the goodwill. On December 31, 2006, NIC paid an extraordinary stock dividend of all the common shares of EIC, including the related unamortized goodwill of $1 million, to its parent, Encompass. Subsequently, on December 31, 2006, Encompass was dissolved and its assets, including its investment in EIC and the related unamortized goodwill, were transferred to the Company. In 2010 and 2009, the Company recognized yearly goodwill amortization of $237 thousand related to this acquisition.

B. Statutory Merger

The Company did not participate in business combinations taking the form of a statutory merger in 2010 or 2009.

C. Impairment Loss

The Company did not recognize an impairment loss on the transactions described above in 2010 or 2009.

4. Discontinued Operations

The Company did not have discontinued operations in 2010 or 2009.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans in 2010 were 6.33% and 8.00%. All new mortgage loans in 2010 were commercial. There were no new mortgage loans added to the portfolio in 2009.

2. There were no reductions in interest rates on commercial mortgage loans as a result of refinancing or troubled debt restructuring in 2010 or 2009.

3. For loans acquired during 2010, the maximum percentage of any one loan to the value of security at the time of the loan was 75.00%. There were no new mortgage loans added to the portfolio in 2009.

(in millions)	2010	2009
4. As of year end, the Company held mortgages with interest more than 180 days past due with a recorded investment, excluding accrued interest	$ -	$ -
a. Total interest due on mortgages with interest more than 180 days past due	$ -	$ -
5. Taxes, assessments and any amounts advanced and not included in the mortgage loan total	$ -	$ -
6. Current year impaired loans with a related allowance for credit losses	$ -	$ 10
a. Related allowance for credit losses	$ -	$ 2
7. Impaired mortgage loans without an allowance for credit losses	$ 6	$ -
8. Average recorded investment in impaired loans	$ 2	$ 8
9. Interest income recognized during the period the loans were impaired	$ -	$ -
10. Amount of interest income recognized on a cash basis during the period the loans were impaired	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

(in millions)	2010	2009
11. Allowance for credit losses:		
a. Balance at beginning of period	$ 2	$ -
b. Additions charged to operations	-	2
c. Direct write-downs charged against the allowances	-	-
d. Recoveries of amounts previously charged off	(2)	-
e. Balance at end of period	$ -	$ 2

12. Mortgage loans are evaluated for impairment on a specific loan basis through a quarterly credit monitoring process and review of key credit quality indicators. Mortgage loans are impaired when it is probable the Company will not collect the contractual principal and interest. Accrual of income is suspended for mortgage loans that are in default or when full and timely collection of principal and interest payments is not probable.

B. Debt Restructuring

1. The total recorded investment in troubled debt restructurings was $30 million and $32 million at December 31, 2010 and 2009, respectively. The Company did not have investments in troubled loan restructurings at December 31, 2010 or 2009.

2. The Company did not realize capital losses related to troubled debt restructurings in 2010. The Company realized capital losses of $3 million related to troubled debt restructurings in 2009. There were no capital losses realized related to troubled loan restructurings in 2010 or 2009.

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

4. Accrual of income is suspended for mortgage loans that are in default or when full and timely collection of principal and interest payments is not probable. Cash receipts on mortgage loans on nonaccrual status are generally recorded as a reduction of carrying value.

C. Reverse Mortgages

The Company did not enter into reverse mortgages in 2010 or 2009.

D. Loan-Backed Securities

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

2. Effective September 30, 2009, assessments of whether loan-backed or structured securities were OTTI were made in accordance with SSAP No. 43R, while assessments made prior to this date were made in accordance with SSAP No. 43, *Loan-backed and Structured Securities* ("SSAP No. 43"). In both cases, the Company is required to assess if an impairment is other than temporary when the fair value of a loan-backed or structured security is less than the amortized cost. The table below presents the aggregate amortized cost of loan-backed and structured securities before recognized OTTI, the amount of OTTI recognized and the fair value of those securities classified by the basis of impairment in accordance with SSAP No. 43R.

(in millions)	2010				2009			
	Amortized Cost Before OTTI	Recognized OTTI		Fair Value	Amortized Cost Before OTTI	Recognized OTTI		Fair Value
Basis of Impairment		Interest	Non-interest			Interest	Non-interest	
1st Quarter								
Non-interest related	$ 299	$ -	$ (35)	$ 165	n/a	n/a	n/a	n/a
Intent to sell	73	(1)	-	73	n/a	n/a	n/a	n/a
Total 1st Quarter	$ 372	$ (1)	$ (35)	$ 238	n/a	n/a	n/a	n/a
2nd Quarter								
Non-interest related	$ 186	$ -	$ (18)	$ 100	n/a	n/a	n/a	n/a
Intent to sell	5	(2)	-	3	n/a	n/a	n/a	n/a
Total 2nd Quarter	$ 191	$ (2)	$ (18)	$ 103	n/a	n/a	n/a	n/a
3rd Quarter								
Non-interest related	$ 263	$ (5)	$ (30)	$ 153	$ 243	$ -	$ (40)	$ 99
Intent to sell	2	-	-	2	-	-	-	-
Total 3rd Quarter	$ 265	$ (5)	$ (30)	$ 155	$ 243	$ -	$ (40)	$ 99
4th Quarter								
Non-interest related	$ 255	$ -	$ (45)	$ 152	$ 238	$ -	$ (27)	$ 112
Intent to sell	14	-	-	14	-	-	-	-
Total 4th Quarter	$ 269	$ -	$ (45)	$ 166	$ 238	$ -	$ (27)	$ 112
Year-to-date		$ (8)	$ (128)			$ -	$ (67)	

The classification basis of intent to sell is considered an interest related OTTI. The Company did not have OTTI that resulted from the inability or lack of intent to retain an investment in a security for a period of time sufficient to recover the amortized cost basis in 2010 or in the second half of 2009.

In accordance with SSAP No. 43, the Company recognized $7 million of OTTI losses on loan-backed and structured securities due to the undiscounted estimated cash flows for each of these securities being less than their book values for the quarter ended June 30, 2009. The amortized cost of these loan-backed and structured securities at June 30, 2009 before OTTI adjustments was $117 million. For the quarter ended March 31, 2009, the Company recognized $14 million of OTTI losses on loan-backed and structured securities due to the undiscounted estimated cash flows for each of these securities being less than their book values. The amortized cost of these loan-backed and structured securities at March 31, 2009 before OTTI adjustments was $41 million.

3. In accordance with SSAP No. 43R, the following loan-backed and structured securities were OTTI at the end of each quarter presented, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost. The use of the discounted present value of cash flows in the calculation of OTTI was not allowed under the guidance of SSAP No. 43, therefore disclosures are unavailable prior to September 30, 2009.

($ in millions)				Recognized OTTI			
Reporting Period	CUSIP	Amortized Cost Before OTTI Adjustments	Present Value of Projected Cash Flows	Interest	Non-Interest	Amortized Cost after OTTI Adjustments	Fair Value
1st Quarter 2010	00442BAD3	$ 4	$ 4	$ -	$ -	$ 4	$ 2
	00442BAE1	16	15	-	(1)	15	7

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	007037BL7	1	-	-	(1)	-	1
	02151LAA4	10	10	-	-	10	6
	04013BAB8	5	5	-	-	5	2
	05948KF95	12	12	-	-	12	11
	073873AB7	1	1	-	-	1	-
	07388AAB0	17	17	-	-	17	9
	12666RAF7	4	4	-	-	4	3
	126673WJ7	1	1	-	-	1	-
	126673ZZ8	3	2	-	(1)	2	1
	126685AB2	3	3	-	-	3	1
	126685CZ7	14	12	-	(2)	12	11
	126685DW3	14	13	-	(1)	13	11
	12668BKC6	7	7	-	-	7	6
	14983AAA7	1	1	-	-	1	-
	25151EAA1	3	3	-	-	3	4
	32029GAC8	9	8	-	(1)	8	4
	36244MAA9	1	1	-	-	1	-
	456610AC8	-	-	-	-	-	-
	46629BAF6	3	2	-	(1)	2	2
	46629QAH9	2	2	-	-	2	-
	46629QAJ5	1	1	-	-	1	-
	46629QAK2	1	1	-	-	1	-
	46630MAG7	2	2	-	-	2	1
	52522QAP7	12	9	-	(3)	9	9
	576449AB8	7	7	-	-	7	3
	59023FAB1	4	3	-	(1)	3	2
	61749QAD2	15	15	-	-	15	7
	61750SAE2	14	13	-	(1)	13	6
	61751JAF8	13	12	-	(1)	12	13
	643528AB8	10	10	-	-	10	10
	75156VAB1	5	5	-	-	5	5
	76110VSS8	9	8	-	(1)	8	3
	76110VTA6	5	5	-	-	5	2
	785778QJ3	5	4	-	(1)	4	1
	785779AA7	5	4	-	(1)	4	1
	83612LAE9	3	2	-	(1)	2	-
	84751WAD6	13	12	-	(1)	12	5
	86359PAD2	7	5	-	(2)	5	1
	86364CAB8	5	2	-	(3)	2	1
	872224AE0	30	19	-	(11)	19	12
	92926WAB3	2	2	-	-	2	2
Total 1st Quarter 2010		$ 299	$ 264	$ -	$ (35)	$ 264	$ 165
2nd Quarter 2010	007037BL7	$ -	$ -	$ -	$ -	$ -	$ -
	04013BAB8	4	3	-	(1)	3	2
	073873AB7	-	-	-	-	-	-
	07388AAB0	16	15	-	(1)	15	8
	07400WAA8	4	3	-	(1)	3	1
	12666RAF7	4	4	-	-	4	2
	126670PA0	19	16	-	(3)	16	9
	126670QS0	9	9	-	-	9	7
	14983AAA7	1	1	-	-	1	-
	22944BAF5	-	-	-	-	-	-
	22944BAK4	1	1	-	-	1	1
	36244MAA9	1	1	-	-	1	-
	40431KAG5	-	-	-	-	-	-
	456610AC8	-	-	-	-	-	-
	46629BAF6	3	3	-	-	3	2
	46629QAH9	1	1	-	-	1	-
	46629QAJ5	1	1	-	-	1	-
	46629QAK2	1	1	-	-	1	-
	46630MAG7	2	2	-	-	2	1
	52522QAP7	8	6	-	(2)	6	10
	576449AB8	7	7	-	-	7	3
	59020U6K6	4	3	-	(1)	3	3
	59023FAB1	4	3	-	(1)	3	2
	61748BAC8	16	15	-	(1)	15	11
	61749GAC6	9	9	-	-	9	5
	61749QAD2	14	13	-	(1)	13	7
	61750SAE2	13	13	-	-	13	5
	643528AB8	6	5	-	(1)	5	5
	69763NAC5	1	1	-	-	1	1
	748351AR4	5	5	-	-	5	2
	76110VTA6	5	5	-	-	5	2
	785778QJ3	4	4	-	-	4	1
	785779AA7	4	3	-	(1)	3	1
	805564PP0	2	2	-	-	2	-
	83612LAE9	2	-	-	(2)	-	-
	84751PLM9	6	6	-	-	6	5
	86359PAD2	5	4	-	(1)	4	-
	86364CAB8	2	1	-	(1)	1	3
	92926WAB3	2	2	-	-	2	1
Total 2nd Quarter 2010		$ 186	$ 168	$ -	$ (18)	$ 168	$ 100
3rd Quarter 2010	00442BAD3	$ 4	$ 4	$ -	$ -	$ 4	$ 1
	00442BAE1	15	14	-	(1)	14	6
	007037BL7	-	-	-	-	-	-
	02151LAA4	10	9	-	(1)	9	3
	04013BAB8	3	3	-	-	3	2
	073873AB7	-	-	-	-	-	-
	07388AAB0	15	13	-	(2)	13	8
	07400WAA8	3	2	(1)	(1)	1	1
	12666RAF7	4	4	-	-	4	2

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	126670PA0	17	17	-	-	17	10
	126673ZY1	4	3	-	(1)	3	1
	126673ZZ8	3	2	-	(1)	2	1
	12668WAR8	6	4	-	(2)	4	5
	12668WAS6	4	3	-	(1)	3	3
	14983AAA7	1	1	-	-	1	-
	161630BD9	5	4	-	(1)	4	5
	225470M42	10	8	-	(2)	8	8
	225470W58	2	1	-	(1)	1	1
	22944BAF5	-	-	-	-	-	-
	22944BAK4	-	-	-	-	-	-
	32029GAC8	8	7	-	(1)	7	4
	32052JAA6	10	9	-	(1)	9	8
	36244MAA9	1	1	(1)	-	-	-
	40431KAG5	-	-	-	-	-	-
	456610AC8	-	-	-	-	-	-
	46629QAH9	1	1	-	-	1	1
	46629QAJ5	1	1	-	-	1	-
	46629QAK2	1	1	-	-	1	-
	576449AB8	7	7	-	-	7	3
	59023FAB1	3	2	(1)	(1)	1	2
	61748BAC8	15	14	-	(1)	14	10
	61749GAC6	8	8	-	-	8	6
	61749QAD2	12	11	-	(1)	11	7
	61750SAE2	12	11	-	(1)	11	5
	61755EAB4	3	2	-	(1)	2	2
	65537MAC0	14	12	-	(2)	12	9
	73316PCL2	4	4	-	-	4	1
	748351AR4	4	4	-	-	4	2
	75156VAB1	3	3	-	-	3	3
	7609854U2	5	5	-	-	5	4
	76110VSS8	9	8	-	(1)	8	6
	785778QJ3	3	2	(1)	(1)	1	1
	785779AA7	3	2	(1)	(1)	1	1
	83612LAE9	-	-	-	-	-	-
	84751WAD6	12	10	-	(2)	10	6
	86364CAB8	2	-	-	(2)	-	-
	92926WAB3	2	2	-	-	2	1
	94985WDZ1	14	14	-	-	14	14
Total 3rd Quarter 2010		$ 263	$ 233	$ (5)	$ (30)	$ 228	$ 153
4th Quarter 2010	00442BAD3	$ 3	$ 3	$ -	$ -	$ 3	$ 2
	00442BAE1	14	13	-	(1)	13	7
	04013BAB8	3	3	-	-	3	2
	12666RAF7	3	3	-	-	3	3
	126670NX2	14	13	-	(1)	13	13
	126670PA0	17	16	-	(1)	16	12
	126670QS0	8	8	-	-	8	7
	126673DR0	9	6	-	(3)	6	3
	126673WF5	2	2	-	-	2	1
	126673WG3	1	1	-	(1)	1	1
	126673WH1	2	1	-	(1)	1	-
	126673WJ7	1	-	-	(1)	-	-
	126673ZW5	8	8	-	-	8	2
	126673ZX3	10	3	-	(7)	3	2
	126673ZY1	3	1	-	(2)	1	1
	126673ZZ8	2	-	-	(1)	-	-
	126685AB2	2	2	-	-	2	1
	126685CZ7	9	9	-	-	9	8
	126685DW3	7	6	-	(1)	6	6
	14983AAA7	1	1	-	-	1	-
	17310NAJ7	1	1	-	-	1	-
	225470QV8	1	1	-	-	1	-
	225470W58	1	1	-	-	1	1
	32052JAA6	9	8	-	(1)	8	9
	46629BAF6	2	2	-	-	2	2
	46629QAG1	10	10	-	-	10	7
	46629QAH9	1	-	-	(1)	-	-
	46629QAJ5	1	-	-	(1)	-	-
	46629QAK2	1	-	-	(1)	-	-
	46630LAJ3	2	1	-	(1)	1	1
	576449AB8	6	6	-	-	6	3
	61748BAC8	13	13	-	-	13	10
	61749QAD2	11	10	-	(1)	10	7
	61750SAE2	12	11	-	(1)	11	5
	61750YAA7	-	-	-	-	-	1
	61751JAF8	9	9	-	-	9	9
	73316PBT6	1	1	-	-	1	1
	73316PCL2	4	2	-	(2)	2	1
	748351AR4	4	4	-	-	4	3
	7609854U2	5	5	-	-	5	4
	76110VSS8	8	7	-	(1)	7	4
	84751WAD6	10	10	-	-	10	6
	86359PAD2	4	3	-	(1)	3	1
	86364CAB8	-	-	-	-	-	-
	88157GAA8	20	6	-	(14)	6	6
Total 4th quarter 2010		$ 255	$ 210	$ -	$ (45)	$ 210	$ 152
2010 year-to-date				$ (5)	$ (128)		
3rd Quarter 2009	02151LAA4	$ 11	$ 10	$ -	$ (1)	$ 10	$ 4
	073873AB7	2	1	-	(1)	1	-
	07388AAB0	18	18	-	-	18	7

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

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

(in millions)	2010		2009	
	Fair Value	Unrealized Losses	Fair Value	Unrealized Losses
Less than 12 months	$ 788	$ (9)	$ 415	$ (13)
12 months or more	917	(227)	1,350	(513)
Total	$ 1,705	$ (236)	$ 1,765	$ (526)

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

E. Repurchase Agreements and/or Securities Lending Transactions

The Company did not enter into repurchase agreements or securities lending transactions in 2010 or 2009.

F. Real Estate

1. The Company did not recognize impairment losses related to its real estate investments in 2010 or 2009.

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2. None of the Company's real estate investments were held for sale at December 31, 2010 or 2009. Portions of land that are part of properties owned by the Company in Northbrook, Illinois were acquired via public condemnation actions for road improvements in 2010 and 2009. The properties impacted and the related gain or loss recognized as net realized capital gains or (losses) in the Statement of Income related to these actions is presented below.

(in thousands)	Gain/(Loss)	
Name of Property	2010	2009
Willow Road Plaza	$ 132	$ -
West Plaza	$ -	$ (34)

3. There were no properties held for sale at December 31, 2010 or 2009.

4. The Company did not engage in retail land sales operations in 2010 or 2009.

5. The Company did not hold real estate with participating mortgage loan features in 2010 or 2009.

G. LIHTC Property Investments

1. For the Company's LIHTC property investments, the number of remaining years of unexpired tax credits ranged from 1 to 13 years and 1 to 12 years at December 31, 2010 and 2009, respectively. These investments have a required holding period of 15 years.

2. Except for normal ongoing compliance monitoring, none of the Company's LIHTC property investments were subject to regulatory review at December 31, 2010 or 2009.

3. The Company's LIHTC property investments did not exceed 10% of total admitted assets at December 31, 2010 or 2009.

4. The Company did not recognize OTTI losses for its LIHTC property investments in 2010 or 2009.

5. In 2010 and 2009, the Company did not write-down or reclassify LIHTC property investments.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company did not have investments in joint ventures, partnerships or limited liability companies that exceeded 10% of its admitted assets at December 31, 2010 or 2009.

B. The Company recognized impairment write-downs on its investments in joint ventures, partnerships and limit liability companies as follows at December 31. All impairment write-downs were identified during the Company's normal ongoing portfolio monitoring process.

($ in millions)

	Number of Assets		Impairment Amount			
Asset description	2010	2009	2010	2009	Facts and Circumstances Leading to Impairment	How Fair Value Determined
Partnership	5	26	$ 15	$ 129	Decrease in value due to market conditions	Assessment of market value of partnership's investments
Partnership	1	-	2	-	Weak market conditions and near-term debt maturities	Same as above
Partnership	6	7	2	6	Investments nearing liquidation and believe it unlikely carrying value will be recovered	Same as above
Partnership	-	1	-	1	Investment experienced impairments during second half of year that impacted potential recovery of its carrying value	Same as above
Limited liability company	-	1	-	3	Investment has significant exposure to real estate market	Updated cash flow analysis
	12	35	$ 19	$ 139		

7. Investment Income

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

B. All due and accrued investment income was admitted at December 31, 2010 and 2009.

8. Derivative Instruments

A. Derivative financial instruments utilized by the Company during 2010 and 2009 included equity index option contracts, call and put option contracts on specific equities, options on interest rate futures, swaption agreements, interest rate and credit default swap agreements, foreign currency forward contracts and futures contracts.

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

Market risk is the risk that the Company will incur losses due to adverse changes in market rates and prices. Market risk exists for all of the derivative financial instruments the Company currently holds, as these instruments may become less valuable due to adverse changes in

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market conditions. To limit this risk, the Company's senior management has established risk control limits. In addition, changes in the fair value of the derivative financial instruments that the Company uses for risk management purposes are generally offset by the change in the fair value or cash flows of the hedged risk component of the related assets, liabilities or forecasted transaction.

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

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

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

B. The Company primarily uses derivatives for risk management, to partially mitigate potential adverse impacts from changes in risk-free interest rates, negative equity market valuations and increases in credit spreads, and asset replication. With the exception of non-hedge derivatives used for asset replication, all of the Company's derivatives are evaluated for their ongoing effectiveness as either accounting hedge or non-hedge derivative financial instrument on at least a quarterly basis. The Company does not use derivatives for trading purposes.

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

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

Purchased put and call option contracts on specific equities, index option contracts and options on interest rate futures are reported on Schedule DB, Part A and receive non-hedge accounting treatment. Premiums paid on purchased option contracts are reported as derivatives. The change in the fair value of purchased option contracts is reported as net unrealized capital gains and losses, within unassigned surplus, with an adjustment to a corresponding asset. If the purchased call option contract on a specific stock is exercised, the carrying amount of the purchased option will be reclassified as a basis adjustment to the cost of the stock acquired. If the purchased put option contract on a specific stock is exercised, the carrying amount of the purchased put option contract will be reported as a realized capital gain, separate from the disposition accounting for the stock. If the purchased option contract expires without being exercised, the premiums paid are reported as realized capital losses and the corresponding asset previously recorded is reversed.

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

Written option contracts are reported on Schedule DB, Part A in 2010 and Schedule DB, Part B in 2009 and receive non-hedge accounting treatment. Premiums received on written option contracts are reported as a liability. The change in the fair value of written option contracts is reported as net unrealized capital gains and losses, within unassigned surplus, with an adjustment to a corresponding liability. If the written option contract is exercised by the counterparty, the remaining premium will adjust the proceeds associated with the exercise, resulting in no explicit gain or loss for the derivative itself. If the written option contract expires without being exercised, the premiums received are reported as realized capital gains and the corresponding liability previously reported is reversed.

Interest rate, credit default and excess return swap agreements are reported in Schedule DB, Part A in 2010 and Schedule DB, Part C in 2009. If any of these contracts were used for replication purposes, then they are also reported in Schedule DB, Part C in 2010 and Schedule DB, Part F in 2009. Interest rate and credit default swap agreements used for buying protection receive non-hedge accounting treatment, and the change in the fair value of open swap agreements are reported as net unrealized capital gains and losses within unassigned surplus. Credit default and excess return swap agreements entered into as replication transactions are valued at amortized cost. Periodic settlements, which represent amounts receivable from/payable to the counterparties are based on the settlement terms within the agreement, and reported as a component of net investment income for credit default swap agreements and interest rate and excess return swap agreements.

NOTES TO FINANCIAL STATEMENTS

Foreign currency forward contracts are also reported in Schedule DB, Part A in 2010 and Schedule DB, Part C in 2009, and receive non-hedge accounting treatment. The change in the fair value of open foreign currency forward contracts is reported as net unrealized capital gains and losses, within unassigned surplus, until closed (e.g. terminated or settled). If the contract was hedging coupon payments of a bond, any gains and losses at closing are reported in net investment income. If the contract was hedging the original principal of a bond or the bond the Company was hedging is disposed of, any gains and losses at closing are reported in realized capital gains or losses.

Futures contracts are reported in Schedule DB, Part B in 2010 and Schedule DB, Part D in 2009 and receive either fair value hedge accounting or non-hedge accounting treatment, depending on the strategy. Equity futures contracts entered into as replication transactions are also reported in Schedule DB, Part C in 2010 and Schedule DB, Part F in 2009. Daily cash settlements of margin gains or losses for futures contracts receiving fair value hedge accounting treatment are reported in net investment income. The daily cash settlements of margin gains and losses for futures contracts that receive non-hedge accounting treatment and have terminated are reported in net realized capital gains or losses. The daily cash settlements of margin gains and losses for open futures contracts that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses within unassigned surplus.

D. The Company did not have gains or losses in net unrealized capital gains or losses that represented a component of any derivatives' gain or loss that was excluded from the assessment of hedge effectiveness in 2010 or 2009.

E. The Company did not have gains or losses in net unrealized capital gains or losses that resulted from derivatives that no longer qualify for hedge accounting treatment in 2010 or 2009.

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

9. Income Taxes

The application of SSAP No. 10R requires the Company to evaluate the recoverability of DTAs and to establish a statutory valuation allowance adjustment ("valuation allowance") if necessary to reduce the DTA to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors, including: (1) the nature of the DTAs and DTLs; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carryback years as well as projected taxable earnings exclusive of reversing temporary differences and carryforwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the DTAs; and (7) any tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused. Although the realization is not assured, management believes it is more likely than not that the DTAs, net of the valuation allowance, will be realized. The valuation allowance was $156 million and $256 million at December 31, 2010 and 2009, respectively.

A. The components of the net DTA were as follows at December 31:

(in millions)	2010			2009			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Gross DTAs	$ 2,146	$ 636	$ 2,782	$ 2,193	$ 683	$ 2,876	$ (47)	$ (47)	$ (94)
Valuation allowance	-	156	156	-	256	256	-	(100)	(100)
Adjusted gross DTAs	$ 2,146	$ 480	$ 2,626	$ 2,193	$ 427	$ 2,620	$ (47)	$ 53	$ 6
DTLs	706	294	1,000	690	177	867	16	117	133
Subtotal - net DTA	$ 1,440	$ 186	$ 1,626	$ 1,503	$ 250	$ 1,753	$ (63)	$ (64)	$ (127)
Nonadmitted DTAs	221	44	265	261	91	352	(40)	(47)	(87)
Net admitted DTA	$ 1,219	$ 142	$ 1,361	$ 1,242	$ 159	$ 1,401	$ (23)	$ (17)	$ (40)

The Company elected to admit DTAs pursuant to paragraph 10e of SSAP No. 10R for the years ended December 31, 2010 and 2009.

The amount of adjusted gross DTAs admitted under each component of SSAP No. 10R was as follows at December 31:

(in millions)	2010			2009			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Paragraph 10a	$ 188	$ 38	$ 226	$ 290	$ 156	$ 446	$ (102)	$ (118)	$ (220)
Paragraph 10b (lesser of 10b.i or 10b.ii below)	$ 838	$ 104	$ 942	$ 749	$ -	$ 749	$ 89	$ 104	$ 193
Paragraph 10b.i	$ 838	$ 104	$ 942	$ 749	$ -	$ 749	$ 89	$ 104	$ 193
Paragraph 10b.ii	$ 1,286	$ 104	$ 1,390	$ 1,337	$ -	$ 1,337	$ (51)	$ 104	$ 53
Paragraph 10c	$ 706	$ 294	$ 1,000	$ 690	$ 177	$ 867	$ 16	$ 117	$ 133
Total	$ 1,732	$ 436	$ 2,168	$ 1,729	$ 333	$ 2,062	$ 3	$ 103	$ 106
Paragraph 10e.i	$ 188	$ 38	$ 226	$ 290	$ 156	$ 446	$ (102)	$ (118)	$ (220)
Paragraph 10e.ii. (lesser of 10e.ii.(a) or 10.e.ii.(b) below)	$ 1,031	$ 104	$ 1,135	$ 952	$ 3	$ 955	$ 79	$ 101	$ 180
Paragraph 10e.ii.(a)	$ 1,031	$ 104	$ 1,135	$ 952	$ 3	$ 955	$ 79	$ 101	$ 180
Paragraph 10e.ii.(b)	$ 1,981	$ 104	$ 2,085	$ 2,002	$ 3	$ 2,005	$ (21)	$ 101	$ 80
Paragraph 10e.iii	$ 706	$ 294	$ 1,000	$ 690	$ 177	$ 867	$ 16	$ 117	$ 133
Total	$ 1,925	$ 436	$ 2,361	$ 1,932	$ 336	$ 2,268	$ (7)	$ 100	$ 93
Increased net admitted adjusted gross DTAs from paragraph 10e	$ 193	$ -	$ 193	$ 203	$ 3	$ 206	$ (10)	$ (3)	$ (13)

The Company's risk-based capital ("RBC") level, used for purposes of paragraph 10d, was as follows at December 31:

(in millions)	2010	2009	Change
Total adjusted capital	$ 15,261	$ 14,820	$ 441
RBC authorized control level	$ 2,476	$ 2,420	$ 56

The amount of admitted DTAs, admitted assets, statutory surplus and total adjusted capital in the RBC calculation resulting from the calculation in paragraphs 10a, 10b and 10c was as follows at December 31:

(in millions)	2010			2009			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Admitted DTAs	$ 1,026	$ 142	$ 1,168	$ 1,039	$ 156	$ 1,195	$ (13)	$ (14)	$ (27)
Admitted assets			$ 40,593			$ 40,623			$ (30)
Statutory surplus			$ 15,191			$ 14,820			$ 371
Total adjusted capital			$ 15,261			$ 14,820			$ 441

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The increased amount of DTAs, admitted assets and statutory surplus as the result of the application of paragraph 10e was as follows at December 31:

(in millions)	2010			2009			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Admitted DTAs	$ 193	$ -	$ 193	$ 203	$ 3	$ 206	$ (10)	$ (3)	$ (13)
Admitted assets			$ 193			$ 206			$ (13)
Statutory surplus			$ 193			$ 206			$ (13)

The impact of tax planning strategies on adjusted gross and net admitted DTAs was as follows at December 31, 2010:

	Ordinary	Capital	Total
Adjusted gross DTAs (% of total adjusted gross DTAs)	- %	5.3 %	5.3 %
Net admitted adjusted gross DTAs (% of total net admitted adjusted gross DTAs)	- %	7.6 %	7.6 %

B. The Company recognized all DTLs at December 31, 2010 and 2009.

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

(in millions)	2010	2009	Change
Federal income tax, excluding net capital gains (losses) and utilization of net operating loss carryforward	$ 345	$ 450	$ (105)
Federal income tax on net capital gains (losses)	-	151	(151)
Federal income taxes incurred	$ 345	$ 601	$ (256)

The provision for income tax incurred did not include foreign income taxes for the years ended December 31, 2010 or 2009.

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

(in millions)	2010	2009	Change
DTAs:			
Ordinary			
Adjustment for unearned premiums	$ 601	$ 611	$ (10)
Additional minimum pension liability	422	583	(161)
Reserve discounting	301	309	(8)
Nonadmitted assets	290	185	105
Employee benefits	235	232	3
Tax credit carryforward	187	142	45
Investments	20	14	6
Fixed assets	9	14	(5)
Other	81	103	(22)
Subtotal - ordinary DTAs	$ 2,146	$ 2,193	$ (47)
Valuation allowance	$ -	$ -	$ -
Nonadmitted DTAs	$ 221	$ 261	$ (40)
Admitted ordinary DTAs	$ 1,925	$ 1,932	$ (7)
Capital			
Investments	$ 445	$ 435	$ 10
Unrealized losses	191	248	(57)
Subtotal - capital DTAs	$ 636	$ 683	$ (47)
Valuation allowance	$ 156	$ 256	$ (100)
Nonadmitted DTAs	$ 44	$ 91	$ (47)
Admitted capital DTAs	$ 436	$ 336	$ 100
Admitted DTAs	$ 2,361	$ 2,268	$ 93
DTLs:			
Ordinary			
Additional minimum pension liability	$ 569	$ 560	$ 9
Fixed assets	62	70	(8)
Investments	37	18	19
Other	38	42	(4)
Subtotal - ordinary DTLs	$ 706	$ 690	$ 16
Capital			
Unrealized gains	$ 202	$ 65	$ 137
Investments	92	112	(20)
Subtotal - capital DTLs	$ 294	$ 177	$ 117
Total DTLs	$ 1,000	$ 867	$ 133
Net admitted DTA	$ 1,361	$ 1,401	$ (40)

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

(in millions)	2010	2009	Change
Total DTAs	$ 2,626	$ 2,876	$ (250)
Total DTLs	1,000	867	133
Net DTA (DTL)	$ 1,626	$ 2,009	(383)
Tax effect of unrealized gains (losses)			194
Tax effect of additional minimum pension liability			161
Tax effect on incremental DTA			13
Tax effect of change in accounting principles			6
Change in net deferred income tax			(9)
Tax effect of nonadmitted assets			(105)
Tax effect on incremental DTA			(13)
Surplus adjustments – including stock option forfeitures			9
Adjustment of prior year tax liabilities			-
Capital contribution of securities			-
Transfer of postretirement benefit plans			-
Change in net deferred income tax relating to the provision			$ (118)

NOTES TO FINANCIAL STATEMENTS

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

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

(in millions)	2010	Effective Tax Rate
Provision computed at statutory rate	$ 481	35.0 %
Valuation allowance	156	11.4
Tax exempt interest deduction	(150)	(10.9)
Change in net deferred income taxes	(118)	(8.6)
Other	(24)	(1.8)
Total statutory income taxes	$ 345	25.1 %

(in millions)	2009	Effective Tax Rate
Provision computed at statutory rate	$ 660	35.0 %
Valuation allowance	-	-
Tax exempt interest deduction	(220)	(11.7)
Change in net deferred income taxes	163	8.7
Other	(2)	(0.1)
Total statutory income taxes	$ 601	31.9 %

E. 1. At December 31, 2010, the Company did not have net operating loss or tax credit carryforwards available to offset future net income subject to federal income taxes.

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

(in millions)	
2010	$ 119
2009	$ 107

3. The Company did not have deposits admitted under Section 6603 of the Internal Revenue Code ("IRC") at December 31, 2010 or 2009.

F. 1. The Allstate Corporation's ("Corporation") federal taxable income for the year ended December 31, 2010 is consolidated with the entities listed below:

ALFS, Inc.
ALIC Reinsurance Company
ALIC Reinsurance Company II
Allstate Assignment Company
Allstate Assurance Company
Allstate Bank
Allstate Enterprises, LLC
Allstate Financial Corporation
Allstate Fire and Casualty Insurance Company
Allstate Indemnity Company
Allstate Insurance Company
Allstate International Insurance Holdings, Inc.
Allstate Investment Management Company
Allstate Investments, LLC
Allstate Life Insurance Company
Allstate Life Insurance Company of New York
Allstate Motor Club, Inc.
Allstate New Jersey Insurance Company
Allstate New Jersey Property and Casualty Insurance Company
Allstate Non-Insurance Holdings, Inc.
Allstate North American Insurance Company
Allstate Property and Casualty Insurance Company
Allstate Settlement Corporation
Allstate Texas Lloyd's
Allstate Texas Lloyd's, Inc.
American Heritage Life Insurance Company
American Heritage Life Investment Corporation
American Heritage Service Company
Castle Key Indemnity Company
Castle Key Insurance Company
Charter National Life Insurance Company
Credit Card Sentinel, Inc.
Deerbrook General Agency, Inc.
Deerbrook Insurance Company
Encompass Floridian Indemnity Company
Encompass Floridian Insurance Company
Encompass Home and Auto Insurance Company
Encompass Indemnity Company
Encompass Independent Insurance Company
Encompass Insurance Company
Encompass Insurance Company of America
Encompass Insurance Company of Massachusetts
Encompass Insurance Company of New Jersey
Encompass Property and Casualty Company
Encompass Property and Casualty Insurance Company of New Jersey
E.R.J. Insurance Group, Inc.
First Colonial Insurance Company
Intramerica Life Insurance Company
Ivantage Select Agency, Inc.
Kennett Capital, Inc.
Lincoln Benefit Life Company
North Light Specialty Insurance Company
Northbrook Indemnity Company
Northbrook Services, Inc.
Ocoma Industries, Inc.
Pablo Creek Services, Inc.
Roadway Protection Auto Club, Inc.
Signature Agency, Inc.
Signature Dental & Vision, Inc.
Signature Motor Club, Inc.
Signature Motor Club of California, Inc.
Signature Nationwide Auto Club of California, Inc.
Signature's Nationwide Auto Club, Inc.
Sterling Collision Centers, Inc.
Surety Life Insurance Company
The Allstate Corporation

2. The Company joins the Corporation and its domestic subsidiaries in the filing of a consolidated federal income tax return. The consolidated group has elected under IRC Section 1552(a)(2) to allocate the consolidated federal income tax liability based on each entity's federal income tax liability computed on a separate return basis, except all tax benefits resulting from operating losses and tax

NOTES TO FINANCIAL STATEMENTS

credits are allocated to the Company to the extent they can be utilized in the consolidated return. In years when the consolidated tax return results in an alternative minimum tax liability, the regular tax is allocated first as described above, and the excess of the alternative minimum tax over the regular tax is allocated to the members whose tax posture gave rise to the alternative minimum tax.

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

A.,
B. &
C. The following transactions were entered into by the Company with related parties in 2010 and 2009 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

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

The Company paid the following cash dividends to its parent, AIH, in 2010:

(in millions) Date	
June 29	$ 200
August 4	200
September 30	200
October 21	200
November 24	300
December 30	200
Total	$ 1,300

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

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

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

Transactions with the Corporation

On June 16, 2009, the Company borrowed $750 million from the Corporation under the Amended and Restated Intercompany Liquidity Agreement ("Liquidity Agreement"). The loan was repaid in full on December 1, 2009 along with interest expense of $2 million.

Transactions with Allstate Life Insurance Company ("ALIC")

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

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

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

(in millions)	2010	2009
ALIC	$ 66	$ 68
Lincoln Benefit Life Company	31	35
American Heritage Life Insurance Company	13	12
Allstate Investments, LLC ("AILLC")	11	9
Allstate Financial Services, LLC ("AFS")	10	7
Allstate Enterprises, LLC	9	17
Signature Motor Club, Inc.	3	4
First Colonial Insurance Company	3	3
E.R.J. Insurance Group, Inc.	3	3
Allstate Property and Casualty Insurance Company	2	4
Allstate Texas Lloyd's	2	3
Allstate Indemnity Company	2	3
Allstate Motor Club, Inc.	2	3
Allstate Life Insurance Company of New York ("ALNY")	2	2
Northbrook Services, Inc.	1	1
Allstate Insurance Company of Canada	1	1
Pablo Creek Services, Inc.	1	-
EPC	-	1
Tech-Cor, LLC	-	1
Total	$ 162	$ 177

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

(in millions)	2010	2009
Corporation	$ 37	$ 80
Allstate New Jersey Insurance Company	25	21
CKIC	3	8
Ivantage Select Agency, Inc.	1	1
Allstate Investment Management, Ltd.	1	-
Total	$ 67	$ 110

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

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

The Company also issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both the Company and non-related parties) and funded by certain annuity contracts issued by ALIC and ALNY. ASC entered into a General Indemnity Agreement pursuant to which it indemnified the Company for any liabilities associated with the surety bonds and provided certain collateral

NOTES TO FINANCIAL STATEMENTS

security rights with respect to the annuities and certain other rights in the event of default covered by the surety bonds. Reserves recorded by ALIC and ALNY for annuities that are guaranteed by the surety bonds were $5.07 billion and $5.00 billion at December 31, 2010 and 2009, respectively.

In addition, the Company and ALIC entered into a Capital Support Agreement effective December 14, 2007. Under the terms of this agreement, the Company agrees to provide capital and surplus to ALIC in order for ALIC to maintain a company action level RBC ratio of at least 150%. The Company's obligation to provide capital and surplus to ALIC is limited to an aggregate amount of $1.00 billion, for which ALIC pays the Company an annual commitment fee of 1% of the amount of the capital and surplus maximum, as defined in the agreement. At both December 31, 2010 or 2009, no capital had been provided by the Company under this agreement.

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

The Company entered into an intercompany loan agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation can have outstanding to all eligible subsidiaries at any given point in time is limited to $1.00 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. At December 31, 2010 and 2009, the Company did not have outstanding intercompany loans with the Corporation.

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

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

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

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

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

H. At both December 31, 2010 and 2009, the Company owned 37,471 common shares of the Corporation with a cost of $1 million. The entire amount of the investment was reported as a nonadmitted asset.

I. The Company did not have investments in SCA entities that exceeded 10% of the Company's December 31, 2010 or 2009 admitted assets.

J. The Company recognized $171 thousand and $42 thousand of impairment write-downs related to investments in SCA entities in 2010 and 2009, respectively. In both 2010 and 2009, the write-downs were related to the Company's investments in partnerships that were nearing liquidation and the belief was the Company would be unlikely to recover the partnerships' carrying values. The fair value of the partnerships was determined by assessing the fair value of the investments the entities were holding. All SCA entities written down in 2010 and 2009 were also part of the disclosure in Note 6, Part B.

K. The Company did not have investments in foreign insurance subsidiaries that were calculated by adjusting annuity GAAP account value reserves using the Commissioners Annuity Reserve Valuation Method and the related actuarial guidelines at December 31, 2010 or 2009.

L. The Company did not utilize the look-through approach in valuing its investments in downstream noninsurance holding companies at December 31, 2010 or 2009.

11. Debt

A. The Company did not have debt outstanding at December 31, 2010 or 2009.

B. The Company did not have funding agreements or borrowing arrangements with the Federal Home Loan Bank at December 31, 2010 or 2009.

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

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

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

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

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

The Company calculates its benefit obligations based upon generally accepted actuarial methodologies using the projected benefit obligation ("PBO") for pension plans and the accumulated postretirement benefit obligation ("APBO") for other postretirement plans. Pension costs and other postretirement obligations at December 31, 2010 and 2009 were determined using a December 31 measurement date. The benefit obligations represent the actuarial present value of all benefits attributed to employee service rendered as of the measurement date. The PBO is measured using the pension benefit formula and assumptions as to future compensation levels. The plan's funded status is calculated as the difference between the benefit obligation and the fair value of plan assets. The Company's funding policy for the pension plans is to make annual contributions at a level that is in accordance with regulations under the IRC and generally accepted actuarial principles. The Company's postretirement benefit plans are not funded.

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

	Pension Benefits		Postretirement Benefits	
(in millions)	2010	2009	2010	2009
Fair value of plan assets	$ 4,338	$ 3,848	$ -	$ -
Benefit obligation	5,210	4,965	121	120
Funded status	(872)	(1,117)	(121)	(120)
Amounts not recognized:				
Unamortized prior service cost	-	-	(23)	(25)
Unamortized transition (asset) obligation	(114)	(130)	1	2
Unamortized net actuarial loss (gain)	2,382	2,563	(106)	(97)
Net amount recognized	$ 1,396	$ 1,316	$ (249)	$ (240)
Prepaid benefit cost	$ 358	$ -	$ -	$ -
Accrued benefit cost	(222)	(410)	(249)	(240)
Intangible asset	53	59	-	-
Minimum pension liability	1,207	1,667	-	-
Net amount recognized	$ 1,396	$ 1,316	$ (249)	$ (240)

The decrease of $181 million in the unrecognized net actuarial pension benefit loss during 2010 was related to higher than expected returns and higher amortization and settlement recognition, partially offset by a decrease in the discount rate. The majority of the $2.38 billion and $2.56 billion of unrecognized net actuarial pension benefit losses in 2010 and 2009, respectively, reflected the effect of unfavorable market conditions on the value of pension plan assets in prior years, and to a lesser extent, decreases in the discount rate. The Company amortizes its excess unrecognized net actuarial losses over the average remaining service period of active employees expected to receive benefits. The increase of $9 million in the unrecognized net actuarial postretirement benefit gain during 2010 was primarily related to a decrease in enrollment of Medicare-eligible retirees.

The accumulated benefit obligation ("ABO") for all defined benefit pension plans was $4.52 billion and $4.26 billion at December 31, 2010 and 2009, respectively. The ABO is the actuarial present value of all benefits attributed by the pension benefit formula to employee service rendered at the measurement date. However, it differs from the PBO due to the exclusion of an assumption as to future compensation levels. A minimum pension liability is recognized when the ABO exceeds the fair value of plan assets. The minimum pension liability, less allowable intangible assets, was $1.21 billion and $1.67 billion, at December 31, 2010 and 2009, respectively, and was reported as an adjustment to unassigned surplus.

The PBO, ABO and fair value of plan assets for the Company's pension plans with an ABO in excess of plan assets were $4.45 billion, $3.76 billion and $3.54 billion, respectively, at December 31, 2010, and $4.97 billion, $4.26 billion and $3.85 billion, respectively, at December 31, 2009. Included in the accrued benefit cost of the pension benefits were certain unfunded non-qualified plans with accrued benefit costs of $104 million and $106 million for 2010 and 2009, respectively.

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

	Pension Benefits		Postretirement Benefits	
(in millions)	2010	2009	2010	2009
Benefit obligation, beginning of year	$ 4,965	$ 4,317	$ 120	$ 528
Service cost	149	128	13	20
Interest cost	302	314	7	30
Participant contributions	-	-	22	38
Actuarial (gain) loss	188	544	(13)	42
Benefits paid	(388)	(333)	(28)	(68)
Plan amendments	-	-	-	(145)
Plan transfer due to change in sponsorship	-	-	-	(325)
Other	(6)	(5)	-	-
Benefit obligation, end of year	$ 5,210	$ 4,965	$ 121	$ 120

The PBO and ABO for non-vested pension participants were $6 million and $4 million, respectively, at December 31, 2010. The PBO and ABO for non-vested pension participants were $8 million and $5 million, respectively, at December 31, 2009. The postretirement benefit obligation for non-vested employees was $75 million and $94 million at December 31, 2010 and 2009, respectively.

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

	Pension Benefits		Postretirement Benefits	
(in millions)	2010	2009	2010	2009
Service cost	$ 149	$ 128	$ 13	$ 20
Interest cost	302	314	7	30
Expected return on plan assets	(313)	(384)	-	-
Amortization of:				
Unrecognized transition obligation	(3)	5	1	11
Unrecognized net actuarial (gain) loss	-	-	(4)	(15)
Prior service cost	(1)	(1)	(2)	-
Unrecognized prior period (gain) loss	173	23	-	-
Settlement loss	35	19	-	-
Net periodic cost	$ 342	$ 104	$ 15	$ 46

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

	Pension Benefits		Postretirement Benefits	
	2010	2009	2010	2009
Weighted average discount rate	6.25 %	7.50 %	6.25 %	6.50 %
Rate of increase in compensation levels	4.00 - 4.50 %	4.00 - 4.50 %	n/a	n/a
Expected long-term rate of return on plan assets	8.50 %	8.50 %	n/a	n/a

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

	Pension Benefits		Postretirement Benefits	
	2010	2009	2010	2009
Weighted average discount rate	6.00 %	6.25 %	6.00 %	6.25 %
Rate of increase in compensation levels	4.00 - 4.50 %	4.00 - 4.50 %	n/a	n/a

The weighted average health care trend rate used in measuring the APBO was 7.40% for 2011, gradually declining to 4.50% in 2024, and remaining level thereafter.

Assumed health care cost trend rates have a significant effect on the amounts reported for the postretirement health care plans. A one percentage-point increase in assumed health care cost trend rates would increase the total of the service and interest cost components of net periodic benefit cost of other postretirement benefits and the APBO by $431 thousand and $629 thousand, respectively. A one percentage-point decrease in assumed health care cost trend rates would decrease the total of the service and interest cost components of net periodic benefit cost of other postretirement benefits and the APBO by $413 thousand and $554 thousand, respectively.

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

	Target Asset Allocation	Actual Percentage of Plan Assets	
Asset Category	2010	2010	2009
Fixed income securities	34 - 48 %	40 %	37 %
U.S. equity securities	26 - 34 %	26	27
International equity securities	16 - 22 %	13	11
Hedge funds	6 - 10 %	9	9
Real estate funds	3 - 7 %	4	3
Private equity funds	3 - 7 %	4	4
Short-term investments	- %	4	9
Other	1 - 3 %	-	-
Total		100 %	100 %

The expected long-term rate of return on plan assets reflects the average rate of earnings expected on plan assets. This assumption is reviewed annually giving consideration to appropriate financial data including, but not limited to, the plan asset allocation, the period over which benefits will be paid, historical returns on plan assets and other relevant market data. A consistent method was used to determine the long-term return on plan assets assumption at both December 31, 2010 and 2009 of 8.50%. At the 2010 measurement date, the arithmetic average of the annual actual return on plan assets for the most recent 10 and 5 years was 3.54% and 6.02%, respectively.

Pension plan assets did not include any of the Corporation's stock at December 31, 2010 or 2009.

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

(in millions)	2010	2009
Fair value of plan assets, beginning of year	$ 3,848	$ 3,195
Actual return on plan assets	463	482
Employer contributions	421	511
Benefits paid	(388)	(333)
Other	(6)	(7)
Fair value of plan assets, end of year	$ 4,338	$ 3,848

There was no minimum funding requirement under the IRC for the tax qualified pension plans at December 31, 2010. The Company currently plans to contribute $242 million to its pension plans in 2011. This plan may be amended or terminated at any time.

The Company contributed $28 million and $30 million to the postretirement benefit plans in 2010 and 2009, respectively. Contributions by participants were $22 million and $38 million in 2010 and 2009, respectively.

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

(in millions)	Pension Benefits	Postretirement Benefits
2011	$ 277	$ 8
2012	298	9
2013	305	10
2014	340	11
2015	357	11
2016 - 2020	2,306	51
Total benefit payments	$ 3,883	$ 100

Employees of the Company are eligible to become members of The Allstate 401(K) Savings Plan. The Company's contributions are based on the Company's matching obligations and certain performance measures. The cost allocated to the Company for this benefit was $28 million and $62 million in 2010 and 2009, respectively.

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

1. The Company had 42,000 common shares authorized, issued and outstanding at December 31, 2010 and 2009. All shares had a par value of $100 per share.

2. The Company did not have preferred stock outstanding at December 31, 2010 or 2009.

3. The ability of the Company to pay dividends is generally dependent on business conditions, income, cash requirements of the Company, receipt of dividends and other relevant factors. More specifically, the Illinois Insurance Code ("Code") provides a two-step process. First, no dividend may be declared or paid except out of earned (unassigned) surplus, as distinguished from contributed surplus, nor when the payment of a dividend reduces surplus below the minimum amount required by the Code. Secondly, a determination of the ordinary versus extraordinary dividends that can be paid is formula based and considers net income and capital and surplus, as well as the timing and amounts of dividends paid in the preceding twelve months as specified by the Code. Ordinary dividends to shareholders do not require prior approval of the IL DOI. Dividends are not cumulative. At December 31, 2010, the maximum ordinary dividend that can be declared and paid was limited to $238 million.

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4. The following ordinary cash dividends were paid to AIH in 2010:

(in millions)

Date of Payment	Amount
June 29	$ 200
August 4	200
September 30	200
October 21	200
November 24	300
December 30	200
Total	$ 1,300

The Company did not pay dividends in 2009.

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

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

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

8. The Company did not hold stock for special purposes at December 31, 2010 or 2009.

9. The special surplus funds balance of $209 million and $230 million at December 31, 2010 and 2009, respectively, was comprised of two components. The first component relates to the completion of the Company's sale of its United States-based reinsurance operations for policies written after 1984 to SCOR U.S. Corporation ("SCOR") in September 1996. The transaction consisted of the sale of certain non-insurance assets, liabilities and renewal rights and a reinsurance transaction for the insurance liabilities. The Company followed the APPM for the treatment of retroactive contracts and reported the gain on the sale as a write-in component of special surplus funds from retroactive reinsurance account of $16 million and $24 million at December 31, 2010 and 2009, respectively. The decrease in the balance of this component was due to lower reported reserves by a non-novated cedant and a corresponding decrease in incurred but not reported ("IBNR") reserves. The second component, which was $193 million and $206 million at December 31, 2010 and 2009, respectively, relates to the Company's election to admit a higher amount of adjusted gross DTAs as calculated in paragraph 10e of SSAP No. 10R.

10. Cumulative unrealized gains and losses reduced unassigned funds by $207 million and $510 million at December 31, 2010 and 2009, respectively.

11. The Company did not have surplus notes or similar obligations outstanding at December 31, 2010 or 2009.

12. The Company did not have restatements due to quasi-reorganizations in 2010 or 2009.

13. The Company was not quasi-reorganized.

14. Contingencies

A. Contingent Commitments

The Company made the following contingent commitments with external parties.

Commitments to acquire financial interests or make capital contributions

The Company made commitments to invest in limited partnerships interests of $740 million and $631 million at December 31, 2010 and 2009, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

California Earthquake Authority ("CEA")

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

As of October 31, 2010, the CEA's capital balance was approximately $3.68 billion. Should losses arising from an earthquake cause a deficit in the CEA, additional funding would be obtained from the proceeds of revenue bonds the CEA may issue, an existing $3.12 billion reinsurance layer, and finally, if needed, assessments on participating insurance companies. The authority of the CEA to assess participating insurers extends through December 1, 2018. Participating insurers are required to pay an assessment, currently estimated not to exceed $1.56 billion, if the capital of the CEA falls below $350 million. Participating insurers are required to pay a second additional assessment, currently estimated not to exceed $1.09 billion, if aggregate CEA earthquake losses exceed $9.77 billion and the capital of the CEA falls below $350 million. Within the limits previously described, the assessment could be intended to restore the CEA's capital to a level of $350 million. There is no provision that allows insurers to recover assessments through premium surcharge or other mechanism. The CEA's projected aggregate claim paying capacity is $9.77 billion as of October 31, 2010 and if an event were to result in claims greater than its capacity, affected policyholders would be paid a prorated portion of their covered losses.

All future assessments on participating CEA insurers are based on their CEA insurance market share as of December 31 of the preceeding year. As of April 1, 2010, the Company's share of the CEA was 17.2%. The Company does not expect its CEA market share to materially change. At this level, the Company's maximum possible CEA assessment would be $456 million during 2011. Accordingly, assessments from the CEA for a particular quarter or annual period may be material to income and cash flows, but not the financial position of the Company. Management believes the Company's exposure to earthquake losses in California has been significantly reduced as a result of its participation in the CEA.

Shared markets

The Company is required to participate in assigned risk plans, reinsurance facilities and joint underwriting associations in various states that provide insurance coverage to individuals or entities that otherwise are unable to purchase such coverage from private insurers. Underwriting results related to these arrangements, which tend to be adverse, have been immaterial to the Statement of Income. Because of the Company's participation, it may be exposed to losses that surpass the capitalization of these facilities and/or assessments from these facilities.

Guarantees

The Company provides residual value guarantees on Company leased automobiles. If all outstanding leases were terminated effective December 31, 2010, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value,

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would be $10 million at December 31, 2010. If all outstanding leases were terminated effective December 31, 2009, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be $11 million at December 31, 2009. The remaining term of each residual value guarantee is equal to the term of the underlying lease, which ranges from less than one year to three years. Historically, the Company has not made any material payments pursuant to these guarantees.

PMI Runoff Support Agreement

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

B. Assessments

Guaranty funds

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribed limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each company are typically related to its proportion of business written in each state. The Company's policy is to accrue guaranty fund assessments when the entity for which the insolvency relates has met the applicable state of domicile's statutory definition of insolvent and the amount of loss is reasonably estimable. In most states the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. At December 31, 2010 and 2009, the Company had accrued $72 million and $93 million, respectively, for future guaranty fund assessments and $4 million and $6 million, respectively, for the related premium tax offset expected to be realized. The period over which assessments are expected to be paid varies. Premium tax offsets are realized on a straight-line basis over the period allowed by each individual state once the guaranty fund assessment has been paid.

State facilities

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

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

C. Gain Contingencies

The Company has not recognized gain contingencies subsequent to December 31, 2010, but prior to the issuance of the Company's Annual Statement.

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

The Company did not incur losses related to extra contractual obligation lawsuits in 2010. The Company incurred direct losses of $5 thousand on one claim in 2009.

E. All Other Contingencies

Regulation and compliance

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

Legal and regulatory proceedings and inquiries

Background

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

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

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

- In the lawsuits, plaintiffs seek a variety of remedies including equitable relief in the form of injunctive and other remedies and monetary relief in the form of contractual and extra contractual damages. In some cases, the monetary damages sought include punitive or treble damages. Often specific information about the relief sought, such as the amount of damages, is not available because plaintiffs have not requested specific relief in their pleadings. When specific monetary demands are made, they are often set just below a state court jurisdictional limit in order to seek the maximum amount available in state court, regardless of the

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specifics of the case, while still avoiding the risk of removal to federal court. In the Company's experience, monetary demands in pleadings bear little relation to the ultimate loss, if any, to the Company.

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

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

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

Proceedings

The Company is vigorously defending a number of matters in various stages of development filed in the aftermath of Hurricane Katrina, including individual lawsuits and a statewide putative class action in Louisiana. The Louisiana Attorney General filed a putative class action lawsuit in state court against the Company and other insurers on behalf of Road Home fund recipients alleging that the insurers have failed to pay all damages owed under their policies. The insurers removed the matter to federal court. The district court denied plaintiffs' motion to remand the matter to state court and the U.S. Court of Appeals for the Fifth Circuit ("Fifth Circuit") affirmed that ruling. The defendants filed a motion to dismiss and the plaintiffs filed a motion to remand the claims involving a Road Home subrogation agreement. In March 2009, the district court denied the state's request that its claims be remanded to state court. As for the defendant insurers' motion, the judge granted it in part and denied it in part. Dismissal of all of the extra-contractual claims, including the bad faith and breach of fiduciary duty claims, was granted. Dismissal also was granted of all claims based on the Valued Policy Law and all flood loss claims based on the levee breaches finding that the insurers flood exclusions precluded coverage. The remaining claims are for breach of contract and for declaratory relief on the alleged underpayment of claims by the insurers. The judge did not dismiss the class action allegations. The defendants also had moved to dismiss the complaint on grounds that the state had no standing to bring the lawsuit as an assignee of insureds because of anti-assignment language in the insurers' policies. The judge denied the defendants' motion for reconsideration on the assignment issue but found the matter was ripe for consideration by the federal appellate court. The defendants have filed a petition for permission to appeal to the Fifth Circuit. The Fifth Circuit has accepted review. After the Fifth Circuit accepted review, plaintiffs filed a motion to remand the case to state court, asserting that the class claims on which federal jurisdiction was premised have now effectively been dismissed as a result of a ruling in a related case. The Fifth Circuit has denied the motion for remand, without prejudice to plaintiffs' right to refile the motion for remand after the Fifth Circuit disposes of the pending appeal. On July 28, 2010, the Fifth Circuit issued an order stating that since there is no controlling Louisiana Supreme Court precedent on the issue of whether an insurance policy's anti-assignment clause prohibits post-loss assignments, the Fifth Circuit is certifying that issue to the Louisiana Supreme Court. The issue has been briefed to the Louisiana Supreme Court. That court will hold oral argument on the appeal on March 14, 2011.

There are one nationwide and several statewide class action lawsuits pending against the Company alleging that it failed to properly pay general contractors overhead and profit on many homeowner structural loss claims. Most of these lawsuits contain counts for breach of contract, as well as one or more counts asserting other theories of liability such as bad faith, fraud, unjust enrichment or unfair claims practices. General contractors overhead and profit is an amount that is added to payments on claims where the services of a general contractor are reasonably likely to be required. To a large degree, these lawsuits mirror similar lawsuits filed against other carriers in the industry, some of which have settled. These lawsuits are pending in various state and federal courts, and they are in different stages of development. The company has reached an agreement to settle on a 48-state basis the nationwide class action. This settlement received preliminary approval from the court on December 6, 2010, and the case was certified as a class for settlement purposes only. The settlement was accrued as a prior year reserve reestimate in property-liability insurance claims and claims expense in 2010. No other classes have been certified against the Company on this issue. The hearing for final approval of the settlement is scheduled for May 6, 2011.

The Company is vigorously defending a lawsuit in regards to certain claims employees involving worker classification issues. This lawsuit is a certified class action challenging a state wage and hour law. This lawsuit is a certified class action challenging a state wage and hour law. In this case, plaintiffs sought monetary relief, such as penalties and liquidated damages, and non-monetary relief, such as injunctive relief. In December 2009, the liability phase of the case was tried and on July 6, 2010, the court issued its decision finding in favor of the Company on all claims. The plaintiffs are appealing the decision.

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

- These matters include a lawsuit filed in 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil rights laws (the "EEOC I" suit) and a class action filed in 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act ("ADEA"), breach of contract and Employee Retirement Income Security Act ("ERISA") violations (the "Romero I" suit). In 2004, in the consolidated EEOC I and Romero I litigation, the trial court issued a memorandum and order that, among other things, certified classes of agents, including a mandatory class of agents who had signed a release, for purposes of effecting the court's declaratory judgment that the release is voidable at the option of the release signer. The court also ordered that an agent who voids the release must return to the Company "any and all benefits received by the [agent] in exchange for signing the release." The court also stated that, "on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs asked the court to clarify and/or reconsider its memorandum and order and in January 2007, the judge denied their request. In June 2007, the court granted the Company's motions for summary judgment. Following plaintiffs' filing of a notice of appeal, the U.S. Court of Appeals for the Third Circuit ("Third Circuit") issued an order in December 2007 stating that the notice of appeal was not taken from a final order within the meaning of the federal law and thus not appealable at this time. In March 2008, the Third Circuit decided that the appeal should not summarily be dismissed and that the question of whether the matter is appealable at this time will be addressed by the Third Circuit along with the merits of the appeal. In July 2009, the Third Circuit vacated the decision which granted the Company's summary judgment motions, remanded the cases to the trial court for additional discovery, and directed that the cases be reassigned to another trial court judge. In January 2010, the cases were assigned to a new judge for further proceedings in the trial court.

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

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remanded the case to the trial court for additional discovery, and directed that the case be reassigned to another trial court judge. In January 2010, the case was assigned to a new judge for further proceedings in the trial court.

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

Other matters

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

One or more of these matters could have an adverse effect on the Company's net income or cash flows for a particular quarterly or annual period. However, based on information currently known to it, management believes that the ultimate outcome of all matters described in this "Other matters" subsection, in excess of amounts currently reserved, if any, as they are resolved over time is not likely to have a material effect on the net income, cash flows or financial position of the Company.

15. Leases

A. Lessee Operating Lease

1. The Company leases certain office facilities and computer equipment under various noncancelable operating lease agreements that expire through 2020. Total rent expense, net of sublease rental income, was $237 million and $248 million in 2010 and 2009, respectively, before allocation to affiliates. Sublease rental income was $2 million in both 2010 and 2009.

2. a. At December 31, 2010, the minimum aggregate rental commitments under noncancelable operating leases with an initial or remaining term of more than one year were as follows:

(in millions)	
2011	$ 183
2012	145
2013	94
2014	55
2015	38
Thereafter	38
Total	$ 553

b. At December 31, 2010, the total of minimum aggregate rental commitments to be received under noncancelable subleases with an initial or remaining term of more than one year was $2 million.

3. The Company was not involved in sale-leaseback transactions in 2010 or 2009.

B. Lessor Leases

Leasing activities were not part of the Company's business activities in 2010 or 2009.

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

Derivative financial instruments

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

($ in millions)	2010			
	Volume			
	Notional Amount	Number of Contracts	Statement Value	Fair Value
Interest rate contracts				
Interest rate swaption agreements	$ 7,811	n/a	$ 64	$ 64
Options on interest rate futures	n/a	8,000	3	3
Interest rate swap agreements	1,275	n/a	(48)	(48)
Financial futures contracts	n/a	15,000	-	(2)
Total interest rate contracts	9,086	23,000	19	17
Equity and index contracts				
Option and futures contracts	n/a	19,125	31	31
Foreign currency contracts				
Foreign currency forward contracts	316	n/a	2	2
Credit contracts				
Credit default swap agreements - buying protection	1,179	n/a	(13)	(13)
Credit default swap agreements - selling protection	323	n/a	(3)	(11)
Total credit contracts	1,502	n/a	(16)	(24)
Total derivative financial instruments	$ 10,904	42,125	$ 36	$ 26

NOTES TO FINANCIAL STATEMENTS

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

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

2. The credit risk, market risk and cash requirements of the Company's derivative instruments utilized during 2010 and 2009 are discussed in Note 8, Part A. The accounting policies for the Company's derivative instruments are disclosed in Note 1, Part C and Note 8, Part C.

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

(in millions)	2010	2009
Interest rate swaption agreements	$ 53	$ 114
Foreign currency forward contracts	1	3
Interest rate swap agreements	(13)	(12)
Credit default swap agreements - buying protection	(5)	(7)
Credit default swap agreements - selling protection	(1)	-
Total derivative financial instruments	$ 35	$ 98

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

4. The Company's policy for requiring collateral is discussed in Note 8, Part A. In general, the collateral pledged by the Company is in the custody of a counterparty or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For exchange traded derivatives, the exchange requires margin deposits as well as daily cash settlements of margin accounts. At December 31, 2010 and 2009, the Company pledged $18 million and $9 million, respectively, of securities in the form of margin deposits. Usually, the Company pledges U.S. Treasury bonds to satisfy this collateral requirement. The Company uses master netting agreements for over-the-counter derivative transactions. These agreements permit either party to net payments due for transactions covered by the agreements. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. At December 31, 2010, counterparties pledged $19 million in cash and $22 million in securities to the Company, and the Company pledged $40 million in securities to counterparties. At December 31, 2009, counterparties pledged $39 million in cash to the Company, and the Company pledged $9 million in securities to counterparties.

Off-balance sheet financial instruments

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

(in millions)	2010	2009
Commitments to invest in limited partnership interests	$ 740	$ 631
Private placement commitments	$ 48	$ -
Other loan commitments	$ -	$ 2

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

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

   Other loan commitments are agreements to lend to a borrower provided there is no violation of any condition established in the contract. The Company enters into these agreements to commit to future loan fundings at predetermined interest rates. Commitments generally have fixed or varying expiration dates or other termination clauses.

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

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

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

A. The Company did not report transfers of premium receivables as sales in 2010 or 2009.

B. The Company did not enter into agreements for the transfer or servicing of financial assets or extinguishment of liabilities in 2010 or 2009.

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C. In the course of managing the Company's investment portfolio, securities may be sold and reacquired within 30 days of the sale date. Such transactions are referred to as wash sales. The details, by NAIC designation 3 or below, of bonds sold during 2010 and 2009 and reacquired within 30 days of the sale date were:

($ in millions)	2010			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds				
NAIC 3	1	$ 1	$ 1	$ -
NAIC 4	2	$ 1	$ 2	$ -
NAIC 5	-	$ -	$ -	$ -

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

The Company did not have any other wash sales in 2010 or 2009 that involved unrated securities or securities with a NAIC 3 designation or below.

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

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

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

There were no direct premiums written/produced by managing general agents/third party administrators in 2010 or 2009.

20. Fair Value Measurements

A. Fair value is defined, per SSAP 100, *Fair Value Measurements* ("SSAP No. 100"), as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. SSAP No. 100 identified three valuation techniques which are used, either independently or in combination, to determine fair value: 1) market approach; 2) income approach; and 3) cost approach. SSAP No. 100 also contains guidance about observable and unobservable inputs, which are assumptions that market participants would use in pricing an asset or liability. To increase consistency and comparability in fair value measurements, the fair value hierarchy prioritizes the inputs to valuation techniques into three broad levels; levels 1, 2 and 3. The hierarchy for inputs used in determining fair value maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that observable inputs be used when available.

The Company has two types of situations where investments are classified as Level 3 in the fair value hierarchy. The first is where quotes continue to be received from independent third-party valuation service providers and all significant inputs are market observable; however, there has been a significant decrease in the volume and level of activity for the asset when compared to normal market activity such that the degree of market observability has declined to a point where categorization as a Level 3 measurement is considered appropriate. The indicators considered in determining whether a significant decrease in the volume and level of activity for a specific asset has occurred include the level of new issuances in the primary market, trading volume in the secondary market, the level of credit spreads over historical levels, applicable bid-ask spreads, and price consensus among market participants and other pricing sources. The second situation is where specific inputs significant to the fair value estimation models are not market observable, including the Company's use of broker quotes.

1. The following table summarizes the Company's assets and liabilities measured and reported at fair value at December 31, 2010:

(in millions)	Quoted prices in active markets for identical assets Level 1	Significant other observable inputs Level 2	Significant unobservable inputs Level 3	Balance as of December 31, 2010
Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 243	$ 294	$ 537
U.S. special revenue and special assessment obligations	-	46	326	372
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	17	20	37
Hybrid securities	-	6	-	6
Credit tenant loans	-	-	2	2
Total bonds	-	312	642	954
Perpetual preferred stocks				
Industrial and miscellaneous	2	93	-	95
Redeemable preferred stocks				
Industrial and miscellaneous	-	13	-	13
Total preferred stocks	2	106	-	108
Unaffiliated common stocks				
Industrial and miscellaneous	3,770	22	31	3,823
Derivative assets				
Interest rate contracts	-	(10)	53	43
Equity and index contracts	-	31	-	31
Foreign currency contracts	-	1	-	1
Credit contracts	-	(5)	-	(5)
Total derivative assets	-	17	53	70
Total assets at fair value	$ 3,772	$ 457	$ 726	$ 4,955

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(in millions)	Quoted prices in active markets for identical assets Level 1	Significant other observable inputs Level 2	Significant unobservable inputs Level 3	Balance as of December 31, 2010
Liabilities at fair value				
Derivative liabilities				
Interest rate contracts	$ -	$ (35)	$ 11	$ (24)
Credit contracts	-	(7)	-	(7)
Foreign currency contracts	-	1	-	1
Total derivative liabilities	-	(41)	11	(30)
Total liabilities at fair value	$ -	$ (41)	$ 11	$ (30)

There were no transfers between Level 1 and Level 2 during 2010.

2. The following table presents the rollforward of Level 3 assets and liabilities measured and reported at fair value.

(in millions)	Balance at January 1, 2010	Transfers into Level 3	Transfers out of Level 3	Total gains and losses included in net income	Total gains and losses included in surplus	Purchases, issuances, sales and settlements	Balance at December 31, 2010
Bonds							
Industrial and miscellaneous	$ 451	$ 173	$ (189)	$ (73)	$ 107	$ (175)	$ 294
U.S. special revenue and special assessment obligations	509	12	(97)	(23)	21	(96)	326
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	20	-	-	-	1	(1)	20
Credit tenant loans	-	2	-	-	-	-	2
Total bonds	980	187	(286)	(96)	129	(272)	642
Perpetual preferred stocks							
Industrial and miscellaneous	1	1	-	-	1	(3)	-
Unaffiliated common stocks							
Industrial and miscellaneous	32	-	(1)	(6)	7	(1)	31
Derivatives, net	114	-	-	(128)	(32)	110	64
Total Level 3 assets and liabilities at fair value	$ 1,127	$ 188	$ (287)	$ (230)	$ 105	$ (166)	$ 737

During 2010, certain securities were transferred into Level 2 from Level 3 as a result of increased liquidity in the market and the availability of market observable quoted prices for similar assets. When transferring these securities into Level 2, the Company did not change the source of fair value estimates or modify the estimates received from independent third-party valuation service providers or the internal valuation approach. Accordingly, for securities included within this group, there was no change in fair value in conjunction with the transfer resulting in a realized or unrealized gain or loss.

Transfers into Level 3 during the 2010 included situations where a fair value quote was not provided by the Company's independent third-party valuation service provider, and as a result the price was stale or had been replaced with a broker quote resulting in the security being classified as Level 3. Transfers out of Level 3 during 2010, included situations where a broker quote was used in the prior period and a fair value quote became available from the Company's independent third-party valuations service provider in the current period. A quote utilizing the new pricing source was not available as of the prior period, and any gains or losses related to the change in valuation source for individual securities were not significant.

3. Transfers between level categorizations may occur due to changes in the availability of market observable inputs, which generally are caused by changes in market conditions such as liquidity, trading volume or bid-ask spreads. Transfers between level categorizations may also occur due to changes in the valuation source. For example, in situations where a fair value quote is not provided by the Company's independent third-party valuation service provider and as a result, the price is stale or has been replaced with a broker quote, the security is transferred into Level 3. Transfers in and out of level categorizations are reported as having occurred at the beginning of the quarter in which the transfer occurred.

4. In determining fair value, the Company principally uses the market approach which generally utilizes market transaction data for the same or similar instruments. To a lesser extent, the Company uses the income approach which involves determining fair values from discounted cash flow methodologies. For the majority of Level 2 and Level 3 valuations, a combination of the market and income approaches is used.

Listed below is a summary of the significant valuation techniques for assets and liabilities measured and reported at fair value.

Level 2 measurements

Bonds

Municipal - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

Corporate, including privately placed - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Also included are privately placed securities valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer.

Residential mortgage-backed securities ("RMBS") - prime residential mortgage-backed securities ("Prime") and Alt-A residential mortgage-backed securities ("Alt-A"), asset-backed securities ("ABS")-auto and student loans and other - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads.

Unaffiliated common and preferred stocks - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads.

Derivatives - Exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives, including interest rate swap agreements, foreign exchange forward

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contracts, and certain credit default swap agreements, are valued using models that rely on inputs such as interest rate yield curves, currency rates, and counterparty credit spreads that are observable for substantially the full term of the contract. The valuation techniques underlying the models are widely accepted in the financial services industry and do not involve significant judgment.

Level 3 measurements

Bonds

Municipal - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads.

Corporate, including privately placed - Primarily valued based on non-binding broker quotes.

RMBS - Subprime residential mortgage-backed securities ("Subprime") - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Also included are Subprime valued based on non-binding broker quotes. Due to the reduced availability of actual market prices or relevant observable inputs as a result of the decrease in liquidity that has been experienced in the market for these securities, Subprime are categorized as Level 3.

Commercial mortgage-backed securities (“CMBS”) - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields, collateral performance and credit spreads. Also included are CMBS that are valued based on non-binding broker quotes. Due to the reduced availability of actual market prices or relevant observable inputs as a result of the decrease in liquidity that has been experienced in the market for these securities, certain CMBS are categorized as Level 3.

ABS - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Also included are ABS that are valued based on non-binding broker quotes. Due to the reduced availability of actual market prices or relevant observable inputs as a result of the decrease in liquidity that has been experienced in the market for these securities, certain ABS are categorized as Level 3.

Preferred stocks - The primary inputs to the valuation included quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads.

Unaffiliated common stocks - Value based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. Unobservable inputs reflect the Company’s estimates of assumptions that market participants would use in valuing the asset.

Derivatives - Certain interest rate contracts are valued using models that are widely accepted in the financial services industry. These are categorized as Level 3 as a result of the significance of non-market observable inputs such as volatility. Other primary inputs include interest rate yield curves.

5. All information related to derivatives measured and reported at fair value is presented above.

B. These disclosure requirements were removed by the Statutory Accounting Principles Working Group in December 2010.

C. Presented below are the statement values and fair value estimates of financial instruments at December 31:

Financial assets

(in millions)	2010		2009	
	Statement Value	Fair Value	Statement Value	Fair Value
Bonds	$ 22,345	$ 22,701	$ 22,398	$ 22,788
Preferred stocks	$ 156	$ 168	$ 129	$ 141
Unaffiliated common stock	$ 3,822	$ 3,822	$ 4,420	$ 4,420
Mortgage loans on real estate	$ 17	$ 18	$ 47	$ 48
Cash equivalents	$ 40	$ 40	$ 134	$ 134
Short-term investments	$ 17	$ 17	$ 44	$ 44
Derivatives	$ 69	$ 62	$ 159	$ 150
LIHTC property investments	$ 217	$ 217	$ 102	$ 102
Surplus notes of affiliates	$ 575	$ 591	$ 575	$ 575

The fair value of U.S. Treasury bonds is based on unadjusted quoted market prices for identical assets in active markets the Company can access. The fair value of all other publicly traded bonds, including loan-backed and structured securities, is based upon quoted market prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Non-publicly traded bonds, including loan-backed and structured securities, are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. In 2009, NAIC Securities Valuation Office (“SVO”) market prices were used when available.

The fair value of preferred stocks is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads. In 2009, SVO market prices were used when available.

The fair value of unaffiliated common stocks is based on unadjusted quoted market prices for identical assets in active markets the Company can access. In 2009, SVO market prices were used when available.

The fair value of mortgage loans on real estate is based on discounted contractual cash flows or if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics, using similar types of properties as collateral.

The fair value of cash equivalents and short-term investments is based on quoted market prices for identical or similar assets in markets that are not active or amortized cost.

Exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives are valued using models that are widely accepted in the financial services industry. Primary inputs include interest rate yield curves, currency rates and counterparty credit spreads.

The fair value of LIHTC property investments is based on amortized cost which approximates fair value.

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The fair value of surplus notes of affiliates is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

Financial liabilities

Presented below are the statement values and fair value estimates of financial liabilities at December 31:

(in millions)	2010		2009	
	Statement Value	Fair Value	Statement Value	Fair Value
Derivatives	$ 33	$ 36	$ 6	$ 12
Derivatives collateral	$ 19	$ 19	$ 39	$ 39

The liabilities for derivatives collateral are valued at carrying value due to its short-term nature.

D. The Company was able to estimate the fair value of all its financial instruments in 2010 and 2009.

21. Other Items

A. Extraordinary Items

The Company did not have extraordinary items at December 31, 2010 or 2009.

B. Troubled Debt Restructuring: Debtors

The Company did not have troubled debt restructurings at December 31, 2010 or 2009.

C. Other Disclosures

Credit facility

The Company, along with ALIC and the Corporation, has access to a $1.00 billion unsecured revolving credit facility that has an initial term of 5 years expiring in 2012 with two optional one-year extensions that can be exercised at the end of any of the remaining anniversary years of the facility upon approval of existing or replacement lenders providing more than two thirds of the commitments to lend. This facility contains an increase provision that would allow up to an additional $500 million of borrowing provided the increased portion could be fully syndicated at a later date among existing and new lenders. There were no borrowings under the line of credit in 2010 or 2009.

Miscellaneous

Included in the Annual Statement is a schedule of net losses and loss expenses unpaid, as reported in Schedule P - Part 1, columns 13 through 24, for accident years 2000, 1999, 1998, 1997, 1996, and 1995 and prior, for each line of business reported.

Other expenses reported on Page 3, Line 5, Liabilities, Surplus and Other Funds, included $41 million and $37 million of reserves related to employee medical and dental plans at December 31, 2010 and 2009, respectively.

D. Premium Balances Reasonably Possible to be Uncollectible

The Company routinely assesses the collectibility of its premiums and considerations that are less than 90 days old. The allowance for uncollectible premiums and considerations is determined based on the age of the receivable and prior collection experience. The allowance balance for admitted premiums and considerations, after reinsurance, was $23 million at both December 31, 2010 and 2009. Premiums and considerations older than 90 days are nonadmitted.

E. Business Interruption Insurance Recoveries

The Company did not procure business interruption insurance in 2010 or 2009.

F. State Transferable Tax Credits

1. At December 31, 2010, the Company had unused transferable state tax credits in Connecticut of $2 million, with a carrying value rounded to the same amount. The Company did not have state transferable tax credits at December 31, 2009.

2. The Company estimates the utilization of the remaining transferable state tax credits by projecting the future tax liability and comparing it to the availability of remaining transferable state tax credits. At December 31, 2010, the estimated unused transferable state tax credits are expected to be fully utilized by December 31, 2011.

3. The Company did not recognize impairment losses on the carrying values of state transferable tax credits in 2010 or 2009.

G. Subprime Mortgage Related Risk Exposure

1. The Company identified it had exposure to subprime residential mortgage related risk in the form of asset-backed residential mortgage-backed securities (“ABS RMBS”), as well as a limited partnership investment. The ABS RMBS portfolio includes securities that are collateralized by mortgage loans issued to borrowers that cannot qualify for prime or alternative financing terms due in part to an impaired or limited credit history. It also includes securities that are collateralized by certain second lien mortgages regardless of the borrower’s credit profile. At December 31, 2010, the ABS RMBS portfolio had net unrealized losses of $34 million, comprised of $35 million in gross unrealized losses and $1 million in gross unrealized gains. At December 31, 2009, the ABS RMBS portfolio had net unrealized losses of $78 million, comprised of $79 million in gross unrealized losses and $1 million in gross unrealized gains.

   In addition, the Company owns Alt-A securities, which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. At December 31, 2010, the Alt-A portfolio had net unrealized gains of $11 million, comprised of $23 million were gross unrealized gains and $12 million in gross unrealized losses. At December 31, 2009, the Alt-A portfolio had net unrealized gains of $3 million, comprised of $11 million in gross unrealized gains and $8 million in gross unrealized losses.

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

   The Company has a comprehensive portfolio monitoring process to identify and evaluate, on a case-by-case basis, investments whose carrying value may be OTTI. See the investments accounting policy in Note 1, Part C for more details. The Company recorded investment write-downs related to asset impairments in the ABS RMBS portfolio of $87 million and $38 million in 2010 and 2009, respectively. The Company recorded investment write-downs of $2 million in the ABS RMBS portfolio in 2010 due the potential sale of assets to meet future cash flow requirements. There were no investment write-downs recorded in 2009 in the ABS RMBS portfolio due to the potential sale of assets to meet future cash flow requirements. In addition, investment write-downs of $29 million and $27 million

NOTES TO FINANCIAL STATEMENTS

were recorded in the Alt-A portfolio related to asset impairments in 2010 and 2009, respectively. There were no investment write-downs recorded in 2010 or 2009 in the Alt-A portfolio due to the potential sale of assets to meet future cash flow requirements. The Company continues to believe that the unrealized losses on these securities are not necessarily predictive of the performance of the underlying collateral. In the absence of further deterioration in the collateral relative to the Company's positions in the securities' respective capital structures, which could require recognition of OTTI, the unrealized losses should reverse over the remaining lives of the securities.

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

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

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

(in millions)	2010			
Type of Investment	Actual Cost	Book/ Adjusted Carrying Value	Fair Value	OTTI Losses
ABS RMBS	$ 676	$ 486	$ 452	$ 89
Other assets	65	76	76	-
Total	$ 741	$ 562	$ 528	$ 89

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

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

(in millions)	2010	2009
Actual cost	$ 203	$ 294
Book/adjusted carrying value	$ 164	$ 221
Fair value	$ 175	$ 224
OTTI losses	$ 29	$ 27

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

22. Events Subsequent

An evaluation of subsequent events was made through February 23, 2011 for the Annual Statement issued on February 25, 2011. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

A. Unsecured Reinsurance Recoverables

The Company had unsecured reinsurance recoverables that exceeded 3% of the Company's policyholders surplus of $1.08 billion and $1.04 billion at December 31, 2010 and 2009, respectively, with the Michigan Catastrophic Claim Association (NAIC Group Code 0000, FEIN AA-9991159).

B. Reinsurance Recoverable in Dispute

The Company did not have reinsurance recoverables on paid or unpaid (including incurred but not reported) losses in dispute by reason of notification, arbitration or litigation at December 31, 2010 or 2009, that either individually exceeded 5% of the Company's policyholders surplus, or in the aggregate exceeded 10% of the Company's policyholders surplus.

C. Reinsurance Assumed and Ceded

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

(in millions)	2010					
	Assumed Reinsurance Premium Reserve	Assumed Reinsurance Commission Equity	Ceded Reinsurance Premium Reserve	Ceded Reinsurance Commission Equity	Net Premium Reserve	Net Commission Equity
(i) Affiliates	$ 5,138	$ 591	$ -	$ -	$ 5,138	$ 591
(ii) All other	8	-	(184)	(28)	(176)	(28)
(iii) Total	$ 5,146	$ 591	$ (184)	$ (28)	$ 4,962	$ 563

(iv) Direct Unearned Premium Reserve $3.32 billion

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

(iv) Direct Unearned Premium Reserve $3.50 billion

NOTES TO FINANCIAL STATEMENTS

2. The Company had no additional or return commission, predicated on loss experience or any other form of profit sharing arrangement as a result of existing contractual arrangements at December 31, 2010 or 2009.

3. The Company had no protected cells at December 31, 2010 or 2009.

D. Uncollectible Reinsurance

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

(in thousands)	2010		
	Losses Incurred	Premiums Earned	Increase (Decrease) to Income
Insurance Corporation of New York	$ 2,705	$ -	$ (2,705)
Nauru Insurance Corporation	4	-	(4)
Total	$ 2,709	$	$ (2,709)

(in thousands)	2009		
	Losses Incurred	Premiums Earned	Increase (Decrease) to Income
Lehman Re, Ltd.	$ -	$ (186)	$ (186)
Mercantile and General Reinsurance Company Limited	106	-	(106)
Excess and Casualty Reinsurance Association	52	-	(52)
Walsun Insurance Limited	1	-	(1)
Total	$ 159	$ (186)	$ (345)

E. Commutation of Ceded Reinsurance

The Company reported the following impact to incurred losses as a result of commutations with the following companies in 2010 and 2009:

(in thousands)	2010
Mutuelle Centrale De Reassurance	$ (337)
Asahi Fire and Marine Insurance Company Limited	(55)
Secom General Insurance Company Limited	(37)
Total decrease to incurred losses	$ (429)

(in thousands)	2009
Seaton Insurance Company	$ 4,824
Uni Asia General Insurance Berhad	44
Bulstrad, Bulgarian Foreign Insurance & Reinsurance Company	5
British-American Insurance Company Limited	2
Unionamerica	(3,339)
First Fire and Marine Insurance Company Limited	(254)
Hudson Re	(252)
Deutsche Ruckversicherung AG	(42)
Total net increase to incurred losses	$ 988

F. Retroactive Reinsurance

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

(in millions)	2010	2009
a. Reserves transferred:		
1. Initial reserves	$ 411	$ 411
2. Adjustments - prior years	(387)	(384)
3. Adjustments - current year	(8)	(3)
4. Current total	$ 16	$ 24
b. Consideration paid	$ 348	$ 348
c. Paid losses reimbursed or recovered	$ -	$ -
d. Special surplus from retroactive reinsurance		
1. Initial surplus gain or loss	$ 63	$ 63
2. Adjustments - prior years	(39)	(36)
3. Adjustments - current year	(8)	(3)
4. Current year restricted surplus	$ 16	$ 24
5. Cumulative total transferred to unassigned funds	$ -	$ -

e. SCOR (NAIC Company Code 30058) was the only cedant involved in all the transactions included in the summary totals above. The Company did not assume retroactive reinsurance in 2010 or 2009.

f. There were no amounts of total paid loss or loss adjustment expenses recoverable at December 31, 2010 or 2009.

G. Reinsurance Accounted for as a Deposit

On October 1, 1999, the Company completed the acquisition of the personal lines business from CNA Financial Corporation ("CNA"). The transaction included an indemnity reinsurance agreement and a reserve agreement. The reserve agreement guaranteed the adequacy, in all material respects, of the loss reserves transferred by CNA under the indemnity reinsurance agreement. The Company used deposit accounting to account for the indemnity reinsurance agreement, as the portion of the indemnity reinsurance agreement governing the transfer of the loss reserves did not, despite its form, transfer both components of insurance risk. In accordance with the requirements of deposit accounting, an initial asset deposit of $1.05 billion was recorded. The inception-to-date payments for this agreement totaled $836 million and $833 million at December 31, 2010 and 2009, respectively. Inception-to-date net adjustments related to the reserve agreement reduced the reserves on deposit by $187 million at both December 31, 2010 and 2009. The balance of the reserves on deposit was $24 million and $28 million at December 31, 2010 and 2009, respectively.

H. Transfer of Run-off Agreements

The Company did not enter into any agreements that qualified to receive run-off accounting treatment in 2010.

NOTES TO FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

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

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

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

C. The amount of net premiums written by the Company in 2010 and 2009 subject to retrospective rating features was $2.11 billion and $2.01 billion, respectively. These amounts represented 9.0% and 8.4% of total net premiums written in 2010 and 2009, respectively.

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

(in millions)	2010	2009
a. Total accrued retro premiums	$ 3	$ 3
b. Unsecured amount	3	3
c. Less: Nonadmitted amount (10.0%)	-	-
d. Less: Nonadmitted for any person for whom agents' balances or uncollected premiums are nonadmitted	-	-
e. Admitted amount (a) - (c) - (d)	$ 3	$ 3

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

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

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

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

(in millions)	2010	2009
Balance at January 1	$ 14,499	$ 14,859
Incurred related to:		
Current year	17,404	17,259
Prior years	(95)	(68)
Total incurred	17,309	17,191
Paid related to:		
Current year	11,165	11,282
Prior years	5,863	6,269
Total paid	17,028	17,551
Balance at December 31	$ 14,780	$ 14,499

Incurred losses and loss adjustment expenses represent the sum of paid losses and reserve changes in the calendar year. This expense included net losses from catastrophes of $2.15 billion and $2.05 billion in 2010 and 2009, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

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

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(95) million and $(68) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the years ended December 31, 2010 and 2009, respectively. During 2010, favorable development in incurred losses and loss adjustment expenses related to prior years was primarily due to favorable prior year catastrophes and severity development that was better than expected, partially offset by litigation settlements. During 2009, favorable development in incurred losses and loss adjustment expenses related to prior years was primarily due to a reduction in catastrophe losses. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $552 million and $573 million was included as a reduction of loss reserves at December 31, 2010 and 2009, respectively.

26. Intercompany Pooling Arrangements

The Company was not a member of an intercompany pooling arrangement in 2010 or 2009.

NOTES TO FINANCIAL STATEMENTS

27. Structured Settlements

A. To settle certain claims, the Company purchased annuities from various life insurers where the claimant was the payee but for which the Company was contingently liable in the event the issuer of the annuity was unable to perform. At December 31, 2010 and 2009, the aggregate amount of reserves for which the Company was contingently liable was $309 million and $308 million, respectively.

B. ALIC, located in Northbrook, Illinois, was the only life insurer where the total statement value of reserves for which the Company was contingently liable exceeded 1% of the Company's policyholder surplus at December 31. The statement value (i.e. present value) of ALIC's reserves for which the Company was contingently liable was $182 million at both December 31, 2010 and 2009. This affiliated life insurer is licensed in the Company's state of domicile.

28. Health Care Receivables

The Company did not have health care receivables at December 31, 2010 or 2009.

29. Participating Policies

The Company did not have participating policies, as defined by SSAP No. 51, *Life Contracts*, or SSAP No. 54, *Individual and Group Accident and Health Contracts*, at December 31, 2010 or 2009.

30. Premium Deficiency Reserves

The Company did not record premium deficiency reserves at December 31, 2010 or 2009. Anticipated investment income was considered as a factor in the premium deficiency calculation.

31. High Deductibles

At December 31, 2010 and 2009, the amount of reserve credit recorded for high deductibles on unpaid claims was $159 thousand and $368 thousand, respectively. The Company did not have amounts billed and recoverable on paid claims at December 31, 2010. At December 31, 2009, the amount billed and recoverable on paid claims was $40 thousand.

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

The Company did not discount its liabilities for unpaid losses or unpaid loss adjustment expenses at December 31, 2010 or 2009.

33. Asbestos/Environmental Reserves

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

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

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

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

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

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

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

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

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

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

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

Establishing net loss reserves for asbestos and environmental claims is subject to uncertainties that are much greater than those presented by other types of claims. Among the complications are lack of historical data, long reporting delays, uncertainty as to the number and identity of

NOTES TO FINANCIAL STATEMENTS

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

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

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

	2010	2009	2008	2007	2006
Direct					
Beginning reserves	$ 1,090,432,000	$ 1,178,280,000	$ 1,253,442,000	$ 1,372,659,000	$ 1,416,944,000
Incurred losses and loss adjustment expenses	42,225,000	(9,589,000)	(18,650,000)	(29,017,000)	40,955,000
Calendar year payments for losses and loss adjustment expenses	(67,835,000)	(78,259,000)	(56,512,000)	(90,200,000)	(85,240,000)
Ending reserves	$ 1,064,822,000	$ 1,090,432,000	$ 1,178,280,000	$ 1,253,442,000	$ 1,372,659,000
Assumed Reinsurance					
Beginning reserves	$ 688,276,000	$ 753,333,000	$ 799,025,000	$ 822,372,000	$ 784,659,000
Incurred losses and loss adjustment expenses	(49,445,000)	5,882,000	22,654,000	43,209,000	102,194,000
Calendar year payments for losses and loss adjustment expenses	(49,740,000)	(70,939,000)	(68,346,000)	(66,556,000)	(64,481,000)
Ending reserves	$ 589,091,000	$ 688,276,000	$ 753,333,000	$ 799,025,000	$ 822,372,000
Net of Ceded Reinsurance					
Beginning reserves	$ 1,179,111,000	$ 1,227,494,000	$ 1,300,774,000	$ 1,372,096,000	$ 1,370,172,000
Incurred losses and loss adjustment expenses	5,201,000	(8,584,000)	7,950,000	18,455,000	85,956,000
Calendar year payments for losses and loss adjustment expenses	(85,642,000)	(39,799,000)	(81,230,000)	(89,777,000)	(84,032,000)
Ending reserves	$ 1,098,670,000	$ 1,179,111,000	$ 1,227,494,000	$ 1,300,774,000	$ 1,372,096,000

B. Ending reserves at December 31, 2010 included IBNR reserves of $539,037,000 on a direct basis, $399,302,000 of assumed reinsurance and $656,669,000 net of ceded reinsurance. Ending reserves at December 31, 2009 included IBNR reserves of $582,728,000 on a direct basis, $487,288,000 of assumed reinsurance and $728,999,000 net of ceded reinsurance.

C. Ending reserves at December 31, 2010 included reserves for allocated loss adjustment expenses (including coverage dispute costs) of $224,337,000 on a direct basis, $36,815,000 of assumed reinsurance and $152,185,000 net of ceded reinsurance. Ending reserves at December 31, 2009 included reserves for allocated loss adjustment expenses (including coverage dispute costs) of $197,831,000 on a direct basis, $45,234,000 of assumed reinsurance and $151,244,000 net of ceded reinsurance.

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

	2010	2009	2008	2007	2006
Direct					
Beginning reserves	$ 119,240,000	$ 118,756,000	$ 156,952,000	$ 126,845,000	$ 140,613,000
Incurred losses and loss adjustment expenses	6,792,000	10,576,000	(6,811,000)	41,746,000	1,788,000
Calendar year payments for losses and loss adjustment expenses	(12,488,000)	(10,092,000)	(31,385,000)	(11,639,000)	(15,556,000)
Ending reserves	$ 113,544,000	$ 119,240,000	$ 118,756,000	$ 156,952,000	$ 126,845,000
Assumed Reinsurance					
Beginning reserves	$ 100,648,000	$ 107,610,000	$ 119,681,000	$ 114,805,000	$ 104,499,000
Incurred losses and loss adjustment expenses	11,892,000	6,036,000	3,608,000	25,966,000	20,225,000
Calendar year payments for losses and loss adjustment expenses	(7,658,000)	(12,998,000)	(15,679,000)	(21,090,000)	(9,919,000)
Ending reserves	$ 104,882,000	$ 100,648,000	$ 107,610,000	$ 119,681,000	$ 114,805,000
Net of Ceded Reinsurance					
Beginning reserves	$ 176,177,000	$ 175,330,000	$ 214,383,000	$ 186,510,000	$ 198,209,000
Incurred losses and loss adjustment expenses	17,510,000	13,313,000	(5,709,000)	54,432,000	9,958,000
Calendar year payments for losses and loss adjustment expenses	(16,259,000)	(12,466,000)	(33,344,000)	(26,559,000)	(21,657,000)
Ending reserves	$ 177,428,000	$ 176,177,000	$ 175,330,000	$ 214,383,000	$ 186,510,000

E. Ending reserves at December 31, 2010 included IBNR reserves of $65,080,000 on a direct basis, $64,831,000 of assumed reinsurance and $103,644,000 net of ceded reinsurance. Ending reserves at December 31, 2009 included IBNR reserves of $81,150,000 on a direct basis, $62,063,000 of assumed reinsurance and $110,309,000 net of ceded reinsurance.

F. Ending reserves at December 31, 2010 included reserves for allocated loss adjustment expenses (including coverage dispute costs) of $21,754,000 on a direct basis, $21,954,000 of assumed reinsurance and $36,624,000 net of ceded reinsurance. Ending reserves at December 31, 2009 included reserves for allocated loss adjustment expenses (including coverage dispute costs) of $27,013,000 on a direct basis, $21,554,000 of assumed reinsurance and $39,751,000 net of ceded reinsurance.

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34. Subscriber Savings Accounts

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

35. Multiple Peril Crop Insurance

The Company did not write multiple peril crop insurance in 2010 or 2009.

36. Financial Guaranty Insurance

The Company did not write financial guaranty insurance in 2010 or 2009.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... ILLINOIS

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

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2008

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2008

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 07/19/2010

3.4 By what department or departments?
ILLINOIS AND CALIFORNIA .....

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

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

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

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

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

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

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

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

6.2 If yes, give full information:
.....

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

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

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
ALFS, INC.	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE BANK	3100 SANDERS ROAD, NORTHBROOK, IL 60062			YES		
ALLSTATE DISTRIBUTORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE FINANCIAL ADVISORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE FINANCIAL SERVICES, LLC	2920 SOUTH 84TH STREET, LINCOLN, NE 68506					YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	2775 SANDERS ROAD, NORTHBROOK, IL 60062					YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

DELOITTE & TOUCHE, LLP, 111 S. WACKER DRIVE, CHICAGO, IL 60606-4301

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

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions to the audit committee requirements as allowed in Section 14H of the Annual Financial Reporting Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

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

10.6 If the response to 10.5 is yes, provide information related to this exemption:

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

10.8 If the response to 10.7 is no or n/a, please explain

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

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

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

12.11 Name of real estate holding company ..... SEE ATTACHMENT ON PAGE 15.6

12.12 Number of parcels involved 92

12.13 Total book/adjusted carrying value ..... $ 611,941,034

12.2 If, yes provide explanation:

THE COMPANY HOLDS INTERESTS IN LIMITED PARTNERSHIPS WHICH INVEST IN REAL ESTATE.

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

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

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

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

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

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

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

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

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

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

GENERAL INTERROGATORIES

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

20.2 If yes, state the amount thereof at December 31 of the current year:
- 20.21 Rented from others ..... $
- 20.22 Borrowed from others ..... $
- 20.23 Leased from others ..... $
- 20.24 Other ..... $

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

21.2 If answer is yes:
- 21.21 Amount paid as losses or risk adjustment $
- 21.22 Amount paid as expenses ..... $
- 21.23 Other amounts paid ..... $

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

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

INVESTMENT

23.1 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 23.3) ..... Yes [X] No [ ]

23.2 If no, give full and complete information relating thereto

23.3 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
THE COMPANY DOES NOT HAVE A SECURITIES LENDING PROGRAM.

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

23.5 If answer to 23.4 is yes, report amount of collateral for conforming programs. ..... $

23.6 If answer to 23.4 is no, report amount of collateral for other programs. ..... $

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

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

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

GENERAL INTERROGATORIES

24.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 20.1 and 23.3). ..... Yes [X] No [ ]

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

24.21 Subject to repurchase agreements	$	
24.22 Subject to reverse repurchase agreements	$	
24.23 Subject to dollar repurchase agreements	$	
24.24 Subject to reverse dollar repurchase agreements	$	
24.25 Pledged as collateral	$	155,828,350
24.26 Placed under option agreements	$	
24.27 Letter stock or other securities restricted as to sale	$	342,753,637
24.28 On deposit with state or other regulatory body	$	90,008,597
24.29 Other	$	

24.3 For category (24.27) provide the following:

1 Nature of Restriction	2 Description	3 Amount
CONTRACTUAL	RESTRICTED FROM SALE FOR THE DURATION OF THE INVESTMENT	342,753,637

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

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

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

26.2 If yes, state the amount thereof at December 31 of the current year. ..... $ 554,528,760

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

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

1 Name of Custodian(s)	2 Custodian's Address
BNY MELLON TRUST COMPANY OF ILLINOIS CONTACT: KEITH BEAR 312-827-1324	2 N. LASALLE STREET, SUITE 1020, CHICAGO, IL 60602
CITIBANK N.A. CONTACT: JON TOMAN 312-876-8548	227 WEST MONROE, 25 FLOOR, CHICAGO, IL 60606

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

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

27.03 Have there been any changes, including name changes, in the custodian(s) identified in 27.01 during the current year? ..... Yes [ ] No [X]

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

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

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

1 Central Registration Depository Number(s)	2 Name	3 Address
361	GOLDMAN SACHS & CO.	200 WEST ST. NEW YORK, NY 10282
N/A	ALLSTATE INVESTMENTS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062

GENERAL INTERROGATORIES

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

28.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
28.2999 - Total		

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

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

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
29.1 Bonds	22,402,900,182	22,758,282,002	355,381,820
29.2 Preferred stocks	155,995,400	168,498,881	12,503,481
29.3 Totals	22,558,895,582	22,926,780,883	367,885,301

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

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

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

30.2 If the answer to 30.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [X]

30.3 If the answer to 30.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

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

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

31.2 If no, list exceptions:

GENERAL INTERROGATORIES

OTHER

32.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 16,789,308

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

1 Name	2 Amount Paid

33.1 Amount of payments for legal expenses, if any? ..... $ 29,034,568

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

1 Name	2 Amount Paid
SNR DENTON US LLP	9,602,814

34.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 1,410,518

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

1 Name	2 Amount Paid
PROTECTINGAMERICA.ORG	1,400,000

GENERAL INTERROGATORIES

General Interrogatories 12.11

COMPANY NAME	STATEMENT VALUE
HD SUPPLY HUGHES MIAMI CTL	3,313,134
IMPACT C.I.L. PARENT, LLC	-
IMPACT CHILDCARE LLC	408,677
IMPACT HEALTHCARE	322,301
TREESDALE RECOVERY FUND	76,105,383
BEACON CAPITAL STRATEGIC PARTNERS IV, LP	6,286,690
BEACON CAPITAL STRATEGIC PARTNERS V, LP	6,752,690
BLACKSTONE REAL ESTATE PARTNERS IV	8,645,483
BLACKSTONE REAL ESTATE PARTNERS V	17,126,270
BLACKSTONE REAL ESTATE PARTNERS VI LP	14,160,218
BROADWAY PARTNERS REAL ESTATE FUND II, LP	318,000
CABOT PROPERTIES VALUE FUND II	6,826,489
CB STRATEGIC PARTNERS III	5,388,155
CB STRATEGIC PARTNERS IV, LP	3,137,917
CBRE STRATEGIC PTR US OPP V LP	15,584,769
CERBERUS INST PARTNERS LP (FKA BLACKACRE)	4,831,608
DRA GROWTH & INCOME I	-
DRA GROWTH & INCOME IV	3,534,938
EMERGING MARKETS I	-
GEM REALTY FUND III	4,434,777
IMPACT PCCP IV LLC	2,420,628
ING REALTY PARTNERS, L.P.	18,699
JER FUND I	-
JER FUND II	292,327
JER FUND III	5,433,767
JER REAL ESTATE PARTNERS IV LP	8,971,546
KEYSTONE INDUSTRIAL FUND, LP	10,504,037
KTR INDUSTRIAL FUND II	6,443,236
LANDMARK FUND IV	84,988
LANDMARK REAL ESTATE FUND V, LP	5,400,367
LASALLE GROWTH AND INCOME FUND III	3,295,005
LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP	5,468,566
LF STRATEGIC REALTY INVESTORS II	17,211,337
LION GABLES APARTMENT FUND	16,638,881
MORGAN STANLEY REAL ESTATE FUND II	2,722,744
MORGAN STANLEY REAL ESTATE FUND III	2,935,775
MORGAN STANLEY REAL ESTATE FUND IV- U.S.	1,072,694
MORGAN STANLEY REAL ESTATE FUND V - U.S	1,075,924
MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	2,928,079
MORGAN STANLEY REAL ESTATE FUND VI-INTL	1,741,424
O'CONNOR NORTH AMERICAN PROPERTIES	5,301,603
RLJ REAL ESTATE FUND III, LP	10,664,989
RLJ URBAN LODGING FUND II, LP	9,638,123
ROCKPOINT REAL ESTATE FUND I	1,232,849
ROCKPOINT REAL ESTATE FUND II, LP	4,430,876
ROCKPOINT REAL ESTATE FUND III LP	9,703,227
ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	2,834,920
ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	6,913,700
STARWOOD HOSPITALITY I	19,130,052
STARWOOD OPPORTUNITY FUND IV	346,517
STARWOOD OPPORTUNITY FUND V	563,750
STARWOOD OPPORTUNITY FUND VII, LP	12,940,857
WALTON STREET REAL ESTATE FUND IV	2,353,631
WALTON STREET REAL ESTATE FUND V	6,877,734
WALTON STREET REAL ESTATE FUND VI	6,242,296
WESTBROOK REAL ESTATE FUND I	425,935
WESTBROOK REAL ESTATE FUND II	297,869
WESTBROOK REAL ESTATE FUND II - UBS	108,316
WESTBROOK REAL ESTATE FUND III	720,183
WESTBROOK REAL ESTATE FUND III - UBS	240,063
WESTBROOK REAL ESTATE FUND IV	30,920
WESTBROOK REAL ESTATE FUND VII	14,933,852
WESTBROOK REAL ESTATE PARTNERS V, LP	1,191,980
WESTBROOK REAL ESTATE PARTNERS VI	5,737,020
DRA GROWTH & INCOME II	-
LANDMARK REAL ESTATE FUND VII	642,970
MEADOWBROOK	-
WESTMINSTER FUND II, LP	-
NATIONAL EQUITY FUND 2007	7,819,394
PNC MCI FUND 36 LP	15,906,112
CHICAGO EQUITY FUND	52,844
AT&T TAX CREDIT CERTIFICATE (CONNECTICUT	-
BOSTON CAPITAL CORP TAX CR FUND XXXIII	19,918,895
CENTERLINE CORPORATE PARTNERS 37, LP	18,712,656
ENTERPRISE HOUSING PARTNERS XX LP	20,000,000
MMA ITC FUND 35 LP	10,886,121
MOGA TAX CREDIT FUND II (MISSOURI TAX CERTIFICATE)	-
PNC REAL ESTATE TAX CREDIT CAPITAL	14,969,164
RAYMOND JAMES TAX CREDIT FUND 36 LLC	17,477,887
RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP	19,969,807
USA INSTITUTIONAL TAX CR FUND LXXX LP	24,952,074
ILLINOIS EQUITY FUND	88,353
LEHMAN HOUSING VII	540,196
LEHMAN HOUSING VIII	280,111
NATIONAL EQUITY FUND	550,715
RELATED CORPORATE PARTNERS VII	558,854
GEORGIA INVESTMENT FUND 2007 LLC	16,454,682
MOGA TAX CREDIT FUND II	11,507,311
TCF A/NC-1 LLC	3,241,546
VIRGINIA TCF A/V-1, LLC	2,503,901
CSFB GEORGIA STATE FUND I, LLC	3,166,330
WACHOVIA BANK GUARANTEE TCF A/GA-1, LLC	7,042,327
TOTAL VALUE	611,941,034

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

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

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

1.31 Reason for excluding

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

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

1.6 Individual policies:

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

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

1.7 Group policies:

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

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

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	23,613,935,292	23,984,218,835
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		1,115
2.5	Reserve Denominator	23,062,518,072	22,911,311,143
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

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

3.21 Participating policies $ 400,328,445
3.22 Non-participating policies $ 8,905,912,885

4. For mutual reporting Entities and Reciprocal Exchanges Only:

4.1 Does the reporting entity issue assessable policies? Yes [ ] No [ ]

4.2 Does the reporting entity issue non-assessable policies? Yes [ ] No [ ]

4.3 If assessable policies are issued, what is the extent of the contingent liability of the policyholders? %

4.4 Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums. $

5. For Reciprocal Exchanges Only:

5.1 Does the Exchange appoint local agents? Yes [ ] No [ ]

5.2 If yes, is the commission paid:

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

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

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

5.5 If yes, give full information

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

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

6.3 What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?
COUNTRYWIDE AGGREGATE EXCLUDING FLORIDA - MULTIPLE CATASTROPHE AGGREGATE REINSURANCE CONTRACTS FOR THE PERIOD JUNE 1, 2010 THROUGH MAY 31, 2011 FOR A COMBINED TOTAL OF 95% OF $2 BILLION IN THE AGGREGATE EXCESS OF $2 BILLION AGGREGATE RETENTION.

CALIFORNIA - CATASTROPHE REINSURANCE CONTRACT COVERING FIRE FOLLOWING EARTHQUAKE FOR THE PERIOD JUNE 1, 2010 THROUGH MAY 31, 2011 - 31.66% OF $750 MILLION EXCESS OF $699 MILLION RETENTION. CATASTROPHE REINSURANCE CONTRACT COVERING FIRE FOLLOWING EARTHQUAKE FOR THE PERIOD JUNE 1, 2010 THROUGH MAY 31, 2011 - 31.67% OF $750 MILLION EXCESS OF $667 MILLION RETENTION. CATASTROPHE REINSURANCE CONTRACT COVERING MULTI-PERILS FOR THE PERIOD JUNE 1, 2010 THROUGH MAY 31, 2011 - 31.67% OF $500 MILLION EXCESS OF $500 MILLION RETENTION.

ATLANTIC STATES - GEORGIA, SOUTH CAROLINA, NORTH CAROLINA, VIRGINIA, MARYLAND, DELAWARE, AND THE DISTRICT OF COLUMBIA. MULTIPLE CATASTROPHE REINSURANCE CONTRACTS EFFECTIVE JUNE 1, 2010 THROUGH MAY 31, 2011. COMBINED LIMITS ARE 95% OF $500 MILLION EXCESS OF $500 MILLION RETENTION.

GULF STATES - TEXAS, LOUISIANA, MISSISSIPPI, AND ALABAMA. MULTIPLE CATASTROPHE REINSURANCE CONTRACTS EFFECTIVE JUNE 1, 2010 THROUGH MAY 31, 2011. COMBINED LIMITS ARE 95% OF $500 MILLION EXCESS OF $500 MILLION RETENTION.

CONNECTICUT & RHODE ISLAND - CATASTROPHE REINSURANCE CONTRACT FOR THE PERIOD JUNE 1, 2010 THROUGH MAY 31, 2011 - 26.66% OF $200 MILLION EXCESS OF $174 MILLION RETENTION. CATASTROPHE REINSURANCE CONTRACT FOR THE PERIOD JUNE 1, 2010 THROUGH MAY 31, 2011 - 26.67% OF $200 MILLION EXCESS OF $205 MILLION RETENTION.
CATASTROPHE REINSURANCE CONTRACT FOR THE PERIOD JUNE 1, 2010 THROUGH MAY 31, 2011 - 41.67% OF $250 MILLION EXCESS OF $200 MILLION RETENTION.

KENTUCKY EARTHQUAKE - THREE YEAR CONTRACT COVERING LOSSES IN THE STATE OF KENTUCKY EFFECTIVE JUNE 1, 2008 THROUGH MAY 31, 2011. LIMITS ARE 95% OF $40 MILLION EXCESS OF $10 MILLION.

TEXAS - MULTI-YEAR CONTRACT COVERING HURRICANE LOSSES IN TEXAS EFFECTIVE JUNE 17, 2008 THROUGH JUNE 17, 2011. THE COMPANY'S LIMIT IS 100% OF $250 MILLION EXCESS OF $10 MILLION RETENTION AND INDUSTRY EVENT TRIGGERS.

NEW YORK - MULTIPLE CATASTROPHE REINSURANCE CONTRACTS FOR THE PERIOD JUNE 1, 2010 THROUGH MAY 31, 2011 FOR 53.33% OF $1 BILLION EXCESS OF $699 MILLION RETENTION. CATASTROPHE REINSURANCE CONTRACT FOR THE PERIOD JUNE 1, 2010 THROUGH MAY 31, 2011 FOR 41.67% OF $1 BILLION EXCESS OF $600 MILLION RETENTION.

PENNSYLVANIA - THREE YEAR CONTRACT COVERING LOSSES IN THE STATE OF PENNSYLVANIA EFFECTIVE JUNE 1, 2009 THROUGH MAY 31, 2012. LIMITS ARE 95% OF $100 MILLION IN EXCESS OF $100 MILLION RETENTION.

COMMERCIAL EXCESS PER RISK REINSURANCE CONTRACT - ONE YEAR 3 LAYER REINSURANCE CONTRACT COVERING COMMERCIAL PROPERTY EFFECTIVE AUGUST 1, 2010 THROUGH JULY 31, 2011. COMBINED LIMITS ARE $30 MILLION EXCESS OF $5 MILLION.

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

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

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

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

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

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

8.2 If yes, give full information

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

9.2 Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:

(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or
(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract. Yes [ ] No [X]

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

11.2 If yes, give full information

.....

12.1 If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the asset schedule, Page 2, state the amount of corresponding liabilities recorded for:

12.11 Unpaid losses ..... $ 2,213,120

12.12 Unpaid underwriting expenses (including loss adjustment expenses) ..... $ 192,445

12.2 Of the amount on Line 15.3, Page 2, state the amount which is secured by letters of credit, collateral, and other funds ..... $

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

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

12.41 From ..... %

12.42 To ..... %

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

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

12.61 Letters of credit ..... $

12.62 Collateral and other funds ..... $

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): ..... $ 11,650,000

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

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

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

14.2 If yes, please describe the method of allocating and recording reinsurance among the cedants:

REINSURANCE PREMIUM IS DISTRIBUTED AMONG THE CEDANTS BASED ON THEIR PROPORTION OF MODELED EXPECTED LOSSES UNDER THE CONTRACT. RETENTION AND RECOVERIES ARE DISTRIBUTED AMONG THE CEDANTS BASED ON THEIR PROPORTION OF TOTAL LOSSES. .....

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

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

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

.....

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

15.2 If yes, give full information

.....

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

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

	1 Direct Losses Incurred	2 Direct Losses Unpaid	3 Direct Written Premium	4 Direct Premium Unearned	5 Direct Premium Earned
16.11 Home					
16.12 Products					
16.13 Automobile	6,826		(50)	3,176	17,065
16.14 Other*					

* Disclose type of coverage:

.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

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

17.11 Gross amount of unauthorized reinsurance in Schedule F - Part 3 excluded from Schedule F - Part 5	$
17.12 Unfunded portion of Interrogatory 17.11	$
17.13 Paid losses and loss adjustment expenses portion of Interrogatory 17.11	$
17.14 Case reserves portion of Interrogatory 17.11	$
17.15 Incurred but not reported portion of Interrogatory 17.11	$ 86,747
17.16 Unearned premium portion of Interrogatory 17.11	$
17.17 Contingent commission portion of Interrogatory 17.11	$

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

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

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

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

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

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

FIVE-YEAR HISTORICAL DATA

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

		1 2010	2 2009	3 2008	4 2007	5 2006
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	9,706,771,167	9,772,033,450	9,897,397,294	10,089,035,774	10,247,844,718
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	7,425,980,590	7,722,473,356	8,156,166,410	8,523,485,580	8,388,312,995
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	6,863,300,205	6,871,202,056	6,925,097,389	7,015,068,237	7,025,101,750
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	14,683,145	15,455,608	15,332,204	14,598,342	277,833
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
6.	Total (Line 35)	24,010,735,107	24,381,164,471	24,993,993,296	25,642,187,934	25,661,537,296
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	9,684,770,891	9,747,943,319	9,870,921,966	10,061,092,092	10,209,109,488
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	7,123,133,495	7,426,192,954	7,869,853,376	8,254,393,429	8,138,875,180
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	6,660,789,058	6,643,291,229	6,675,286,445	6,725,713,459	6,819,225,614
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	14,683,144	15,455,618	15,332,189	14,598,334	277,730
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
12.	Total (Line 35)	23,483,376,588	23,832,883,119	24,431,393,976	25,055,797,314	25,167,488,012
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	290,609,204	798,300,533	155,181,884	2,369,631,249	3,864,444,959
14.	Net investment gain or (loss) (Line 11)	897,635,287	770,872,109	569,014,197	3,707,609,599	2,624,828,929
15.	Total other income (Line 15)	185,846,372	165,577,903	213,242,124	223,977,690	245,546,512
16.	Dividends to policyholders (Line 17)		(9,802)		(8,455)	45,513
17.	Federal and foreign income taxes incurred (Line 19)	344,953,104	449,711,856	250,568,316	1,343,002,566	1,813,252,386
18.	Net income (Line 20)	1,029,137,759	1,285,048,492	686,869,888	4,958,224,429	4,921,522,501
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	40,786,140,291	40,828,513,489	39,944,580,178	46,162,434,295	47,679,723,129
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	758,274,710	799,521,688	860,591,423	808,737,960	813,768,507
	20.2 Deferred and not yet due (Line 15.2)	3,033,281,082	3,026,525,143	3,065,885,877	3,227,345,520	3,113,105,320
	20.3 Accrued retrospective premiums (Line 15.3)	25,664,919	24,897,256	21,998,754	2,642,822	2,626,568
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	25,402,325,178	25,802,439,589	26,923,505,105	28,127,896,673	28,550,562,952
22.	Losses (Page 3, Line 1)	11,849,054,545	11,537,355,291	11,633,724,418	11,162,167,967	11,260,589,961
23.	Loss adjustment expenses (Page 3, Line 3)	2,931,068,752	2,961,512,762	3,225,345,758	3,064,863,530	3,079,775,774
24.	Unearned premiums (Page 3, Line 9)	8,281,432,913	8,411,216,255	8,559,647,957	8,874,686,588	8,870,804,246
25.	Capital paid up (Page 3, Lines 30 & 31)	4,200,000	4,200,000	4,200,000	4,200,000	4,200,000
26.	Surplus as regards policyholders (Page 3, Line 37)	15,383,815,113	15,026,073,900	13,021,075,073	18,034,537,621	19,129,160,177
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	862,598,910	1,616,297,387	1,741,705,280	3,048,840,481	3,254,737,307
	Risk-Based Capital Analysis					
28.	Total adjusted capital	15,454,192,775	15,026,104,405	13,219,520,346	18,598,553,849	19,578,214,417
29.	Authorized control level risk-based capital	2,475,856,263	2,420,248,620	2,452,252,054	2,621,242,720	2,556,317,610
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line divided by Page 2, Line 12, Col. 3) x100.0					
30.	Bonds (Line 1)	64.2	64.6	65.5	69.4	67.1
31.	Stocks (Lines 2.1 & 2.2)	26.4	27.6	22.0	22.4	26.4
32.	Mortgage loans on real estate (Lines 3.1 and 3.2)	0.0	0.1	0.3	2.0	1.6
33.	Real estate (Lines 4.1, 4.2 & 4.3)	0.9	0.9	0.9	0.7	0.7
34.	Cash, cash equivalents and short-term investments (Line 5)	(1.2)	(0.7)	3.1	0.8	0.1
35.	Contract loans (Line 6)					
36.	Derivatives (Line 7)	0.2	XXX	XXX	XXX	XXX
37.	Other invested assets (Line 8)	9.4	6.8	6.3	4.5	3.1
38.	Receivables for securities (Line 9)	0.0	0.2	1.1	0.0	0.8
39.	Securities lending reinvested collateral assets (Line 10)		XXX	XXX	XXX	XXX
40.	Aggregate write-ins for invested assets (Line 11)		0.5	0.6	0.2	0.1
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Schedule D, Summary, Line 12, Col. 1)					
43.	Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)					
44.	Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)	5,224,501,167	5,014,756,649	4,706,684,879	4,176,138,933	5,027,253,384
45.	Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)					
46.	Affiliated mortgage loans on real estate					
47.	All other affiliated	2,236,280,480	1,464,027,592	960,175,420	808,244,950	689,101,298
48.	Total of above Lines 42 to 47	7,460,781,647	6,478,784,241	5,666,860,299	4,984,383,883	5,716,354,682
49.	Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	48.5	43.1	43.5	23.2	26.3

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2010	2 2009	3 2008	4 2007	5 2006
	Capital and Surplus Accounts (Page 4)					
50.	Net unrealized capital gains (losses) (Line 24)	272,939,951	(215,185,509)	(2,424,588,668)	(1,288,503,251)	125,435,079
51.	Dividends to stockholders (Line 35)	(1,300,000,000)		(3,400,000,000)	(4,921,500,000)	(1,011,000,000)
52.	Change in surplus as regards policyholders for the year (Line 38)	357,741,213	2,004,998,826	(5,013,462,547)	(1,094,622,557)	4,295,499,798
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
53.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	6,393,013,622	6,318,017,253	6,171,393,465	6,111,635,975	5,878,199,613
54.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	3,494,365,809	3,792,052,594	4,129,725,326	3,883,926,476	4,481,888,044
55.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	4,535,371,442	4,682,836,045	4,906,497,570	3,611,022,003	4,200,499,091
56.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	162,963	(108,635)	294,906	2,679,237	(2,860,870)
57.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	288,415	377,637	467,823	1,923,631	1,119,622
58.	Total (Line 35)	14,423,202,251	14,793,174,894	15,208,379,090	13,611,187,322	14,558,845,499
	Net Losses Paid (Page 9, Part 2, Col. 4)					
59.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	6,274,181,234	6,120,411,744	6,048,561,910	5,961,992,592	5,740,175,191
60.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	3,418,109,293	3,586,454,072	3,901,685,713	3,818,142,861	3,740,707,285
61.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	4,522,556,822	4,674,256,647	4,895,732,274	3,604,216,659	4,176,556,276
62.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	158,643	(95,103)	284,508	2,690,921	(2,894,496)
63.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	288,415	377,637	467,823	1,923,631	1,119,622
64.	Total (Line 35)	14,215,294,408	14,381,404,998	14,846,732,229	13,388,966,664	13,655,663,878
	Operating Percentages (Page 4) (Line divided by Page 4, Line 1) x 100.0					
65.	Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
66.	Losses incurred (Line 2)	61.5	59.6	61.9	53.1	47.4
67.	Loss expenses incurred (Line 3)	11.8	12.1	12.5	11.8	11.4
68.	Other underwriting expenses incurred (Line 4)	25.5	24.9	25.1	25.7	25.7
69.	Net underwriting gain (loss) (Line 8)	1.2	3.3	0.6	9.5	15.4
	Other Percentages					
70.	Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	24.8	24.5	24.5	24.8	24.7
71.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	73.3	71.7	74.3	64.8	58.9
72.	Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 37, Col. 1 x 100.0)	152.6	158.6	187.6	138.9	131.6
	One Year Loss Development (000 omitted)					
73.	Development in estimated losses and loss expenses incurred prior to current year (Schedule P - Part 2 - Summary, Line 12, Col. 11)	16,104	(68,275)	178,866	(138,098)	(857,035)
74.	Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 73 above divided by Page 4, Line 21, Col. 1 x 100.0)	0.1	(0.5)	1.0	(0.7)	(5.8)
	Two Year Loss Development (000 omitted)					
75.	Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	(3,953)	312,795	10,492	(1,054,364)	(680,148)
76.	Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 75 above divided by Page 4, Line 21, Col. 2 x 100.0)	0.0	1.7	0.1	(7.1)	(4.1)

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

If no, please explain:

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Alabama During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	5,458	128,050		8,615	25,396	11,480	16,371	7,784	7,850	766	302	37
2.1 Allied lines	11,606	77,546		9,973	115,912	3,848	15,701	575	(1,706)	304	1,391	321
2.2 Multiple peril crop												
2.3 Federal flood	2,069,963	2,023,214		1,215,849	1,432,338	224,417					(758)	18,424
3. Farmowners multiple peril												
4. Homeowners multiple peril	41,315,693	43,156,240		20,858,131	29,907,383	25,184,637	8,722,275	398,757	261,569	381,434	4,802,369	1,440,513
5.1 Commercial multiple peril (non-liability portion)	3,884,763	3,986,593		1,898,258	3,190,975	2,290,888	728,209	67,701	14,741	41,798	540,379	149,817
5.2 Commercial multiple peril (liability portion)	1,527,417	1,561,695		739,112	790,868	(297,697)	1,317,883	20,761	(248,127)	468,742	165,125	46,837
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,511,605	1,615,037		671,714	579,215	581,604	114,905	13,192	13,616	3,776	202,985	55,862
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					18,700	(35,280)	190,486	2,916	66	6,296		
17.1 Other Liability - occurrence	1,146,172	1,214,057		537,269	1,136,901	940,535	1,339,770	7,322	(32,243)	98,882	61,745	39,424
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	19,849	21,774		7,461	51,463	42,768	105,893	7,038	3,812	64,504	3,106	735
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	42,216,901	43,378,998		10,053,336	28,677,527	28,899,699	34,260,356	1,184,316	1,070,223	5,434,288	4,939,844	1,662,614
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,957,546	2,067,347		951,983	2,088,465	1,769,507	1,343,249	42,696	(24,964)	156,669	225,773	72,244
21.1 Private passenger auto physical damage	53,519,903	54,433,710		12,924,093	20,021,096	18,922,509	764,728	70,625	48,129	60,234	6,244,920	2,100,663
21.2 Commercial auto physical damage	1,085,838	1,138,638		506,178	418,015	401,645	23,126	3,898	3,952	1,910	124,959	40,080
22. Aircraft (all perils)												
23. Fidelity	1,194	1,874		458		(48)	792		(32)	14	156	43
24. Surety		(47)		(14)		8,144	21,915		(1,629)	2,133		
26. Burglary and theft	6,935	7,096		3,307		(184)	1,446		(1)	8	859	259
27. Boiler and machinery	13,520	13,378		6,779	1,090	1,090					1,718	541
28. Credit												
30. Warranty		18										
34. Aggregate write-ins for other lines of business	38,630	40,057		19,741							4,497	1,349
35. TOTALS (a)	150,332,993	154,865,275		50,412,242	88,455,344	78,949,562	48,967,104	1,827,581	1,115,256	6,721,758	17,319,371	5,629,763
DETAILS OF WRITE-INS												
3401. Identity theft	38,630	40,057		19,741							4,497	1,349
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	38,630	40,057		19,741							4,497	1,349

(a) Finance and service charges not included in Lines 1 to 35 $ 2,073,319

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Alaska During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	314,497	440,162		138,255	107,399	(1,401)	15,380		(1,905)	814	42,791	7,925
2.1 Allied lines	65,077	83,430		27,314	9,019	(26,988)	6,764		(677)	189	9,004	1,683
2.2 Multiple peril crop												
2.3 Federal flood	684,222	655,811		386,943	93,472	77,472					1,870	1,847
3. Farmowners multiple peril												
4. Homeowners multiple peril	28,581,678	28,710,423		15,218,937	12,020,184	10,312,937	5,783,499	547,020	403,045	600,615	3,611,928	666,934
5.1 Commercial multiple peril (non-liability portion)	5,090,841	5,223,175		2,672,468	3,087,785	3,522,927	1,443,295	22,327	30,258	56,841	685,842	139,181
5.2 Commercial multiple peril (liability portion)	2,149,031	2,261,292		1,091,489	369,448	569,394	2,604,485	281,672	342,095	844,047	227,310	47,718
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,678,046	1,713,907		813,914	531,939	533,027	97,558	4,044	4,276	2,816	208,536	39,970
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					24,511	(112,426)	83,209		(4,769)	1,904		
17.1 Other Liability - occurrence	414,117	432,200		204,840	120,431	44,157	166,018	1,754	(32,794)	40,577	51,882	9,802
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	58,985	60,988		24,791		19,373	142,983		5,736	52,157	9,109	1,656
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	23,853,428	24,448,869		5,481,919	14,963,541	12,236,018	20,476,205	1,294,415	783,804	3,494,568	2,965,345	567,737
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,171,101	1,224,109		515,725	350,703	457,528	2,591,758	18,345	(35,887)	227,517	141,783	37,008
21.1 Private passenger auto physical damage	21,054,438	21,473,321		4,989,687	6,562,277	6,677,806	722,744	20,825	37,066	50,691	2,604,930	501,900
21.2 Commercial auto physical damage	1,061,899	1,127,672		492,486	134,506	94,833	7,366	(128)	(1,556)	400	121,746	31,420
22. Aircraft (all perils)												
23. Fidelity	8,965	9,290		4,527		83	888		(28)	16	1,230	274
24. Surety												
26. Burglary and theft	990	963		440		59	1,622			9	125	26
27. Boiler and machinery	16,737	19,595		8,474							2,381	503
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	86,204,052	87,885,207		32,072,209	38,375,217	34,404,798	34,143,774	2,190,274	1,528,664	5,373,161	10,685,811	2,055,585
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 701,089

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Arizona During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(8,551)	90,477		236	9,182	(9,180)	(908)	450	127	127	(1,285)	
2.1 Allied lines	(7,463)	85,781		1,159	110,513	127,971	50,153	56	83	825	(1,144)	
2.2 Multiple peril crop												
2.3 Federal flood	2,138,778	2,106,142		1,283,748	139,006	139,006					(8,033)	(4,922)
3. Farmowners multiple peril												
4. Homeowners multiple peril	27,777,058	29,452,946		14,000,200	30,729,973	62,239,241	37,398,607	337,665	792,383	963,821	3,165,200	828,102
5.1 Commercial multiple peril (non-liability portion)	4,326,248	4,606,792		2,124,815	5,174,988	9,228,068	4,929,011	46,947	313,151	313,830	603,004	114,691
5.2 Commercial multiple peril (liability portion)	1,747,030	1,864,209		849,470	61,369	1,022,605	2,267,377	78,093	346,146	718,125	193,312	38,049
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	955,873	1,050,519		451,268	189,831	206,943	87,660	988	1,835	2,866	124,757	23,829
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					85,788	89,014	9,967,163	6,177	(53,471)	159,160		
17.1 Other Liability - occurrence	1,509,541	1,641,578		730,624	962,500	700,736	3,503,985	82,982	59,570	576,934	75,020	36,286
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	8,089	7,300		4,195	27,007	(26,984)	389,383	18,222	(8,426)	187,922	1,197	262
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	27,546,974	29,015,166		6,282,078	18,632,085	14,548,639	17,524,061	843,485	98,470	2,844,249	3,186,581	849,919
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,272,525	1,524,986		670,547	815,662	(848,663)	1,072,783	74,232	(165,176)	148,628	135,736	32,904
21.1 Private passenger auto physical damage	31,294,320	32,883,877		7,191,945	12,245,858	12,603,742	627,734	44,382	55,653	66,163	3,619,992	964,084
21.2 Commercial auto physical damage	557,287	694,104		287,567	319,906	360,463	71,263	537	568	2,968	59,331	14,424
22. Aircraft (all perils)												
23. Fidelity	1,708	1,681		675		(3)	180		(7)	3	211	45
24. Surety	1,323	1,265		622								14
26. Burglary and theft	400	387		154		(27)	328			2	61	11
27. Boiler and machinery	22,814	24,073		10,347	4,716	(786)			(3)		2,690	549
28. Credit												
30. Warranty		1,020		205	487	487						
34. Aggregate write-ins for other lines of business	62,834	66,246		31,852							7,073	1,856
35. TOTALS (a)	99,206,788	105,118,549		33,921,707	69,508,872	100,381,274	77,888,780	1,534,213	1,440,905	5,985,622	11,163,703	2,900,104
DETAILS OF WRITE-INS												
3401. Identity theft	62,834	66,246		31,852							7,073	1,856
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	62,834	66,246		31,852							7,073	1,856

(a) Finance and service charges not included in Lines 1 to 35 $ 1,065,666

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Arkansas During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	29,156	29,133		15,595	296	1,473	3,272		21	55	4,867	895
2.1 Allied lines	30,728	30,306		14,853	4,163	5,747	5,182			67	5,011	930
2.2 Multiple peril crop												
2.3 Federal flood	755,076	723,971		441,574	503,091	481,091					762	2,698
3. Farmowners multiple peril												
4. Homeowners multiple peril	13,275,488	13,481,741		6,684,374	6,467,894	6,578,155	2,801,332	70,629	86,509	123,986	1,578,567	385,991
5.1 Commercial multiple peril (non-liability portion)	3,008,861	3,030,415		1,529,336	2,258,623	1,963,401	597,394	24,845	7,063	29,886	413,105	101,143
5.2 Commercial multiple peril (liability portion)	1,081,803	1,107,223		542,343	14,094	(54,241)	711,919	7,011	(41)	256,791	117,879	28,494
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	747,535	778,538		348,666	251,400	259,865	42,202	274	149	1,054	97,224	24,102
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							8,257					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					2,875	(1,836)	7,487	14	(23)	618		
17.1 Other Liability - occurrence	474,735	492,930		226,624	455,700	465,047	545,538		(5,311)	66,711	31,970	15,069
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	17,215	19,294		5,651	3,979	(6,310)	272,741		(3,459)	73,173	2,691	532
19.1 Private passenger auto no-fault (personal injury protection)	1,568,601	1,621,445		371,387	1,535,070	1,783,946	1,066,318	8,789	12,947	28,107	185,782	49,057
19.2 Other private passenger auto liability	21,089,361	21,773,390		4,972,917	13,957,386	38,326,212	42,709,109	1,444,699	1,361,361	2,341,798	2,500,916	660,723
19.3 Commercial auto no-fault (personal injury protection)	73	102		44		14	(19)		(1)	5	9	2
19.4 Other commercial auto liability	1,195,992	1,164,128		581,555	309,186	480,451	760,604	16,675	45,910	102,064	151,281	36,844
21.1 Private passenger auto physical damage	28,826,692	29,492,425		6,890,137	10,921,390	10,305,125	683,451	47,033	38,162	48,171	3,408,386	905,338
21.2 Commercial auto physical damage	669,442	671,553		341,073	369,229	356,909	55,468		(33)	3,273	84,908	20,380
22. Aircraft (all perils)												
23. Fidelity	1,653	1,616		303		109	186		(1)	3	242	44
24. Surety												
26. Burglary and theft	604	621		334		191	340		1	2	69	14
27. Boiler and machinery	5,285	6,115		1,974							733	173
28. Credit												
30. Warranty		6										
34. Aggregate write-ins for other lines of business	6,812	7,301		3,787							807	199
35. TOTALS (a)	72,785,111	74,432,253		22,972,526	37,054,376	60,945,349	50,270,779	1,619,970	1,543,255	3,075,763	8,585,207	2,232,627
DETAILS OF WRITE-INS												
3401. Identity theft	6,812	7,301		3,787							807	199
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	6,812	7,301		3,787							807	199

(a) Finance and service charges not included in Lines 1 to 35 $ 944,934

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of California During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	83,505	85,165		42,784	6,153	(61,576)	(116,581)		(1,416)	120	12,936	1,982
2.1 Allied lines	429,723	412,451		210,778	40,731	3,350	(54,246)	287	(1,765)	122	55,861	10,796
2.2 Multiple peril crop												
2.3 Federal flood	19,337,386	19,215,814		11,550,646	1,385,929	1,853,629	521,700				21,827	(30,603)
3. Farmowners multiple peril												
4. Homeowners multiple peril	589,780,699	584,511,693		300,618,189	325,526,536	269,120,337	215,922,077	17,807,613	14,836,940	22,106,442	68,901,132	12,700,505
5.1 Commercial multiple peril (non-liability portion)	93,329,906	97,005,267		45,585,912	36,395,052	35,818,105	17,231,068	477,444	594,402	872,110	14,000,487	2,328,705
5.2 Commercial multiple peril (liability portion)	34,135,032	35,533,400		16,624,086	12,681,380	17,024,231	34,527,208	6,758,688	6,618,059	11,447,776	3,876,064	701,082
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	17,707,464	18,124,063		8,580,826	7,114,147	6,955,275	1,838,560	584,300	580,465	50,087	2,410,644	428,698
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake					55	840,773	2,150,835	2,183	(261,166)	219,774		
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							215					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					718,902	1,276,756	12,847,341	107,979	318,558	544,525		
17.1 Other Liability - occurrence	43,515,093	43,721,129		22,168,819	23,679,051	21,759,682	83,507,570	2,614,931	2,215,005	6,733,883	2,117,240	1,014,425
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	141,993	149,104		56,287	798,558	(3,570,623)	55,044,359	1,112,376	(221,698)	14,493,755	18,758	3,911
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	168,324,249	170,019,540		41,566,261	95,770,260	98,204,230	107,189,945	9,425,336	9,092,478	17,180,057	20,106,269	3,773,576
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	23,308,756	25,030,974		11,486,816	11,236,657	14,324,528	31,716,338	1,216,221	1,806,001	4,192,840	2,514,035	599,783
21.1 Private passenger auto physical damage	132,980,969	133,591,404		33,352,028	57,664,576	56,441,239	(38,744)	461,090	482,949	419,033	15,851,306	3,001,309
21.2 Commercial auto physical damage	9,978,607	10,888,364		4,905,187	3,541,775	3,303,763	305,327	31,986	32,545	34,931	1,075,456	256,278
22. Aircraft (all perils)												
23. Fidelity	148,030	136,704		73,438		1,999	13,425		(388)	245	17,458	3,669
24. Surety						282	759		(56)	74		
26. Burglary and theft	19,429	19,840		8,837	3,487	5,817	24,492		13	140	2,658	491
27. Boiler and machinery	104,838	116,516		49,950	2,490	2,490					12,246	2,586
28. Credit												
30. Warranty		4,262		800	531	531						
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	1,133,325,678	1,138,565,691		496,881,644	576,566,270	523,304,819	562,631,646	40,600,433	36,090,925	78,295,914	130,994,378	24,797,193
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 12,368,925

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Colorado During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(6,772)	92,339		273	3,973	(17,073)	(2,802)	1,960	1,581	124	(1,222)	
2.1 Allied lines	(19,021)	265,772		2,374	639,466	448,439	61,663	3,506	(150)	1,198	(3,526)	
2.2 Multiple peril crop												
2.3 Federal flood	789,443	782,985		467,302	5,110	5,110					1,147	(11,756)
3. Farmowners multiple peril												
4. Homeowners multiple peril	34,558,662	36,248,061		17,610,524	38,540,586	35,559,105	9,910,773	199,869	167,147	288,164	3,996,337	437,388
5.1 Commercial multiple peril (non-liability portion)	3,804,513	3,955,227		1,892,982	5,012,725	4,924,553	1,368,601	28,069	(11,371)	81,138	625,524	46,694
5.2 Commercial multiple peril (liability portion)	1,527,908	1,594,916		751,258	401,804	400,750	1,267,255	410,719	377,945	481,802	190,762	15,335
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	929,202	988,791		439,523	205,928	254,418	127,019	708	2,974	4,249	132,029	10,281
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					120,316	(95,988)	1,273,152	10,624	9,075	12,083		
17.1 Other Liability - occurrence	2,638,934	2,822,479		1,400,030	652,963	1,549,262	5,387,925	424,313	292,526	447,804	130,868	27,743
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	3,263	3,334		1,964		(113,207)	1,013,372		(29,017)	257,913	418	36
19.1 Private passenger auto no-fault (personal injury protection)	(1,199)	(1,199)			29,684	(1,186,550)	146,626	17,222	(31,403)	40,218	(151)	(17)
19.2 Other private passenger auto liability	30,378,960	31,430,052		7,101,692	20,837,413	17,491,262	23,923,372	1,186,777	726,377	3,407,975	3,551,146	392,269
19.3 Commercial auto no-fault (personal injury protection)						404	(643)					
19.4 Other commercial auto liability	657,455	752,821		291,842	396,330	(72,139)	317,820	36,644	(27,496)	36,986	75,858	7,974
21.1 Private passenger auto physical damage	26,044,743	26,709,992		6,083,744	12,254,254	11,468,442	446,847	10,202	4,482	49,796	3,046,383	336,262
21.2 Commercial auto physical damage	313,109	367,650		143,714	98,187	121,650	24,563		1,372	2,022	36,425	3,814
22. Aircraft (all perils)												
23. Fidelity	341	319		162		(4)	38		(2)	1	54	4
24. Surety												
26. Burglary and theft	89	128		45		(12)	70				13	1
27. Boiler and machinery	20,667	22,402		11,646							2,577	236
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	43,568	45,033		21,880							4,944	537
35. TOTALS (a)	101,683,864	106,081,101		36,220,956	79,198,738	70,738,422	45,265,651	2,330,614	1,484,040	5,111,474	11,789,588	1,266,802
DETAILS OF WRITE-INS												
3401. Identity theft	43,568	45,033		21,880							4,944	537
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	43,568	45,033		21,880							4,944	537

(a) Finance and service charges not included in Lines 1 to 35 $ 996,273

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Connecticut During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(18,721)	478,881		1,486	186,354	85,547	17,951	2,184	871	1,443	(5,538)	
2.1 Allied lines	(8,163)	198,599		637	240,518	211,026	18,060	4,544	3,486	733	(1,896)	
2.2 Multiple peril crop												
2.3 Federal flood	2,708,983	2,564,080		1,662,263	891,394	891,394					(4,066)	(20,059)
3. Farmowners multiple peril												
4. Homeowners multiple peril	93,733,534	91,579,128		49,684,600	43,031,050	43,502,779	23,201,633	1,319,026	1,340,694	4,126,319	10,197,750	1,583,648
5.1 Commercial multiple peril (non-liability portion)	1,476,867	1,553,566		734,378	774,862	600,170	133,955	3,534	1,429	9,253	329,930	31,294
5.2 Commercial multiple peril (liability portion)	402,800	423,416		200,437	34,565	291,066	1,585,869	49,112	128,017	494,104	68,463	6,841
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	3,084,635	3,234,896		1,513,645	1,100,065	1,081,251	210,126	5,876	5,796	3,089	421,097	58,589
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	66,406	70,793		35,662							7,077	1,088
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					21,107	(36,892)	84,810		(3,909)	4,790		
17.1 Other Liability - occurrence	5,625,588	6,137,050		2,759,644	1,258,037	1,414,903	12,996,243	684,070	401,673	1,136,932	344,473	103,552
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability					9,918	(961,489)	8,510,162	43,855	(220,394)	2,243,051		
19.1 Private passenger auto no-fault (personal injury protection)					239,706	(22,833)	222,616	40,777	7,095	26,887		
19.2 Other private passenger auto liability	54,599,907	56,418,946		12,845,836	44,359,061	36,447,922	73,569,802	4,576,932	2,758,851	14,305,695	6,002,711	887,746
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	653,925	673,113		312,080	397,434	1,264,258	2,068,583	28,736	139,785	256,733	67,128	13,276
21.1 Private passenger auto physical damage	54,520,041	55,871,263		13,004,621	17,554,779	17,400,762	1,029,747	90,298	94,935	118,140	5,977,321	884,618
21.2 Commercial auto physical damage	191,029	207,128		92,210	89,216	116,604	27,698	5	1,601	1,842	18,901	3,738
22. Aircraft (all perils)												
23. Fidelity						(2)						
24. Surety												
26. Burglary and theft						(5)						
27. Boiler and machinery	1,247	1,440		305							175	34
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	307,429	325,893		161,573							33,326	5,258
35. TOTALS (a)	217,345,507	219,738,190		83,009,376	110,188,065	102,286,462	123,677,255	6,848,950	4,659,931	22,729,013	23,456,851	3,559,625
DETAILS OF WRITE-INS												
3401. Identity theft	307,429	325,893		161,573							33,326	5,258
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	307,429	325,893		161,573							33,326	5,258

(a) Finance and service charges not included in Lines 1 to 35 $ 2,580,693

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Delaware During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire						1						
2.1 Allied lines	122	156		35							17	3
2.2 Multiple peril crop												
2.3 Federal flood	387,747	368,828		237,403	63,526	30,526					(63,166)	(7,582)
3. Farmowners multiple peril												
4. Homeowners multiple peril	9,299,132	9,505,859		4,989,794	4,507,251	4,874,303	2,010,131	131,464	208,011	164,155	1,120,179	173,063
5.1 Commercial multiple peril (non-liability portion)	680,659	719,177		350,925	467,846	337,372	121,091	10,066	8,197	5,481	95,597	15,753
5.2 Commercial multiple peril (liability portion)	221,805	232,011		112,173	19,500	24,985	221,087	9,137	3,879	73,838	24,306	4,115
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	330,570	343,069		156,124	380,503	425,374	77,036	9,679	11,417	2,541	43,867	7,336
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					63,634	40,537	459,779	628	77	10,499		
17.1 Other Liability - occurrence	188,307	195,536		89,978		(173,182)	1,535,702	59,781	79,166	531,269	10,264	4,005
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,237	1,433		711	6,000,000	(1,231,012)	14,229,367	41,477	(584,684)	1,263,069	151	23
19.1 Private passenger auto no-fault (personal injury protection)	1,950,490	2,020,234		471,966	1,153,366	988,428	(158,159)	67,446	47,347	154,228	235,469	35,379
19.2 Other private passenger auto liability	7,320,391	7,557,424		1,787,325	4,669,712	4,573,631	6,180,649	400,710	382,145	983,321	882,000	132,311
19.3 Commercial auto no-fault (personal injury protection)	49,684	55,121		22,999	9,587	62,423	89,330		6,945	11,744	5,364	1,110
19.4 Other commercial auto liability	416,489	389,045		210,643	96,644	62,507	161,943	605	(3,988)	19,817	44,843	9,260
21.1 Private passenger auto physical damage	4,656,694	4,743,197		1,170,689	1,979,410	2,015,138	84,736	14,564	19,202	16,037	556,974	83,639
21.2 Commercial auto physical damage	160,976	181,812		73,574	80,457	112,874	29,563		1,927	1,951	17,612	3,650
22. Aircraft (all perils)												
23. Fidelity						(8)	33		(2)	1		
24. Surety												
26. Burglary and theft	270	362		102		(20)	61				37	7
27. Boiler and machinery	4,232	3,940		2,631							355	59
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	34,579	36,857		18,021							4,143	635
35. TOTALS (a)	25,703,385	26,354,061		9,695,092	19,491,434	12,143,875	25,042,349	745,556	179,641	3,237,950	2,978,012	462,767
DETAILS OF WRITE-INS												
3401. Identity theft	34,579	36,857		18,021							4,143	635
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	34,579	36,857		18,021							4,143	635

(a) Finance and service charges not included in Lines 1 to 35 $ 265,266

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of District of Columbia During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	3,322	3,233		2,907		79	210		2	3	374	440
2.1 Allied lines	46,254	54,955		21,941		127	329		1	4	5,064	5,965
2.2 Multiple peril crop												
2.3 Federal flood	35,869	29,368		25,644	3,631	(1,369)	5,000				300	(28)
3. Farmowners multiple peril												
4. Homeowners multiple peril	7,379,239	7,397,098		3,748,708	3,669,615	3,714,129	1,175,212	47,073	29,445	76,829	789,999	165,386
5.1 Commercial multiple peril (non-liability portion)	1,489,512	1,597,367		769,757	494,028	543,652	183,772	4,324	4,122	6,913	179,713	32,173
5.2 Commercial multiple peril (liability portion)	355,734	383,223		187,237	4,867	196,644	468,058	12,620	48,614	136,614	34,764	11,676
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	233,634	233,412		119,021	84,291	77,420	6,290	490	311	128	25,355	4,110
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					45,344	533,152	1,022,584	347	(461)	9,758		
17.1 Other Liability - occurrence	173,664	179,232		82,950		6,833	192,591	1,307	(173)	14,063	6,388	3,639
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	8,391	9,162		4,389		2,579	23,214		827	7,974	962	1,133
19.1 Private passenger auto no-fault (personal injury protection)	159,547	165,003		37,300	245,995	11,052	141,280	5,209	(2,598)	6,505	17,594	4,060
19.2 Other private passenger auto liability	3,010,494	3,112,459		711,245	2,827,353	2,130,023	2,611,715	209,195	85,842	679,183	330,717	77,143
19.3 Commercial auto no-fault (personal injury protection)	5,291	5,015		2,689		88	289		8	77	481	97
19.4 Other commercial auto liability	140,380	144,193		76,154	90,630	(373,067)	36,213	1,958	(39,213)	3,769	12,613	2,979
21.1 Private passenger auto physical damage	5,789,671	5,901,072		1,390,742	1,574,552	1,511,281	(29,839)	15,221	13,589	8,876	629,693	112,272
21.2 Commercial auto physical damage	49,464	57,621		25,334	25,962	12,347	(4,084)		(590)	4	4,505	927
22. Aircraft (all perils)												
23. Fidelity	1,009	1,078		587		(56)	321		(15)	6	109	129
24. Surety												
26. Burglary and theft	2,183	2,653		1,114		(146)	587		(1)	3	243	286
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	11,742	12,041		5,613							1,232	244
35. TOTALS (a)	18,895,400	19,288,186		7,213,330	9,066,268	8,364,766	5,833,742	297,745	139,710	950,711	2,040,104	422,630
DETAILS OF WRITE-INS												
3401. Identity theft	11,742	12,041		5,613							1,232	244
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	11,742	12,041		5,613							1,232	244

(a) Finance and service charges not included in Lines 1 to 35 $ 171,240

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Florida During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire					(142)	(81)	(62)			1	(1)	
2.1 Allied lines						(8,976)	5,995		(360)	120		
2.2 Multiple peril crop												
2.3 Federal flood	97,024,034	96,403,385		57,700,979	4,366,754	1,389,954	60,500				165,623	(1,004,733)
3. Farmowners multiple peril												
4. Homeowners multiple peril					8,367	842,718	1,167,820	53,295	51,834	2,133		
5.1 Commercial multiple peril (non-liability portion)	287,898	325,011		143,290	18,325,095	11,720,836	21,469,152	509,919	655,966	1,126,224	36,714	4,132
5.2 Commercial multiple peril (liability portion)	529,362	559,360		253,407	1,328,226	(390,796)	7,530,025	502,069	(220,845)	2,742,317	68,837	6,673
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	243,699	256,139		107,825	224,170	201,218	14,763		(113)	119	30,039	3,173
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							231,664					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					534,705	(254,376)	4,847,620	132,289	118,617	137,499		
17.1 Other Liability - occurrence	10,703,565	11,448,023		5,235,931	5,430,506	5,921,185	15,862,795	440,694	473,578	1,595,789	1,272,068	103,592
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	126,007	121,588		57,389	360,414	(91,937)	3,881,621	558,824	742,955	1,298,026	16,612	1,690
19.1 Private passenger auto no-fault (personal injury protection)	84,726,741	86,635,836		20,232,991	56,205,589	58,480,621	28,789,955	2,347,535	2,833,538	4,075,455	10,078,706	1,849,603
19.2 Other private passenger auto liability	280,042,679	280,405,241		70,244,345	186,977,009	189,403,072	271,305,303	18,045,899	16,168,091	38,562,074	33,155,958	6,084,502
19.3 Commercial auto no-fault (personal injury protection)	2,282,947	2,178,651		1,145,716	12,310,395	16,640,121	5,579,322	67,172	564,409	652,273	239,873	48,659
19.4 Other commercial auto liability	35,740,745	35,186,451		17,824,443	20,151,053	25,073,200	35,795,875	3,403,881	3,950,457	4,640,406	3,796,462	750,274
21.1 Private passenger auto physical damage	184,634,746	190,343,330		43,131,372	82,125,284	76,178,441	1,466,756	739,930	587,859	457,258	21,997,342	4,024,441
21.2 Commercial auto physical damage	12,761,272	12,711,322		6,364,371	5,389,082	4,998,193	243,004	63,417	58,431	34,041	1,344,229	269,600
22. Aircraft (all perils)												
23. Fidelity	15,358	16,413		6,800	70,902	70,634	1,668		(77)	30	1,920	198
24. Surety												
26. Burglary and theft	2,616	2,574		661	9,416	8,704	3,044		(4)	17	294	32
27. Boiler and machinery						(90)	24					
28. Credit												
30. Warranty	(50)	4,862		925	4,257	4,257						
34. Aggregate write-ins for other lines of business	150,857	150,571		34,996							17,978	3,300
35. TOTALS (a)	709,272,476	716,748,758		222,485,441	393,821,081	390,186,896	398,256,844	26,864,924	25,984,337	55,323,781	72,222,654	12,145,135
DETAILS OF WRITE-INS												
3401. Identity theft	150,857	150,571		34,996							17,978	3,300
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	150,857	150,571		34,996							17,978	3,300

(a) Finance and service charges not included in Lines 1 to 35 $ 2,715,976

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Georgia During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	42,044	265,989		8,036	56,364	(1,774)	(3,174)	5,066	4,247	591	6,245	1,442
2.1 Allied lines	31,151	142,626		9,295	183,053	132,554	14,415	1,199	976	1,175	4,547	1,167
2.2 Multiple peril crop												
2.3 Federal flood	7,213,713	7,165,704		4,359,619	2,750,520	624,520	115,000				43,354	29,421
3. Farmowners multiple peril												
4. Homeowners multiple peril	101,341,124	101,288,551		51,887,414	87,594,843	61,666,989	22,404,374	1,377,418	197,796	1,292,274	11,744,085	2,622,201
5.1 Commercial multiple peril (non-liability portion)	12,009,916	12,655,261		5,933,400	11,696,525	10,082,138	2,954,551	132,146	(70,325)	146,062	1,724,652	418,746
5.2 Commercial multiple peril (liability portion)	4,400,369	4,628,011		2,163,129	540,683	503,622	2,372,426	187,136	238,355	987,999	492,087	130,386
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	4,239,057	4,513,189		1,980,938	1,619,693	1,384,823	320,490	33,199	26,836	8,311	574,059	134,541
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					29,261	(76,086)	801,778	(6,526)	(7,208)	11,483		
17.1 Other Liability - occurrence	5,054,622	5,330,388		2,465,123	6,541,016	5,476,900	8,444,408	55,111	97,480	755,643	253,606	307,290
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	27,288	29,097		14,238		(1,328)	126,648		(1,861)	46,197	3,469	1,067
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	95,954,118	99,427,987		22,260,817	74,123,683	72,858,099	65,952,373	3,362,021	3,113,622	10,562,773	11,365,969	2,817,779
19.3 Commercial auto no-fault (personal injury protection)					30,166	30,166		1,230	1,230			
19.4 Other commercial auto liability	3,099,220	3,418,561		1,550,608	974,414	1,433,078	1,515,388	32,323	88,662	185,373	342,368	112,412
21.1 Private passenger auto physical damage	109,432,939	113,216,373		25,469,339	32,258,306	30,145,222	388,168	150,258	110,926	157,916	12,949,382	3,033,789
21.2 Commercial auto physical damage	1,198,803	1,360,175		587,021	455,303	234,200	140,678	20,030	11,691	7,853	132,909	43,940
22. Aircraft (all perils)												
23. Fidelity	2,986	3,827		1,221		(99)	753		(33)	14	399	153
24. Surety												
26. Burglary and theft	4,513	4,600		2,036		(278)	1,374		(2)	8	584	182
27. Boiler and machinery	90,124	91,701		47,425	4,069	4,046	44				11,288	3,566
28. Credit												
30. Warranty		73				(11)						
34. Aggregate write-ins for other lines of business	108,469	114,506		54,323							12,391	1,803
35. TOTALS (a)	344,250,456	353,656,619		118,793,982	218,857,899	184,496,781	105,549,694	5,350,609	3,812,391	14,163,671	39,661,393	9,659,886
DETAILS OF WRITE-INS												
3401. Identity theft	108,469	114,506		54,323							12,391	1,803
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	108,469	114,506		54,323							12,391	1,803

(a) Finance and service charges not included in Lines 1 to 35 $ 4,715,955

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Hawaii During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,059,700	1,103,572		516,856	419,027	837,973	499,533	8,440	29,569	23,039	173,742	49,684
2.1 Allied lines	870,437	901,787		420,552	181,024	153,246	29,521	939	(422)	1,356	140,818	40,805
2.2 Multiple peril crop												
2.3 Federal flood	1,213,344	1,189,427		735,147		22,000	22,000				(7,796)	20,943
3. Farmowners multiple peril												
4. Homeowners multiple peril	21,709,943	21,572,662		10,843,705	5,059,105	6,050,625	4,433,282	665,161	722,880	522,985	2,414,918	883,646
5.1 Commercial multiple peril (non-liability portion)	9,262	10,039		4,614		307	400		6	8	863	351
5.2 Commercial multiple peril (liability portion)	4,896	4,774		2,433		(4,995)	5,377		370	1,015	538	219
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	305,575	310,800		160,239	256,329	232,454	247,942	2,051	572	8,592	39,363	13,734
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	1,945,410	1,910,728		973,046	318,903	378,050	3,501,011	75,711	119,340	446,760	117,087	84,891
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	8,447	8,777		5,681	500,000	106,897	14,166	4,319	(97,743)	5,168	980	415
19.1 Private passenger auto no-fault (personal injury protection)	6,853,390	6,841,449		1,690,168	3,729,709	2,655,983	766,689	19,534	7,260	38,297	741,942	288,780
19.2 Other private passenger auto liability	22,330,376	22,231,306		5,505,915	9,466,784	10,263,418	14,365,533	295,694	422,838	2,082,285	2,415,395	940,529
19.3 Commercial auto no-fault (personal injury protection)	59,357	63,224		29,943	37,682	28,800	46,876	995	(1,330)	5,997	6,422	2,790
19.4 Other commercial auto liability	1,384,844	1,468,319		692,497	220,583	1,642,403	2,822,212	35,089	245,363	380,473	153,176	65,414
21.1 Private passenger auto physical damage	18,526,145	18,457,362		4,548,878	7,473,066	7,633,347	570,229	18,497	41,842	68,245	2,005,737	780,853
21.2 Commercial auto physical damage	436,934	476,033		217,156	194,660	195,035	(38,158)		95	1,565	47,267	20,847
22. Aircraft (all perils)												
23. Fidelity	648	632		390		24	102		(2)	2	51	21
24. Surety												
26. Burglary and theft	549	543		362		34	187			1	31	13
27. Boiler and machinery												
28. Credit												
30. Warranty		691		275								
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	76,719,257	76,552,123		26,347,857	27,856,872	30,195,602	27,286,902	1,126,430	1,490,636	3,585,786	8,250,534	3,193,935
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 764,115

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Idaho During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(163)	14,500		362		(2,792)	(627)		(52)	30	(7)	
2.1 Allied lines	922	8,831		823	18,375	18,959	2,738		(9)	89	154	10
2.2 Multiple peril crop												
2.3 Federal flood	516,089	515,576		293,913	48,840	48,840					(929)	(5,570)
3. Farmowners multiple peril												
4. Homeowners multiple peril	7,582,727	8,073,166		4,051,792	3,632,286	5,075,319	3,059,030	75,103	148,453	194,085	910,576	174,696
5.1 Commercial multiple peril (non-liability portion)	1,287,347	1,406,209		653,072	900,583	670,274	347,818	4,994	(4,210)	15,360	185,988	29,339
5.2 Commercial multiple peril (liability portion)	550,899	597,660		264,374	3,897	(25,344)	427,374	16,676	26,530	178,500	62,522	9,111
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	369,315	427,978		169,781	133,594	127,778	39,609		(509)	1,053	50,380	8,582
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					1,034	(840)	2,757	6	(45)	965		
17.1 Other Liability - occurrence	460,901	507,338		218,691	9,032	(53,987)	1,158,967	3,975	(27,784)	208,811	34,258	9,357
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	15,285	15,421		8,608		(127,210)	1,192,609		(31,777)	303,018	2,178	224
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	9,200,783	9,593,996		2,115,212	5,763,756	3,862,855	7,450,764	599,290	348,484	1,106,314	1,133,832	227,018
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	162,146	189,790		85,752	71,898	137,918	786,107	26,239	66,027	148,967	20,035	2,816
21.1 Private passenger auto physical damage	9,698,175	10,098,472		2,254,634	2,795,497	2,794,334	349,724	10,419	14,384	21,277	1,193,082	237,727
21.2 Commercial auto physical damage	72,468	95,661		38,560	47,576	39,037	146		(337)	57	8,867	1,265
22. Aircraft (all perils)												
23. Fidelity	1,192	1,136		533		37	191		(5)	3	188	21
24. Surety												
26. Burglary and theft	1,080	1,080		653		50	349			2	172	19
27. Boiler and machinery	4,655	4,900		1,445							654	90
28. Credit												
30. Warranty		895		76								
34. Aggregate write-ins for other lines of business	10,317	10,792		5,040							1,256	242
35. TOTALS (a)	29,934,138	31,563,401		10,163,321	13,426,367	12,565,228	14,817,558	736,704	539,151	2,178,533	3,603,205	694,946
DETAILS OF WRITE-INS												
3401. Identity theft	10,317	10,792		5,040							1,256	242
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	10,317	10,792		5,040							1,256	242

(a) Finance and service charges not included in Lines 1 to 35 $ 417,736

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Illinois During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(18,758)	273,152		1,089	425,728	403,070	37,783	14,800	15,265	1,844	(2,256)	
2.1 Allied lines	174,039	233,734		81,227	58,929	50,792	5,310	2,045	1,747	154	19,117	373
2.2 Multiple peril crop												
2.3 Federal flood	4,810,735	4,725,987		2,738,807	5,238,273	5,362,010	277,151				(33,235)	(90,141)
3. Farmowners multiple peril												
4. Homeowners multiple peril	131,331,532	133,834,239		70,140,144	120,080,386	129,274,793	38,492,951	1,985,526	2,326,752	3,570,530	14,526,539	556,324
5.1 Commercial multiple peril (non-liability portion)	15,768,303	16,643,859		7,868,047	20,655,997	23,063,356	6,628,872	166,570	233,445	228,849	1,820,521	30,297
5.2 Commercial multiple peril (liability portion)	6,089,481	6,468,736		3,036,617	2,178,070	4,423,955	11,314,137	764,921	1,349,772	3,900,909	584,847	10,500
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	4,427,202	4,658,001		2,205,114	1,156,851	976,903	217,293	29,223	27,889	4,946	500,578	24,073
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	1	1										
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					180,924	300,655	1,698,355	1,427	6,032	13,495		
17.1 Other Liability - occurrence	1,121,253	1,194,049		387,677	1,280,559	10,407,668	35,841,224	1,138,086	867,853	5,078,482	127,203	6,225
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	11,163	11,278		4,720	2,075,415	9,440,864	155,470,028	4,026,530	13,821,866	20,328,619	1,377	43
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	91,496,395	94,448,364		21,629,465	75,427,300	66,241,140	113,657,887	6,032,060	3,277,579	19,301,766	10,291,444	343,459
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	2,335,435	2,526,180		1,066,061	1,181,583	389,249	7,650,700	423,861	307,296	861,163	259,630	19,746
21.1 Private passenger auto physical damage	148,114,506	152,221,948		35,362,854	38,910,026	39,161,666	2,890,714	806,172	886,917	370,838	16,628,889	603,916
21.2 Commercial auto physical damage	1,196,024	1,289,451		559,416	335,060	264,142	7,061	3,599	1,240	3,090	127,823	10,082
22. Aircraft (all perils)												
23. Fidelity	38,175	38,472		18,075	71,393	71,750	3,755		(120)	68	4,159	80
24. Surety												
26. Burglary and theft	4,457	4,727		2,194	259	6,851			1	39	513	11
27. Boiler and machinery	109,079	111,443		47,756	24,140	24,140					12,504	239
28. Credit												
30. Warranty		1,245		58	504	504						
34. Aggregate write-ins for other lines of business	153,933	157,733		80,694							17,133	721
35. TOTALS (a)	407,162,956	418,842,598		145,230,013	269,281,138	289,856,917	374,200,074	15,394,820	23,123,534	53,664,793	44,886,785	1,515,950
DETAILS OF WRITE-INS												
3401. Identity theft	153,933	157,733		80,694							17,133	721
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	153,933	157,733		80,694							17,133	721

(a) Finance and service charges not included in Lines 1 to 35 $ 4,263,412

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Indiana During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(23,119)	233,527		2	62,800	33,544	3,699	6,665	6,496	880	(3,578)	
2.1 Allied lines	(5,964)	74,586		783	46,739	25,963	3,723		(420)	292	(947)	
2.2 Multiple peril crop												
2.3 Federal flood	1,577,266	1,532,570		972,171	218,652	119,480					(6,287)	(19,859)
3. Farmowners multiple peril												
4. Homeowners multiple peril	55,146,695	55,177,724		29,262,352	26,521,865	27,685,735	12,195,793	560,041	642,668	807,955	6,333,434	707,103
5.1 Commercial multiple peril (non-liability portion)	2,226,143	2,285,637		1,127,262	997,293	821,042	300,884	21,776	9,986	19,238	319,750	34,323
5.2 Commercial multiple peril (liability portion)	827,714	850,112		415,117	291,487	500,858	1,419,699	146,064	95,619	469,129	93,553	10,696
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,256,070	1,332,414		604,801	504,772	491,783	95,631	2,941	2,468	2,269	163,550	17,594
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							414					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	919,050	988,289		437,659	1,906,578	751,070	2,068,318	227,314	(630,014)	431,851	47,690	12,421
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	5,464	5,311		3,017		(222,546)	1,967,815		(55,730)	493,340	803	84
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	22,061,362	22,980,597		5,062,216	19,736,537	15,531,467	24,316,778	1,756,641	841,564	4,716,307	2,600,445	286,347
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	370,178	450,780		189,725	126,392	334,907	1,032,890	23,381	57,964	129,735	36,367	6,150
21.1 Private passenger auto physical damage	34,564,096	35,791,308		8,017,049	9,351,816	8,753,071	127,375	81,967	68,291	45,056	4,062,705	447,832
21.2 Commercial auto physical damage	374,713	435,339		182,020	100,024	62,485	27,001	100	(1,135)	1,833	37,493	6,165
22. Aircraft (all perils)												
23. Fidelity	1,372	1,368		563		3	478		(18)	9	188	22
24. Surety												
26. Burglary and theft	4,681	4,213		2,358	1,116	1,067	872			5	693	70
27. Boiler and machinery	5,695	5,822		3,741							611	81
28. Credit												
30. Warranty					43	43						
34. Aggregate write-ins for other lines of business	77,180	79,324		40,187							8,864	1,032
35. TOTALS (a)	119,388,596	122,228,923		46,321,024	59,866,113	54,889,972	43,561,372	2,826,889	1,037,741	7,117,899	13,695,334	1,510,062
DETAILS OF WRITE-INS												
3401. Identity theft	77,180	79,324		40,187							8,864	1,032
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	77,180	79,324		40,187							8,864	1,032

(a) Finance and service charges not included in Lines 1 to 35 $ 1,699,388

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Iowa During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(410)	11,294		41		1,278	(6,979)		(24)	10	(75)	
2.1 Allied lines	(678)	18,979		60	5,557	3,163	(2,428)	150	39	20	(122)	
2.2 Multiple peril crop												
2.3 Federal flood	230,797	216,513		141,887	400,637	370,637	15,000				(962)	(3,123)
3. Farmowners multiple peril												
4. Homeowners multiple peril	4,235,575	4,486,933		2,236,779	2,352,927	2,811,615	997,631	19,867	17,477	26,276	480,566	54,456
5.1 Commercial multiple peril (non-liability portion)	231,295	241,703		121,313	154,199	258,754	139,001	31	3,337	5,350	36,274	3,315
5.2 Commercial multiple peril (liability portion)	98,768	102,562		53,126	17,694	48,964	127,773	4,500	16,242	41,800	10,308	1,000
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	340,667	363,722		152,818	219,880	214,514	35,733		(99)	1,376	53,611	4,337
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	436,311	465,195		206,504	8,090	(290)	1,306,602	58,144	24,353	258,122	29,438	5,236
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability						(157)	3,359		(95)	1,225		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	4,560,816	4,697,682		1,083,131	3,128,430	3,010,444	3,794,716	206,903	239,971	537,312	524,291	60,919
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	82,981	87,990		49,306	59,457	3,861,044	3,917,545	25,904	500,695	492,377	11,261	1,260
21.1 Private passenger auto physical damage	7,278,674	7,435,519		1,739,618	2,417,375	2,483,357	190,668	4,001	9,007	13,746	836,743	97,257
21.2 Commercial auto physical damage	47,556	49,786		25,728	106,698	91,720	(427)		(593)	8	6,196	711
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	2,338	2,089		1,570							276	33
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	5,531	5,740		2,806							628	71
35. TOTALS (a)	17,550,220	18,185,706		5,814,686	8,870,945	13,155,044	10,518,195	319,500	810,311	1,377,622	1,988,434	225,471
DETAILS OF WRITE-INS												
3401. Identity theft	5,531	5,740		2,806							628	71
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	5,531	5,740		2,806							628	71

(a) Finance and service charges not included in Lines 1 to 35 $ 218,022

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Kansas During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(1,426)	23,834		176	90,636	87,379	12,092	1,511	1,713	541	(221)	
2.1 Allied lines	(1,917)	45,084		428	70,587	18,737	8,602		(1,065)	135	(297)	
2.2 Multiple peril crop												
2.3 Federal flood	278,073	285,236		166,117	22,889	(38,111)					(1,625)	(3,975)
3. Farmowners multiple peril												
4. Homeowners multiple peril	10,877,801	11,299,857		5,646,464	6,440,210	6,018,165	1,981,051	62,422	(39,462)	113,390	1,244,497	148,252
5.1 Commercial multiple peril (non-liability portion)	633,391	688,642		307,778	253,020	244,437	124,860	2,559	1,624	7,895	95,530	9,146
5.2 Commercial multiple peril (liability portion)	228,726	248,959		110,854	1,570	(20,916)	188,131	17,874	10,409	64,127	27,248	2,760
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	347,115	378,313		157,064	131,936	73,890	33,588		(2,086)	1,163	48,635	4,647
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	410,427	445,920		200,012	4,085	(64,186)	864,730	1,378	(16,054)	114,621	21,075	5,136
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	2,574	3,482		1,417		(22,674)	222,482		(5,727)	57,423	396	37
19.1 Private passenger auto no-fault (personal injury protection)	1,379,786	1,427,993		327,413	858,269	659,622	(168,579)	5,620	(22,041)	66,646	163,020	21,114
19.2 Other private passenger auto liability	6,302,889	6,503,349		1,500,682	5,497,727	3,334,036	3,819,800	212,464	(53,108)	662,453	743,914	96,318
19.3 Commercial auto no-fault (personal injury protection)	26,587	28,174		11,373	5,089	8,114	3,275		43	1,742	3,898	398
19.4 Other commercial auto liability	432,437	478,395		170,282	91,984	(176,705)	477,189	23,667	(2,330)	61,711	55,506	5,793
21.1 Private passenger auto physical damage	12,379,493	12,713,169		2,970,618	4,128,130	4,103,291	182,640	7,813	10,260	17,820	1,454,110	188,495
21.2 Commercial auto physical damage	399,728	448,686		175,339	215,444	205,361	4,517		(337)	367	57,556	6,065
22. Aircraft (all perils)												
23. Fidelity	156	400		124		(18)	42		(3)	1	21	3
24. Surety												
26. Burglary and theft		31				(40)	76					
27. Boiler and machinery	4,049	4,133		1,529							485	58
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	14,624	15,367		7,437							1,676	208
35. TOTALS (a)	33,714,513	35,039,026		11,755,105	17,811,575	14,430,384	7,754,496	335,308	(118,164)	1,170,036	3,915,423	484,454
DETAILS OF WRITE-INS												
3401. Identity theft	14,624	15,367		7,437							1,676	208
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	14,624	15,367		7,437							1,676	208

(a) Finance and service charges not included in Lines 1 to 35 $ 439,286

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

ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Kentucky During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,435	1,426		577	(95)	17	98		1	2	281	42
2.1 Allied lines	1,936	1,935		1,100		109	185			3	286	42
2.2 Multiple peril crop												
2.3 Federal flood	935,785	917,966		564,182	2,288,288	2,289,788	32,500				(14,784)	(5,437)
3. Farmowners multiple peril												
4. Homeowners multiple peril	22,256,220	22,708,974		11,644,787	7,229,694	6,506,269	4,506,668	117,443	213,997	351,630	2,600,233	488,472
5.1 Commercial multiple peril (non-liability portion)	2,294,383	2,311,349		1,253,226	908,570	864,747	511,721	13,243	(18)	25,162	336,243	61,788
5.2 Commercial multiple peril (liability portion)	819,894	841,534		445,983	177,330	(61,456)	489,089	29,492	(31,101)	173,496	91,553	16,939
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	701,258	754,364		312,136	280,322	279,488	14,484	2,029	1,821	839	93,799	18,063
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	781,891	853,212		406,604		1,545	1,545		158	158	92,570	17,005
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					28,175	(65,144)	540,232	336	(2,224)	22,507		
17.1 Other Liability - occurrence	753,534	785,488		363,195	1,003,429	1,002,647	1,038,592		(11,791)	120,678	37,827	18,734
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	8,046	8,712		3,516		(3,821)	67,599	1,847	441	21,196	1,372	211
19.1 Private passenger auto no-fault (personal injury protection)	7,616,071	7,817,840		1,784,789	4,950,656	4,575,576	(1,440,905)	128,527	97,168	627,657	908,435	202,419
19.2 Other private passenger auto liability	39,710,404	40,754,023		9,327,695	24,412,717	25,181,872	29,100,978	1,920,979	2,011,429	3,701,420	4,731,968	1,021,642
19.3 Commercial auto no-fault (personal injury protection)	25,074	26,093		12,826	25,007	103,113	80,571		9,710	10,279	2,965	685
19.4 Other commercial auto liability	451,634	474,814		231,775	88,304	61,802	196,519	9,387	3,968	22,135	52,844	12,244
21.1 Private passenger auto physical damage	31,350,074	31,907,359		7,456,863	13,640,351	12,972,370	387,849	63,829	59,342	60,124	3,731,329	796,508
21.2 Commercial auto physical damage	209,970	206,469		110,191	105,951	107,138	16,958	939	1,401	1,319	24,777	5,727
22. Aircraft (all perils)												
23. Fidelity	261	261		91		(18)	42		(3)	1	40	8
24. Surety												
26. Burglary and theft	226	226		121		(39)	77				41	7
27. Boiler and machinery	7,409	7,484		3,514							1,005	202
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	26,541	27,201		13,906							3,043	585
35. TOTALS (a)	107,952,046	110,406,730		33,937,078	55,138,699	53,816,000	35,544,803	2,288,049	2,354,300	5,138,604	12,695,826	2,655,884
DETAILS OF WRITE-INS												
3401. Identity theft	26,541	27,201		13,906							3,043	585
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	26,541	27,201		13,906							3,043	585

(a) Finance and service charges not included in Lines 1 to 35 $ 1,331,818

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Louisiana During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	65,392	66,480		34,221		(7,228)	25,087		(74)	420	10,337	2,766
2.1 Allied lines	113,065	119,499		57,513	16,198	(126,353)	120,374		(5,854)	2,289	18,247	4,840
2.2 Multiple peril crop												
2.3 Federal flood	48,991,599	48,160,384		28,530,664	7,505,981	(2,330,204)	3,855,953				332,565	625,158
3. Farmowners multiple peril												
4. Homeowners multiple peril	102,114,774	101,335,172		51,185,763	29,878,371	24,565,375	32,917,844	1,110,147	1,125,462	1,316,150	11,285,368	3,872,541
5.1 Commercial multiple peril (non-liability portion)	3,773,536	3,925,078		1,884,917	2,097,551	1,309,895	5,582,138	59,479	67,887	358,608	521,488	178,040
5.2 Commercial multiple peril (liability portion)	2,874,425	3,018,076		1,464,751	1,788,143	1,251,668	7,118,016	319,368	87,969	2,377,716	309,483	103,923
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,811,633	1,907,893		881,863	377,707	306,014	174,886	3,885	2,139	4,655	321,896	77,936
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							3,530					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					54,853	177,686	1,627,662	37,794	20,756	89,803		
17.1 Other Liability - occurrence	2,800,541	2,892,615		1,325,587	761,046	175,227	3,382,837	164,113	59,551	337,650	210,155	114,058
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	71,647	83,860		38,652	1,421,587	(3,237,420)	34,149,929	56,180	(1,128,029)	8,598,366	10,863	2,922
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	109,824,331	110,819,694		26,058,403	60,558,876	52,407,253	67,112,026	7,209,229	5,757,194	11,976,068	12,350,516	4,547,861
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	2,451,677	2,642,947		1,143,708	2,172,608	1,437,697	3,662,782	292,559	189,009	459,320	267,918	99,440
21.1 Private passenger auto physical damage	85,557,173	86,874,330		20,540,524	31,072,883	29,454,740	1,777,777	210,144	210,692	198,362	9,608,637	3,546,503
21.2 Commercial auto physical damage	625,372	668,501		288,567	299,079	453,821	230,217	540	9,949	13,552	69,004	25,449
22. Aircraft (all perils)												
23. Fidelity	7,960	8,989		3,382		(93)	1,850		(74)	34	1,100	297
24. Surety	260	260		163								2
26. Burglary and theft	11,662	12,118		5,624	25,000	24,606	3,376		(2)	19	1,495	471
27. Boiler and machinery	32,908	34,801		18,015							3,652	1,374
28. Credit												
30. Warranty		7										
34. Aggregate write-ins for other lines of business	48,955	49,582		24,543							5,374	1,866
35. TOTALS (a)	361,176,910	362,620,285		133,486,859	138,029,883	105,862,684	161,746,282	9,463,438	6,396,576	25,733,012	35,328,098	13,205,449
DETAILS OF WRITE-INS												
3401. Identity theft	48,955	49,582		24,543							5,374	1,866
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	48,955	49,582		24,543							5,374	1,866

(a) Finance and service charges not included in Lines 1 to 35 $ 3,544,332

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Maine During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	202,398	210,779		111,869	144,800	159,789	15,704	1,502	2,347	900	29,643	4,040
2.1 Allied lines	74,873	78,413		41,564	20,055	14,530	(237)	201	44	71	10,745	1,464
2.2 Multiple peril crop												
2.3 Federal flood	1,106,987	1,074,185		689,163	144,917	146,917	24,000				5,734	(2,401)
3. Farmowners multiple peril												
4. Homeowners multiple peril	10,034,475	9,950,787		5,395,111	4,236,004	5,351,464	3,185,458	78,932	164,860	255,954	1,306,216	204,262
5.1 Commercial multiple peril (non-liability portion)	596,822	639,135		317,426	371,660	373,302	48,906	14,257	14,518	3,053	91,436	13,180
5.2 Commercial multiple peril (liability portion)	164,048	179,993		85,843	5,420	(573)	106,187	2,028	(2,003)	34,568	19,650	3,252
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	578,588	611,193		275,435	157,289	141,087	32,917	3,091	2,523	1,064	84,145	12,197
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					1,517	1,517		420	420			
17.1 Other Liability - occurrence	477,340	503,987		237,585	403,322	269,676	1,608,269		(35,456)	275,804	37,219	10,132
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	875	1,387		279		534	6,303		132	2,299	145	21
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	7,668,071	7,979,024		1,746,817	7,365,922	5,573,697	7,563,434	223,209	(32,934)	1,067,445	1,018,019	155,640
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	64,947	75,187		36,465	36,409	84,409	88,895		1,871	6,170	7,903	1,669
21.1 Private passenger auto physical damage	13,010,001	13,507,154		3,002,418	3,370,142	3,440,333	369,309	12,100	21,986	35,344	1,725,439	264,299
21.2 Commercial auto physical damage	35,748	33,720		18,074	36,324	32,642	23		(170)	50	4,162	870
22. Aircraft (all perils)												
23. Fidelity						(4)						
24. Surety												
26. Burglary and theft		1				(7)						
27. Boiler and machinery	1,082	1,409		354							140	53
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	18,790	19,745		10,331							2,351	368
35. TOTALS (a)	34,035,045	34,866,100		11,968,733	16,293,781	15,589,312	13,049,169	335,740	138,138	1,682,723	4,342,948	669,045
DETAILS OF WRITE-INS												
3401. Identity theft	18,790	19,745		10,331							2,351	368
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	18,790	19,745		10,331							2,351	368

(a) Finance and service charges not included in Lines 1 to 35 $ 570,797

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Maryland During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	4,121	164,152		1,206	104,636	111,478	11,321	68	592	675	721	93
2.1 Allied lines	9,607	94,633		5,390	81,349	58,408	5,600	181	(712)	219	1,231	231
2.2 Multiple peril crop												
2.3 Federal flood	3,050,272	3,006,275		1,854,166	124,269	79,269	23,000				(8,814)	31,857
3. Farmowners multiple peril												
4. Homeowners multiple peril	137,172,843	142,092,364		72,171,192	105,111,837	139,117,095	67,909,447	2,408,523	9,080,569	10,262,810	15,266,065	2,148,004
5.1 Commercial multiple peril (non-liability portion)	4,996,454	5,257,076		2,495,709	4,051,684	4,361,408	1,054,011	34,349	47,647	49,201	770,624	109,271
5.2 Commercial multiple peril (liability portion)	1,711,965	1,794,143		847,541	911,192	5,372,016	10,568,868	474,552	1,787,659	3,390,917	200,141	30,919
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	4,283,128	4,438,118		2,130,633	1,640,251	1,421,463	305,745	19,588	15,407	5,718	556,794	90,601
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					87,998	111,622	680,534	320	2,664	17,866		
17.1 Other Liability - occurrence	4,280,451	4,459,330		2,078,156	23,213,739	55,770,536	121,004,784	6,230,071	15,405,480	16,712,829	222,080	85,360
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	7,470	8,380		4,738		(180,225)	1,614,852		(45,649)	428,313	1,011	181
19.1 Private passenger auto no-fault (personal injury protection)	11,837,881	12,175,743		2,825,076	7,789,176	6,598,958	5,528,520	163,986	344,761	1,381,437	1,346,304	182,816
19.2 Other private passenger auto liability	105,935,659	108,749,960		25,255,380	75,192,023	65,743,759	69,037,031	4,046,583	2,058,988	13,061,247	12,046,753	1,635,438
19.3 Commercial auto no-fault (personal injury protection)	59,500	67,707		30,511	157,008	292,263	166,106	8,171	17,858	14,136	6,204	1,296
19.4 Other commercial auto liability	2,114,825	2,417,445		1,084,632	1,084,273	1,812,851	3,098,127	68,862	195,329	423,571	222,244	46,289
21.1 Private passenger auto physical damage	112,473,092	114,307,946		27,287,728	50,002,838	48,916,322	165,676	181,848	165,825	240,126	12,753,437	1,731,419
21.2 Commercial auto physical damage	665,040	780,790		343,617	287,684	257,179	28,707	3,947	2,322	3,204	69,873	14,503
22. Aircraft (all perils)												
23. Fidelity	887	1,379		423		12	278		(10)	5	112	22
24. Surety												
26. Burglary and theft	1,744	1,760		797		(9)	508			3	204	38
27. Boiler and machinery	31,038	33,359		14,657	5,147	5,147					3,810	712
28. Credit												
30. Warranty		383		99	814	814						
34. Aggregate write-ins for other lines of business	300,821	309,455		153,194	11,500	13,195	2,428				33,739	5,039
35. TOTALS (a)	388,936,797	400,160,397		138,584,847	269,857,418	329,863,560	281,205,543	13,641,046	29,078,729	45,992,275	43,492,531	6,114,089
DETAILS OF WRITE-INS												
3401. Identity theft	300,821	309,455		153,194	11,500	13,195	2,428				33,739	5,039
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	300,821	309,455		153,194	11,500	13,195	2,428				33,739	5,039

(a) Finance and service charges not included in Lines 1 to 35 $ 3,637,388

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Massachusetts During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril	528	198		330							79	12
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					5,388	(31,457)	99,482	1,304	(1,275)	3,860		
17.1 Other Liability - occurrence						(270,976)	1,999,918	29,819	(60,279)	505,751		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability					136,350	(2,224,445)	21,349,185	36,118	(392,405)	5,786,320		
19.1 Private passenger auto no-fault (personal injury protection)	428,141	219,517		231,774	297,204	795,901	502,643	3,587	67,580	64,471	15,661	13,565
19.2 Other private passenger auto liability	4,168,807	2,102,447		2,294,349	465,183	1,716,038	1,266,202	240	75,599	75,532	151,978	131,688
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage	2,683,276	1,296,956		1,506,533	1,088,949	1,488,984	419,247	15,140	39,551	25,212	95,992	82,994
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	1,183	707		553							41	35
35. TOTALS (a)	7,281,935	3,619,824		4,033,539	1,993,073	1,474,045	25,636,676	86,208	(271,229)	6,461,146	263,751	228,294
DETAILS OF WRITE-INS												
3401. Identity theft	1,183	707		553							41	35
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	1,183	707		553							41	35

(a) Finance and service charges not included in Lines 1 to 35 $ 114,767

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Michigan During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(28,276)	389,585		11	501,500	391,804	72,091	34,662	34,862	4,785	(4,040)	
2.1 Allied lines	(11,375)	157,299		671	152,198	136,820	7,771	2,156	1,298	1,425	(1,655)	
2.2 Multiple peril crop												
2.3 Federal flood	1,247,494	1,194,367		752,692	6,701	6,701					(1,421)	(18,499)
3. Farmowners multiple peril												
4. Homeowners multiple peril	58,958,150	62,602,157		30,808,665	25,789,536	29,889,825	14,624,533	710,691	661,174	1,187,097	6,536,371	1,121,393
5.1 Commercial multiple peril (non-liability portion)	3,110,208	3,236,074		1,611,224	1,595,115	1,750,683	697,394	25,381	36,685	36,998	422,875	39,940
5.2 Commercial multiple peril (liability portion)	1,168,742	1,214,104		611,142	148,304	176,823	788,339	60,211	53,299	268,108	118,356	11,962
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,290,612	2,478,494		1,096,444	841,557	779,105	267,584	9,577	8,739	8,029	292,033	27,150
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					101,152	116,484	1,675,017	1,973	3,567	31,553		
17.1 Other Liability - occurrence	1,309,765	1,447,234		637,333	107,599	(750,417)	6,657,596	101,531	(143,305)	1,670,934	76,437	14,590
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	2,314	2,102		1,294	19,407	(555,443)	8,338,656	100,161	870,777	3,054,942	236	28
19.1 Private passenger auto no-fault (personal injury protection)	28,162,277	29,019,344		6,776,919	94,051,060	131,466,217	1,049,929,191	4,405,478	8,978,249	150,403,988	3,213,401	512,141
19.2 Other private passenger auto liability	13,145,659	13,705,763		3,051,943	7,271,496	5,996,425	10,999,583	1,435,334	906,360	2,819,634	1,503,252	367,524
19.3 Commercial auto no-fault (personal injury protection)	493,236	396,683		265,053	400,188	607,636	335,391	34,363	61,585	45,365	51,363	16,088
19.4 Other commercial auto liability	741,528	642,494		355,159	39,580	278,620	1,076,527	16,740	(2,400)	138,415	70,044	21,863
21.1 Private passenger auto physical damage	54,391,513	56,635,559		12,776,701	19,227,767	17,963,440	1,746,290	41,306	7,589	92,696	6,202,577	1,020,627
21.2 Commercial auto physical damage	853,185	752,575		449,734	324,387	300,635	25,549	140	(40)	2,421	86,344	27,076
22. Aircraft (all perils)												
23. Fidelity	1,455	1,295		1,144		66	233		(5)	4	153	18
24. Surety	110	110		5								1
26. Burglary and theft	1,569	1,438		495		101	425		1	2	197	23
27. Boiler and machinery	10,980	11,921		4,055	7,173	7,173					1,425	166
28. Credit												
30. Warranty					23	23						
34. Aggregate write-ins for other lines of business	64,012	65,745		32,962							7,064	410
35. TOTALS (a)	165,913,158	173,954,341		59,233,645	150,584,743	188,562,719	1,097,242,170	6,979,704	11,478,435	159,766,396	18,575,014	3,162,499
DETAILS OF WRITE-INS												
3401. Identity theft	64,012	65,745		32,962							7,064	410
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	64,012	65,745		32,962							7,064	410

(a) Finance and service charges not included in Lines 1 to 35 $ 2,030,399

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Minnesota During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	126	26,748		356		(1,754)	822		(24)	31	(96)	8
2.1 Allied lines	483	15,355		667	3,388	1,190	409		(144)	6	21	14
2.2 Multiple peril crop												
2.3 Federal flood	283,611	271,961		168,415	228,269	296,769	68,500				(3,756)	(1,793)
3. Farmowners multiple peril												
4. Homeowners multiple peril	22,627,575	22,839,939		12,186,324	11,550,062	14,132,800	6,073,211	183,291	289,760	485,055	2,553,547	565,693
5.1 Commercial multiple peril (non-liability portion)	1,281,370	1,302,633		654,578	659,484	663,898	216,812	2,986	6,135	15,513	196,650	30,884
5.2 Commercial multiple peril (liability portion)	447,273	456,902		224,906	23,402	(45,644)	286,657	3,837	(20,486)	100,950	51,870	8,853
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,114,598	1,242,933		534,296	400,008	384,395	74,096	4,464	4,319	2,262	158,507	24,876
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					110,395	(564,861)	4,296,388	9,991	(24,596)	82,689		
17.1 Other Liability - occurrence	1,416,551	1,537,112		685,765	141,482	189,628	3,611,027	116,036	50,648	615,498	88,634	30,443
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,755	1,763		694	67,274	174,888	11,569,885	146,322	8,558,566	10,047,322	266	42
19.1 Private passenger auto no-fault (personal injury protection)	5,693,520	5,953,553		1,317,902	2,808,611	2,822,075	1,772,647	189,558	429,007	833,762	659,058	154,594
19.2 Other private passenger auto liability	10,602,301	11,059,108		2,457,906	7,246,345	5,669,706	13,234,331	670,391	334,564	2,073,889	1,226,534	287,735
19.3 Commercial auto no-fault (personal injury protection)	21,935	20,157		11,487	23,391	23,480	3,039	1,805	1,750	542	2,588	510
19.4 Other commercial auto liability	255,387	248,859		136,871	124,779	(5,559)	394,549	3,709	(9,312)	38,573	29,211	5,768
21.1 Private passenger auto physical damage	15,046,170	15,610,334		3,540,345	5,429,590	5,474,778	313,644	34,546	39,545	33,537	1,739,819	407,753
21.2 Commercial auto physical damage	159,229	175,457		71,477	64,222	57,465	6,862	73	(29)	751	19,635	3,830
22. Aircraft (all perils)												
23. Fidelity	356	394		143		6	44		(1)	1	43	9
24. Surety												
26. Burglary and theft	128	106		78		7	80				16	3
27. Boiler and machinery	488	707		316							59	13
28. Credit												
30. Warranty		776										
34. Aggregate write-ins for other lines of business	41,208	43,332		21,563							4,643	998
35. TOTALS (a)	58,994,064	60,808,127		22,014,088	28,880,702	29,273,266	41,923,002	1,367,009	9,659,703	14,330,381	6,727,249	1,520,233
DETAILS OF WRITE-INS												
3401. Identity theft	41,208	43,332		21,563							4,643	998
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	41,208	43,332		21,563							4,643	998

(a) Finance and service charges not included in Lines 1 to 35 $ 613,861

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Mississippi During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,795	3,139		1,704		129	357		2	6	465	105
2.1 Allied lines	3,773	4,341		2,202		(2,624)	4,687		(138)	90	573	132
2.2 Multiple peril crop												
2.3 Federal flood	3,872,874	3,767,081		2,193,075	1,137,561	1,091,566	429,045				(12,253)	37,144
3. Farmowners multiple peril												
4. Homeowners multiple peril	26,801,963	28,212,766		13,460,735	10,051,571	17,174,701	14,378,227	201,111	275,205	254,447	2,936,570	757,541
5.1 Commercial multiple peril (non-liability portion)	2,147,901	2,256,036		1,066,253	1,812,013	1,635,556	1,111,746	33,576	35,535	83,497	290,088	74,147
5.2 Commercial multiple peril (liability portion)	896,933	936,292		440,982	96,928	61,970	747,880	19,681	(44,118)	271,744	97,539	24,536
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	636,608	641,543		310,446	525,990	526,480	82,747	174	637	2,539	79,484	21,355
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	544,506	563,872		274,833	104,108	74,759	657,980	80,541	71,502	63,786	26,858	18,093
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	9,750	10,532		5,109	2,998,205	(1,448,634)	17,419,062	1,036,166	(398,365)	6,283,736	1,439	345
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	33,630,409	34,172,562		8,051,479	22,109,254	22,558,113	23,274,311	1,187,823	1,184,335	2,921,745	3,586,011	1,064,990
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	409,353	419,628		175,887	152,530	(89,913)	209,720	35,936	13,641	23,065	46,367	14,302
21.1 Private passenger auto physical damage	35,270,294	35,561,922		8,559,993	15,933,714	15,795,232	1,084,299	95,926	86,000	59,773	3,754,503	1,025,690
21.2 Commercial auto physical damage	166,559	175,077		80,463	88,192	68,185	16,694		(555)	1,079	18,544	5,807
22. Aircraft (all perils)												
23. Fidelity	381	381		230		(9)	107		(5)	2	50	13
24. Surety												
26. Burglary and theft	755	847		338		(30)	196			1	100	25
27. Boiler and machinery	9,536	8,619		4,815							1,055	265
28. Credit												
30. Warranty		372		62								
34. Aggregate write-ins for other lines of business	14,992	15,762		7,411							1,690	368
35. TOTALS (a)	104,419,383	106,750,771		34,636,017	55,010,066	57,445,481	59,417,057	2,690,935	1,223,676	9,965,509	10,829,082	3,044,858
DETAILS OF WRITE-INS												
3401. Identity theft	14,992	15,762		7,411							1,690	368
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	14,992	15,762		7,411							1,690	368

(a) Finance and service charges not included in Lines 1 to 35 $ 1,312,380

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Missouri During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(2,573)	63,941		298	200	(5,422)	(18)		(104)	32	(348)	
2.1 Allied lines	1,092	18,290		705	9,122	2,407	1,958		(161)	36	138	
2.2 Multiple peril crop												
2.3 Federal flood	574,809	587,013		333,456	392,117	372,047					(5,742)	(15,144)
3. Farmowners multiple peril												
4. Homeowners multiple peril	16,270,605	16,677,856		8,395,943	9,099,209	9,937,151	3,863,984	168,049	161,593	199,776	1,792,327	50,946
5.1 Commercial multiple peril (non-liability portion)	2,297,314	2,366,388		1,173,022	1,213,034	1,215,099	527,221	11,827	13,297	23,723	298,522	8,018
5.2 Commercial multiple peril (liability portion)	790,362	811,468		396,568	246,773	355,081	1,304,445	46,920	77,223	421,931	80,010	1,806
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	486,863	532,860		232,535	118,545	65,976	29,854	4,128	2,270	814	59,897	1,309
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	(2)	(2)										
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	551,204	606,870		277,289	170,942	(57,845)	1,104,959	64,558	(7,292)	322,924	25,955	(2,240)
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	2,218	3,789		976	5,000	(276,655)	2,514,741	43,495	(25,526)	719,704	289	(3)
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	13,721,886	14,278,143		3,147,888	11,760,133	9,168,107	9,786,157	1,412,628	822,855	2,357,928	1,552,186	43,879
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	621,188	753,829		298,135	140,483	228,769	538,411	14,777	23,573	68,713	68,941	888
21.1 Private passenger auto physical damage	17,335,635	17,944,032		4,030,686	3,903,353	3,759,799	112,059	22,812	17,939	21,105	1,955,195	55,032
21.2 Commercial auto physical damage	419,132	487,517		179,746	116,607	121,511	12,533	45	708	1,302	47,344	598
22. Aircraft (all perils)												
23. Fidelity	100	100		46		(3)	34		(1)	1	12	
24. Surety												
26. Burglary and theft	281	290		90		(10)	63				35	
27. Boiler and machinery	6,362	7,148		3,005							759	3
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	12,654	13,033		6,676							1,403	38
35. TOTALS (a)	53,089,130	55,152,566		18,477,065	27,175,519	24,886,012	19,796,402	1,789,239	1,086,372	4,137,991	5,876,925	145,131
DETAILS OF WRITE-INS												
3401. Identity theft	12,654	13,033		6,676							1,403	38
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	12,654	13,033		6,676							1,403	38

(a) Finance and service charges not included in Lines 1 to 35 $ 654,878

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Montana During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(2,000)	33,390		602		(1,831)	1,387		9	95	(279)	
2.1 Allied lines	(2,995)	44,049		391	126,558	132,657	12,613		27	235	(423)	
2.2 Multiple peril crop												
2.3 Federal flood	190,451	185,352		106,763							(3,119)	515
3. Farmowners multiple peril												
4. Homeowners multiple peril	3,230,361	3,414,699		1,706,102	3,825,321	3,938,483	635,690	33,008	4,156	25,598	387,271	99,758
5.1 Commercial multiple peril (non-liability portion)	538,016	563,289		273,668	1,168,097	1,302,721	517,123	1,573	13,297	24,812	76,536	18,438
5.2 Commercial multiple peril (liability portion)	246,334	253,489		120,093	1,261	(33,411)	224,777	10,294	(4,366)	77,673	28,054	6,835
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	314,595	321,237		154,657	119,472	113,743	20,258	1,065	885	759	42,428	9,973
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					8,396	33,105	1,107,223	363	1,610	6,094		
17.1 Other Liability - occurrence	186,001	205,065		91,924	28,350	29,595	212,244	3,799	4,833	47,325	15,945	5,683
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	4,276	4,162		2,506		566	12,132		82	4,426	668	133
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	3,712,063	3,865,194		853,934	2,052,563	131,705	1,726,335	439,009	164,584	218,859	456,133	116,323
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	747,552	750,788		355,907	438,654	1,353,794	1,531,631	17,356	135,134	172,533	106,607	25,091
21.1 Private passenger auto physical damage	2,834,777	2,924,683		656,218	1,752,794	1,767,434	116,422	2,418	3,239	4,188	348,773	89,018
21.2 Commercial auto physical damage	536,569	550,981		248,553	371,611	452,705	117,400	1,780	3,030	2,554	74,024	17,341
22. Aircraft (all perils)												
23. Fidelity						1	13					
24. Surety												
26. Burglary and theft	114	145		55			24				22	5
27. Boiler and machinery	3,452	2,942		1,002							460	98
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	2,145	2,179		1,137							255	66
35. TOTALS (a)	12,541,711	13,121,644		4,573,514	9,893,079	9,221,267	6,235,273	510,666	326,519	585,151	1,533,354	389,278
DETAILS OF WRITE-INS												
3401. Identity theft	2,145	2,179		1,137							255	66
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	2,145	2,179		1,137							255	66

(a) Finance and service charges not included in Lines 1 to 35 $ 152,774

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Nebraska During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(2,002)	20,998			29,397	30,022	4,877	61	184	215	(372)	
2.1 Allied lines	(3,615)	39,849		9	62,417	35,470	9,850	37	(520)	177	(672)	
2.2 Multiple peril crop												
2.3 Federal flood	271,484	255,059		161,449	83,570	83,570					(515)	(3,779)
3. Farmowners multiple peril												
4. Homeowners multiple peril	5,452,011	5,703,149		2,795,775	2,944,084	3,420,186	1,398,133	34,836	19,078	50,696	639,243	63,501
5.1 Commercial multiple peril (non-liability portion)	278,425	288,468		141,927	287,476	285,275	53,206	2,807	3,012	3,577	46,809	3,803
5.2 Commercial multiple peril (liability portion)	107,056	108,470		54,020	1,827	(14,992)	63,464		(4,797)	22,687	12,532	1,130
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	258,835	277,417		117,619	126,431	129,349	29,343		29	875	39,828	3,218
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					366	366		53	53			
17.1 Other Liability - occurrence	409,203	433,041		194,616		(31,273)	550,506		(11,797)	62,714	25,839	4,746
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability		45				(5)	1,805		(21)	657		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	5,896,905	6,083,637		1,392,362	5,007,637	2,989,939	4,484,106	148,403	(59,398)	631,705	697,556	70,821
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	322,201	359,705		144,309	163,606	14,177	202,075	13,285	(10,857)	24,045	44,112	4,607
21.1 Private passenger auto physical damage	6,563,842	6,741,384		1,567,651	2,801,499	2,704,988	42,880	2,579	(1,435)	7,980	774,298	78,629
21.2 Commercial auto physical damage	229,885	266,241		106,256	130,931	120,629	(2,473)		(163)	106	30,496	3,107
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	1,569	1,431		679							200	22
28. Credit												
30. Warranty		76										
34. Aggregate write-ins for other lines of business	5,088	5,335		2,596							601	61
35. TOTALS (a)	19,790,888	20,584,305		6,679,267	11,639,240	9,767,700	6,837,773	202,061	(66,631)	805,435	2,309,955	229,866
DETAILS OF WRITE-INS												
3401. Identity theft	5,088	5,335		2,596							601	61
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	5,088	5,335		2,596							601	61

(a) Finance and service charges not included in Lines 1 to 35 $ 189,051

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Nevada During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(1,181)	14,588		312	10,566	11,485	992		60	107	(158)	
2.1 Allied lines	623	16,304		811		(544)	(271)		(55)	13	112	31
2.2 Multiple peril crop												
2.3 Federal flood	831,929	829,459		483,786							(5,015)	7,808
3. Farmowners multiple peril												
4. Homeowners multiple peril	16,902,709	18,050,973		8,608,132	6,423,389	7,032,024	3,532,907	302,637	305,668	358,531	1,956,933	642,857
5.1 Commercial multiple peril (non-liability portion)	4,203,279	4,625,673		2,136,765	2,701,698	2,697,536	593,400	20,886	22,816	33,593	564,274	171,698
5.2 Commercial multiple peril (liability portion)	1,455,431	1,584,541		734,827	228,904	579,786	2,241,994	147,363	233,539	953,373	153,539	47,558
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	811,686	873,667		377,420	315,184	288,588	46,924	555	(333)	1,655	104,040	31,452
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	1,153,968	1,218,705		546,330	2,287,890	1,183,814	1,575,200	13,956	(155,059)	140,734	59,694	41,913
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	3,121	3,502		1,891	7,158	(304,714)	2,716,054	137,826	54,056	770,947	449	138
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	22,778,995	23,817,313		5,303,613	17,078,075	13,444,411	17,506,503	1,289,620	644,562	2,127,417	2,646,524	876,075
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,295,819	1,476,818		641,402	302,908	103,324	1,346,378	(6,307)	(17,833)	179,968	141,974	48,391
21.1 Private passenger auto physical damage	18,332,102	19,126,048		4,277,625	6,183,282	6,105,398	3,603	44,613	44,528	37,470	2,131,062	704,986
21.2 Commercial auto physical damage	437,883	507,856		211,092	96,645	78,140	(2,590)		(263)	1,052	48,237	16,749
22. Aircraft (all perils)												
23. Fidelity	187	187		163		(8)	15		(1)			
24. Surety						839	2,258		(168)	220		
26. Burglary and theft	(43)	(3)				(18)	27				(6)	
27. Boiler and machinery	8,929	9,612		5,535							1,094	358
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	27,057	29,453		13,416							3,152	1,030
35. TOTALS (a)	68,242,493	72,184,696		23,343,121	35,635,699	31,220,062	29,563,394	1,951,148	1,131,519	4,605,080	7,805,904	2,591,043
DETAILS OF WRITE-INS												
3401. Identity theft	27,057	29,453		13,416							3,152	1,030
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	27,057	29,453		13,416							3,152	1,030

(a) Finance and service charges not included in Lines 1 to 35 $ 695,882

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of New Hampshire During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(5,301)	21,927			2,050	(2,267)	189		(84)	20	(864)	
2.1 Allied lines	(2,322)	9,401		12	9,832	9,662	736		(30)	18	(380)	
2.2 Multiple peril crop												
2.3 Federal flood	390,494	374,600		236,742	106,713	106,713					(1,477)	(5,327)
3. Farmowners multiple peril												
4. Homeowners multiple peril	10,130,046	10,237,866		5,345,491	6,464,431	6,118,875	1,844,072	120,892	3,967	129,608	1,124,199	136,306
5.1 Commercial multiple peril (non-liability portion)	378,134	412,471		198,771	564,785	579,014	59,494	7,727	8,375	2,934	58,807	7,082
5.2 Commercial multiple peril (liability portion)	125,535	135,661		66,932	22,000	(74,190)	91,232	2,524	(24,047)	31,404	14,840	2,386
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	806,590	827,313		380,722	214,309	199,049	43,141	5,429	4,936	1,820	118,711	12,397
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					19,161	(91,872)	251,502	861	(82)	4,840		
17.1 Other Liability - occurrence	794,031	836,052		385,516	201,835	306,721	965,539	90,544	182,438	177,929	46,808	11,087
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	209	210		26		(560)	2,879	64,563	44,211	106,389	31	9
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	9,313,505	9,677,156		2,147,965	6,186,164	4,797,743	7,955,103	313,716	153,965	1,020,793	1,066,983	129,361
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	177,192	158,602		87,390	26,517	755,721	980,941	2,988	79,783	103,381	18,402	2,776
21.1 Private passenger auto physical damage	12,951,724	13,370,107		3,027,328	3,828,458	3,798,791	94,275	11,147	12,022	29,391	1,480,253	179,074
21.2 Commercial auto physical damage	92,256	81,003		45,484	(11,040)	4,197	11,483	(633)	244	891	9,442	1,425
22. Aircraft (all perils)												
23. Fidelity						1	9					
24. Surety												
26. Burglary and theft	100	100		13			16				15	4
27. Boiler and machinery	1,373	1,222		866							175	30
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	37,447	38,766		18,751							4,167	516
35. TOTALS (a)	35,191,013	36,182,457		11,942,009	17,635,215	16,507,596	12,300,609	619,759	465,699	1,609,419	3,940,111	477,125
DETAILS OF WRITE-INS												
3401. Identity theft	37,447	38,766		18,751							4,167	516
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	37,447	38,766		18,751							4,167	516

(a) Finance and service charges not included in Lines 1 to 35 $ 529,213

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of New Jersey During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril					517,477	3,084,180	4,359,969	116,530	339,159	461,498		
5.1 Commercial multiple peril (non-liability portion)					18,729	26,583	10,951	14,810	16,875	2,394		
5.2 Commercial multiple peril (liability portion)					100,000	118,434	690,832	12,290	(9,194)	162,447		
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					202,382	(256,351)	1,729,169	13,996	(6,022)	61,050		
17.1 Other Liability - occurrence					7,473	(6,304)	19,385,201	386,515	(538,557)	5,328,589		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability					9,454,985	(4,528,649)	57,184,024	4,382,750	19,246,594	41,876,312		
19.1 Private passenger auto no-fault (personal injury protection)	(89)	(63)		(26)	23,436,709	4,329,852	97,796,303	583,778	(1,804,205)	15,036,016		
19.2 Other private passenger auto liability	262	186		76	(967,982)	(888,678)	570,452	(85,305)	(84,108)	50,933	13	1,815
19.3 Commercial auto no-fault (personal injury protection)					10,379	(12,698)	32,141	4,248	956	4,449		
19.4 Other commercial auto liability	6,438	6,438				51,350	102,416	8,047	15,564	11,984	291	31,666
21.1 Private passenger auto physical damage	(175)	(125)		(50)	(41,671)	(20,086)	79,288	246	2,420	4,659		
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	6,436	6,436			32,738,481	1,897,633	181,940,747	5,437,905	17,179,482	63,000,330	304	33,481
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of New Mexico During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,313	28,304		1,680	981	(2,612)	(5,519)		(107)	38	311	78
2.1 Allied lines	(521)	68,712		1,502	198,968	198,527	20,241		(361)	362	(40)	
2.2 Multiple peril crop												
2.3 Federal flood	1,734,358	1,655,868		1,035,456	24,206	24,206					(344)	9,634
3. Farmowners multiple peril												
4. Homeowners multiple peril	18,728,981	19,594,709		9,368,387	11,237,923	11,917,089	3,623,844	45,845	75,884	312,711	2,232,501	595,351
5.1 Commercial multiple peril (non-liability portion)	2,720,588	2,942,660		1,314,664	2,327,653	2,308,998	275,039	11,299	13,722	26,650	376,216	93,443
5.2 Commercial multiple peril (liability portion)	976,453	1,055,341		466,670	102,906	(10,652)	723,207	21,571	65,946	330,266	105,247	26,339
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	390,465	407,102		180,779	104,175	98,174	26,137	50	(171)	780	51,421	12,750
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	641,200	700,866		314,848	712,647	498,662	1,245,470	64,100	56,463	97,633	30,472	19,823
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	7,536	7,862		3,639		(82,693)	754,287	45	(21,529)	193,380	1,179	243
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	15,923,674	16,409,645		3,723,424	14,172,951	11,837,621	12,374,172	445,357	(20,157)	1,962,326	1,892,879	511,770
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	875,687	959,328		430,660	518,834	3,512,724	4,490,903	16,828	265,837	394,766	102,411	28,979
21.1 Private passenger auto physical damage	17,353,645	17,795,208		4,093,479	6,068,332	5,837,682	261,865	14,514	10,689	29,979	2,059,455	556,854
21.2 Commercial auto physical damage	438,613	468,497		215,016	101,035	91,197	11,831		(11)	1,468	51,228	14,549
22. Aircraft (all perils)												
23. Fidelity	111	158		32		(23)	38		(3)	1	14	4
24. Surety												
26. Burglary and theft	144	254		48		(50)	70				20	5
27. Boiler and machinery	9,024	9,191		4,404							1,171	303
28. Credit												
30. Warranty		27			230	230						
34. Aggregate write-ins for other lines of business	20,959	22,258		10,953							2,489	664
35. TOTALS (a)	59,823,230	62,125,990		21,165,640	35,570,843	36,229,080	23,801,585	619,610	446,203	3,350,359	6,906,630	1,870,789
DETAILS OF WRITE-INS												
3401. Identity theft	20,959	22,258		10,953							2,489	664
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	20,959	22,258		10,953							2,489	664

(a) Finance and service charges not included in Lines 1 to 35 $ 624,635

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of New York During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	896,352	1,232,831		404,464	405,343	474,893	350,988	18,303	28,099	16,274	167,176	20,959
2.1 Allied lines	410,946	565,373		187,820	599,293	618,138	54,852	7,485	7,242	1,389	76,924	9,647
2.2 Multiple peril crop												
2.3 Federal flood	23,742,112	22,985,355		14,910,267	4,730,414	4,691,593	221,623				(19,100)	(111,856)
3. Farmowners multiple peril												
4. Homeowners multiple peril	359,381,352	360,298,406		186,418,192	215,672,374	227,113,429	200,855,957	6,315,593	6,356,530	38,631,265	40,578,539	10,487,089
5.1 Commercial multiple peril (non-liability portion)	21,126,373	21,309,729		10,680,817	8,649,632	6,369,250	6,374,178	175,296	68,767	354,175	3,870,815	495,135
5.2 Commercial multiple peril (liability portion)	6,031,726	6,084,743		3,039,185	8,505,779	14,848,766	63,217,543	955,579	1,507,449	18,330,557	827,571	110,617
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	8,756,420	9,202,042		4,369,927	1,934,576	1,985,616	536,889	64,207	64,148	11,027	1,129,675	191,228
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					682,115	1,334	11,265,750	70,799	130,375	188,545		
17.1 Other Liability - occurrence	28,447,948	29,725,671		13,836,808	11,764,954	20,925,035	92,318,748	987,331	3,069,707	8,115,365	1,463,236	595,821
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	24,806	28,461		9,790	2,769,989	(7,661,086)	177,256,972	6,723,682	(3,158,808)	28,285,169	3,980	601
19.1 Private passenger auto no-fault (personal injury protection)	255,969,525	255,095,109		65,883,390	176,349,423	210,036,128	265,872,033	16,774,894	15,507,022	34,059,936	29,316,950	7,078,202
19.2 Other private passenger auto liability	535,559,490	534,360,775		136,303,686	344,109,755	369,024,645	647,246,005	40,458,996	33,579,897	119,525,651	61,282,421	14,647,960
19.3 Commercial auto no-fault (personal injury protection)	5,455,482	5,058,737		2,728,453	9,386,431	13,119,410	6,689,712	569,917	970,873	811,601	564,799	155,383
19.4 Other commercial auto liability	53,310,807	50,766,746		26,554,287	24,351,885	38,946,274	87,035,876	2,027,834	1,605,634	6,123,021	5,527,773	1,518,767
21.1 Private passenger auto physical damage	370,444,964	385,962,045		89,288,718	217,500,093	209,802,558	(5,528,364)	1,920,425	2,075,267	1,210,017	42,614,913	9,550,677
21.2 Commercial auto physical damage	9,312,472	9,233,919		4,679,560	4,493,874	4,353,380	372,820	47,608	50,935	30,595	969,619	264,372
22. Aircraft (all perils)												
23. Fidelity	1,957	2,478		652		16	246		(8)	4	263	53
24. Surety												
26. Burglary and theft	265	292		108		2	449			3	38	7
27. Boiler and machinery	28,417	28,086		15,059							3,555	659
28. Credit												
30. Warranty		944		170								
34. Aggregate write-ins for other lines of business	526,839	540,867		249,312							59,765	14,766
35. TOTALS (a)	1,679,428,253	1,692,482,606		559,560,664	1,031,905,930	1,114,649,379	1,554,142,279	77,117,949	61,863,129	255,694,595	188,438,912	45,030,088
DETAILS OF WRITE-INS												
3401. Identity theft	526,839	540,867		249,312							59,765	14,766
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	526,839	540,867		249,312							59,765	14,766

(a) Finance and service charges not included in Lines 1 to 35 $ 18,253,493

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of North Carolina During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	14,957	20,699		6,338	7,074	(10,169)	(3,053)	1,374	848	241	1,869	394
2.1 Allied lines	12,323	17,075		5,631	10,571	(21,003)	784	175	(634)	86	1,533	322
2.2 Multiple peril crop												
2.3 Federal flood	3,106,049	3,050,523		1,883,602	704,906	725,406	49,000				(7,088)	(5,640)
3. Farmowners multiple peril												
4. Homeowners multiple peril	83,684,400	85,512,443		43,141,997	57,499,953	58,347,412	17,754,223	752,333	590,903	903,532	9,592,092	2,207,279
5.1 Commercial multiple peril (non-liability portion)	7,668,801	8,036,508		3,766,483	5,753,971	4,525,733	1,755,079	42,790	10,067	85,702	1,065,492	217,993
5.2 Commercial multiple peril (liability portion)	2,850,636	2,976,316		1,399,494	284,686	178,159	2,028,103	47,196	(12,248)	694,800	305,896	65,757
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	3,025,235	3,165,129		1,422,872	935,532	892,523	179,314	15,308	13,600	4,736	402,732	80,138
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							476					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					116,481	(522,097)	1,772,368	3,891	10,071	17,243		
17.1 Other Liability - occurrence	2,887,833	3,037,211		1,420,687	39,241	(71,701)	3,749,180	27,967	(27,567)	339,784	147,630	70,009
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	45,397	51,622		20,942	1,218	(116,380)	1,244,254	64,289	(29,963)	353,450	5,883	1,283
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	80,761,359	82,970,256		18,778,406	42,962,715	41,483,729	45,079,041	1,740,665	1,635,649	5,466,435	9,857,877	2,140,577
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	5,737,720	5,794,498		2,956,976	3,034,414	7,304,593	9,878,224	93,263	752,164	1,436,042	599,654	159,338
21.1 Private passenger auto physical damage	54,397,660	55,111,110		13,186,548	29,115,974	27,691,240	2,238,651	95,195	69,378	174,696	6,642,380	1,440,873
21.2 Commercial auto physical damage	814,895	871,219		411,450	390,353	353,832	43,672	9,429	8,749	3,009	86,389	22,081
22. Aircraft (all perils)												
23. Fidelity	3,585	3,675		1,617		(5)	1,723		(64)	31	425	99
24. Surety												
26. Burglary and theft	14,400	15,972		7,289	500	292	3,145		(1)	18	1,645	392
27. Boiler and machinery	63,176	64,699		29,482	12,630	16,138	3,508		2	2	6,952	1,678
28. Credit												
30. Warranty		12										
34. Aggregate write-ins for other lines of business	165,582	172,771		84,952							18,867	4,420
35. TOTALS (a)	245,254,008	250,871,739		88,524,765	140,870,219	140,777,702	85,777,692	2,893,875	3,020,953	9,479,807	28,730,229	6,406,991
DETAILS OF WRITE-INS												
3401. Identity theft	165,582	172,771		84,952							18,867	4,420
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	165,582	172,771		84,952							18,867	4,420

(a) Finance and service charges not included in Lines 1 to 35 $ 3,681,902

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of North Dakota During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(43)	2,425		96		200	831		23	36	(21)	
2.1 Allied lines	(277)	4,825		125	10,728	10,326	1,831		(19)	31	(63)	
2.2 Multiple peril crop												
2.3 Federal flood	157,197	157,704		76,793	36,281	36,281					(1,112)	(1,264)
3. Farmowners multiple peril												
4. Homeowners multiple peril	1,789,010	1,791,084		986,509	744,595	804,927	265,534	10,503	9,652	7,923	212,354	27,627
5.1 Commercial multiple peril (non-liability portion)	61,567	63,926		32,796	39,688	41,987	21,182		286	1,095	9,163	1,381
5.2 Commercial multiple peril (liability portion)	31,088	31,111		15,402		(1,528)	43,209		(1,469)	15,982	3,654	614
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	223,164	221,491		105,956	163,802	167,785	18,461		102	678	32,333	4,640
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							38,301					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	86,364	88,754		41,249	5,478	4,654	54,720		(659)	3,814	8,603	1,747
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	2,209	1,747		1,134		396	7,169		71	2,615	101	37
19.1 Private passenger auto no-fault (personal injury protection)	461,742	461,366		111,078	608,993	548,470	344,263	21,875	41,124	100,727	53,763	7,100
19.2 Other private passenger auto liability	1,776,019	1,656,168		508,711	1,316,630	994,019	1,177,809	233,571	194,871	195,438	199,016	26,426
19.3 Commercial auto no-fault (personal injury protection)	5,805	4,540		3,616	173	801	(213)	883	882	164	529	121
19.4 Other commercial auto liability	60,165	60,690		33,895	64,189	10,444	149,342	40,415	34,850	21,450	10,616	1,349
21.1 Private passenger auto physical damage	3,598,549	3,543,084		911,659	1,473,885	1,513,315	161,537	304	2,629	7,666	413,427	55,018
21.2 Commercial auto physical damage	57,640	70,568		27,065	28,774	27,762	(1,489)		(7)	7	5,586	1,274
22. Aircraft (all perils)												
23. Fidelity							4					
24. Surety												
26. Burglary and theft	50	50		35			8				3	1
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	8,310,250	8,159,530		2,856,121	4,493,215	4,159,839	2,282,500	307,551	282,335	357,627	947,952	126,071
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 105,837

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Ohio During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(90,888)	953,584		639	698,751	482,469	92,740	84,970	83,433	5,714	(14,717)	
2.1 Allied lines	(10,358)	169,814		1,727	504,264	421,098	73,670	38,514	36,425	2,060	(1,532)	
2.2 Multiple peril crop												
2.3 Federal flood	2,055,153	1,975,561		1,243,111	178,048	157,148	500				1,575	(19,845)
3. Farmowners multiple peril												
4. Homeowners multiple peril	59,260,161	61,756,289		30,711,690	51,505,269	49,871,931	14,606,387	807,344	969,765	1,015,044	6,716,979	878,718
5.1 Commercial multiple peril (non-liability portion)	4,514,390	4,795,193		2,262,432	4,074,534	4,333,039	1,858,961	57,410	66,583	89,521	664,573	63,883
5.2 Commercial multiple peril (liability portion)	2,024,189	2,140,374		1,010,067	463,415	527,819	1,481,666	26,515	50,082	523,459	213,695	24,794
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,033,444	2,161,446		977,996	651,981	615,854	152,544	6,989	5,701	2,655	273,944	28,172
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					93,092	552,715	459,623		869	869		
17.1 Other Liability - occurrence	2,467,754	2,744,596		1,185,247	3,872,142	422,428	7,430,971	363,887	226,973	1,766,834	127,899	34,349
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	9,414	64,058		2,402	3,808,029	(1,874,060)	79,553,206	5,662,447	1,049,948	14,154,116	7,830	1,885
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	61,186,546	63,072,697		14,317,220	44,541,021	37,370,304	51,084,406	3,443,679	2,273,367	8,406,029	7,058,343	911,991
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,086,596	1,279,672		555,610	387,533	131,685	1,178,078	38,957	5,113	100,593	117,057	18,509
21.1 Private passenger auto physical damage	84,524,305	86,313,710		20,091,429	29,574,059	28,869,402	2,270,411	126,205	132,354	178,540	9,727,498	1,258,671
21.2 Commercial auto physical damage	737,409	815,430		409,846	212,689	161,955	7,441	198	(1,526)	1,446	80,810	12,762
22. Aircraft (all perils)												
23. Fidelity	5,708	5,201		2,828		100	735		(22)	13	663	88
24. Surety	1,418	1,418		697								13
26. Burglary and theft	1,277	2,953		439		110	1,341		1	8	395	59
27. Boiler and machinery	32,421	31,634		15,836	5,148	5,148					3,967	518
28. Credit												
30. Warranty		288		233	1,291	(83)						
34. Aggregate write-ins for other lines of business	124,511	128,442		63,854	475	530	55				14,206	1,867
35. TOTALS (a)	219,963,452	228,412,359		72,853,303	140,571,740	122,049,591	160,252,735	10,657,115	4,899,065	26,246,900	24,993,186	3,216,433
DETAILS OF WRITE-INS												
3401. Identity theft	124,511	128,442		63,854	475	530	55				14,206	1,867
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	124,511	128,442		63,854	475	530	55				14,206	1,867

(a) Finance and service charges not included in Lines 1 to 35 $ 3,556,214

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Oklahoma During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(18,140)	241,226		2,423	227,405	182,451	23,611	5,749	5,744	1,757	(2,556)	
2.1 Allied lines	(26,555)	354,454		3,279	1,462,772	1,352,281	138,036	489	(2,430)	2,571	(3,738)	
2.2 Multiple peril crop												
2.3 Federal flood	599,934	559,125		362,453	349,366	333,366					(847)	(3,296)
3. Farmowners multiple peril												
4. Homeowners multiple peril	27,768,459	27,979,776		14,250,336	34,367,031	34,281,745	6,165,658	178,466	98,325	268,770	3,312,879	501,577
5.1 Commercial multiple peril (non-liability portion)	2,712,885	2,779,117		1,346,688	4,158,983	4,373,087	833,143	5,478	13,165	54,016	377,876	71,109
5.2 Commercial multiple peril (liability portion)	1,078,968	1,119,365		524,186	152,569	171,856	665,702	24,789	18,926	239,587	118,389	22,329
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	689,222	743,812		321,928	504,245	607,791	158,373	8,760	12,138	5,266	91,762	17,199
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	561,824	633,955		271,651	17,970	(14,345)	726,883	27,976	9,591	84,388	31,182	12,449
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	13,508	15,120		5,452	5,458	6,091	58,212	6,097	5,937	18,791	2,154	317
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	24,075,858	24,887,065		5,619,969	19,489,674	16,047,364	17,464,173	1,134,969	415,418	3,028,789	2,911,898	451,336
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	888,214	914,222		423,547	179,824	1,727,427	2,672,362	52,776	259,859	344,579	110,321	20,764
21.1 Private passenger auto physical damage	27,532,584	28,237,456		6,493,541	15,482,614	15,040,765	850,365	30,781	15,770	42,761	3,326,624	516,928
21.2 Commercial auto physical damage	465,353	467,359		214,086	196,026	203,838	44,174		(223)	1,422	57,346	10,779
22. Aircraft (all perils)												
23. Fidelity	839	979		518		(19)	138		(6)	3	124	21
24. Surety												
26. Burglary and theft	489	572		274		(53)	253			1	67	11
27. Boiler and machinery	9,875	10,055		4,353							1,322	267
28. Credit												
30. Warranty		474		272								
34. Aggregate write-ins for other lines of business	12,408	12,892		6,322							1,457	223
35. TOTALS (a)	86,365,725	88,957,024		29,851,279	76,593,937	74,313,646	29,801,084	1,476,330	852,214	4,092,702	10,336,259	1,622,013
DETAILS OF WRITE-INS												
3401. Identity theft	12,408	12,892		6,322							1,457	223
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	12,408	12,892		6,322							1,457	223

(a) Finance and service charges not included in Lines 1 to 35 $ 1,037,841

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Oregon During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(24,161)	121,521		511	56,735	49,845	(10,571)	3,072	3,032	597	(3,916)	
2.1 Allied lines	(4,696)	88,600		3,723	82,714	41,064	(1,195)	1,153	(623)	222	(1,060)	
2.2 Multiple peril crop												
2.3 Federal flood	2,076,412	2,010,229		1,267,799	75,403	25,075	73,000				(8,678)	(32,779)
3. Farmowners multiple peril												
4. Homeowners multiple peril	22,403,747	23,095,028		11,481,559	10,122,750	8,121,923	4,933,560	567,840	376,669	538,198	2,529,687	234,157
5.1 Commercial multiple peril (non-liability portion)	2,989,407	3,132,940		1,518,483	2,575,457	1,856,294	454,745	109,181	92,394	26,012	446,808	43,377
5.2 Commercial multiple peril (liability portion)	1,218,329	1,275,841		619,825	348,272	360,897	956,509	141,398	124,536	325,782	133,048	12,984
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	963,681	1,069,901		453,327	250,889	233,510	68,605	2,019	2,058	2,932	137,009	10,677
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					38,333	896,751	1,050,086	2,298	238	7,393		
17.1 Other Liability - occurrence	1,870,685	2,007,119		911,136	65,092	(125,072)	2,404,007	23,961	(58,001)	225,435	97,423	12,895
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	19,483	19,407		5,128	500	(66,066)	651,910	9,256	(8,077)	167,757	2,858	169
19.1 Private passenger auto no-fault (personal injury protection)	4,699,822	4,859,135		1,088,368	3,272,139	3,548,614	(2,295,606)	128,806	226,085	526,652	535,553	40,788
19.2 Other private passenger auto liability	26,986,372	27,858,591		6,241,369	14,769,372	13,552,497	21,274,989	1,327,566	938,709	3,807,019	3,074,600	248,943
19.3 Commercial auto no-fault (personal injury protection)	56,768	59,944		28,267	48,988	111,572	110,932	7,645	14,416	12,693	5,980	794
19.4 Other commercial auto liability	942,919	1,006,277		451,811	1,613,065	1,653,742	1,464,699	41,603	34,919	189,434	99,865	13,289
21.1 Private passenger auto physical damage	24,563,370	25,221,902		5,749,048	7,676,384	7,733,572	606,670	28,645	42,783	60,860	2,794,521	212,103
21.2 Commercial auto physical damage	673,304	774,937		322,735	96,053	54,913	8,893	679	(775)	1,283	69,177	9,417
22. Aircraft (all perils)												
23. Fidelity	3,253	2,897		1,083		69	408		(11)	7	414	46
24. Surety												
26. Burglary and theft	1,959	1,892		1,102		87	745		1	4	242	23
27. Boiler and machinery	16,297	16,508		8,271	6,399	(3,596)			(5)		1,896	193
28. Credit												
30. Warranty		78										
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	89,456,950	92,622,748		30,153,546	41,098,545	38,045,690	31,752,386	2,395,123	1,788,346	5,892,281	9,915,427	807,075
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 1,161,782

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Pennsylvania During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(130,895)	754,604		607	296,735	(17,894)	83,130	109,815	106,850	9,093	(22,881)	
2.1 Allied lines	(29,224)	169,903		584	256,525	208,037	(25,566)	36,735	33,605	1,544	(5,150)	
2.2 Multiple peril crop												
2.3 Federal flood	4,230,543	4,109,915		2,549,800	1,514,481	2,095,181	698,200				(10,197)	(24,501)
3. Farmowners multiple peril												
4. Homeowners multiple peril	194,439,539	203,106,995		101,265,968	155,498,442	160,762,683	47,387,101	4,599,496	4,718,986	4,914,764	22,179,243	3,636,837
5.1 Commercial multiple peril (non-liability portion)	4,759,859	4,976,182		2,431,754	3,495,606	3,370,488	773,231	60,376	63,374	42,461	774,075	118,270
5.2 Commercial multiple peril (liability portion)	1,645,245	1,702,020		833,743	882,631	549,910	1,827,105	169,177	(2,589)	593,255	195,866	35,321
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	4,402,938	4,605,297		2,179,169	1,323,597	1,191,817	279,651	21,708	20,441	6,190	573,731	92,726
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					113,699	(332,687)	1,058,503	6,669	(20,747)	62,982		
17.1 Other Liability - occurrence	4,391,825	4,947,658		2,169,123	5,620,145	(269,835)	34,209,105	2,702,203	388,081	5,991,399	236,979	89,343
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	3,766	4,841		1,732	3,458,491	2,662,521	127,410,528	1,558,337	11,370,854	41,852,258	558	102
19.1 Private passenger auto no-fault (personal injury protection)	2,157,203	2,240,011		504,712	12,127,634	4,645,368	121,909,462	157,080	(909,880)	18,112,681	249,110	45,684
19.2 Other private passenger auto liability	157,867,837	163,746,031		36,947,603	118,894,678	90,671,181	164,084,614	8,011,141	2,588,653	24,950,080	18,229,356	3,344,744
19.3 Commercial auto no-fault (personal injury protection)	87,824	96,176		43,317	210,641	361,932	597,713	2,669	22,625	81,304	9,822	2,099
19.4 Other commercial auto liability	2,717,319	3,035,724		1,284,889	1,282,545	787,791	4,107,969	124,391	68,115	505,690	296,052	64,835
21.1 Private passenger auto physical damage	149,999,952	153,983,064		35,568,770	61,138,708	60,602,004	1,970,793	271,196	297,272	384,217	17,277,264	3,169,366
21.2 Commercial auto physical damage	1,092,230	1,265,075		522,697	553,834	496,402	26,032	1,843	(198)	3,970	119,592	25,918
22. Aircraft (all perils)												
23. Fidelity	1,006	938		599		9	113		(4)	2	128	31
24. Surety												
26. Burglary and theft	370	370		112		5	206			1	54	12
27. Boiler and machinery	18,331	17,202		9,548	270	270					2,410	593
28. Credit												
30. Warranty		256										
34. Aggregate write-ins for other lines of business	579,819	603,756		290,510	58	56	7				67,188	11,180
35. TOTALS (a)	528,235,487	549,366,017		186,605,235	366,668,721	327,785,239	506,397,898	17,832,836	18,745,439	97,511,892	60,173,202	10,612,560
DETAILS OF WRITE-INS												
3401. Identity theft	579,819	603,756		290,510	58	56	7				67,188	11,180
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	579,819	603,756		290,510	58	56	7				67,188	11,180

(a) Finance and service charges not included in Lines 1 to 35 $ 6,552,845

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Rhode Island During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(345)	5,228				(217)	(174)		(6)		(46)	
2.1 Allied lines	(125)	2,544		13	(7,889)	(8,824)	(40)		(22)	1	(17)	
2.2 Multiple peril crop												
2.3 Federal flood	1,425,398	1,341,261		858,028	1,481,549	1,497,549	16,000				(12,055)	(9,053)
3. Farmowners multiple peril												
4. Homeowners multiple peril	26,235,802	27,169,343		13,241,324	12,287,135	9,735,162	5,677,963	316,194	(233,372)	820,420	2,925,820	553,641
5.1 Commercial multiple peril (non-liability portion)	2,178,924	2,297,733		1,068,761	1,111,687	965,243	162,433	13,748	10,982	9,965	275,145	47,400
5.2 Commercial multiple peril (liability portion)	495,864	529,403		241,214	983,351	758,160	2,013,997	192,005	27,736	644,068	52,309	9,244
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	622,689	640,062		295,680	279,519	155,501	15,908	3,973	857	1,119	75,383	13,290
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	25,133	25,954		14,248							2,637	493
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					68,154	(22,790)	543,079	207	222	9,929		
17.1 Other Liability - occurrence	509,491	525,924		250,432	654,371	971,153	2,058,770	33,456	(35,250)	271,341	23,585	10,205
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability						(32,881)	288,676		(8,219)	72,176		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	13,603,563	13,567,555		3,549,108	12,560,274	8,363,397	21,618,669	1,205,867	316,808	4,092,340	1,561,640	291,333
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	135,324	141,064		72,258	50,121	10,117	263,004	12,688	8,499	31,845	14,036	3,044
21.1 Private passenger auto physical damage	13,129,700	13,448,568		3,068,236	3,729,777	3,494,951	204,233	38,494	33,645	33,084	1,488,389	280,849
21.2 Commercial auto physical damage	34,103	36,081		18,268	8,772	10,714	(1,165)		40	49	3,552	768
22. Aircraft (all perils)												
23. Fidelity	108	108					22		(1)		13	3
24. Surety												
26. Burglary and theft	130	130		23		(3)	40				16	4
27. Boiler and machinery	334	334		14							41	10
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	76,968	82,058		37,333							8,472	1,624
35. TOTALS (a)	58,473,061	59,813,350		22,714,938	33,206,821	25,897,232	32,861,416	1,816,633	121,920	5,986,338	6,418,921	1,202,854
DETAILS OF WRITE-INS												
3401. Identity theft	76,968	82,058		37,333							8,472	1,624
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	76,968	82,058		37,333							8,472	1,624

(a) Finance and service charges not included in Lines 1 to 35 $ 727,249

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of South Carolina During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	3,140	207,549		11,201	212,534	162,215	21,962	4,314	3,981	1,401	(384)	
2.1 Allied lines	7,678	150,495		8,949	230,724	196,958	16,760	775	(106)	367	708	156
2.2 Multiple peril crop												
2.3 Federal flood	6,445,327	6,426,818		3,940,860	112,787	126,787	54,000				30,934	28,430
3. Farmowners multiple peril												
4. Homeowners multiple peril	68,454,728	70,080,419		34,843,434	49,482,814	49,330,210	12,668,472	518,581	311,838	733,727	8,373,765	1,960,027
5.1 Commercial multiple peril (non-liability portion)	7,266,183	7,432,588		3,501,647	4,363,635	4,788,303	2,135,291	47,131	77,738	101,164	1,053,476	230,280
5.2 Commercial multiple peril (liability portion)	2,579,199	2,699,245		1,233,271	397,058	221,171	1,731,609	95,732	38,742	611,622	296,103	68,732
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,864,437	2,000,702		856,226	526,754	551,028	126,218	14,059	14,661	3,919	262,127	57,216
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	(1,139)	(1,139)									(6)	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							1,305					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					4,981	11,820	124,662	21,975	30,955	17,516		
17.1 Other Liability - occurrence	2,111,662	2,173,090		1,041,995	1,311,636	1,149,689	1,982,135	14,165	3,961	105,517	117,917	61,629
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	31,783	38,224		13,862		3,875	155,330		1,316	54,715	4,576	1,113
19.1 Private passenger auto no-fault (personal injury protection)					558,839	1,230,813	934,507	38,532	118,686	110,978		
19.2 Other private passenger auto liability	78,204,232	80,078,416		18,980,885	47,845,319	50,213,107	51,088,755	1,991,479	2,508,344	6,970,303	9,593,092	2,247,260
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,737,701	1,986,592		826,642	670,729	2,043,457	2,868,670	39,749	213,576	361,632	194,755	56,150
21.1 Private passenger auto physical damage	63,704,783	64,541,583		15,417,844	28,420,815	27,752,454	1,031,820	57,606	49,244	116,954	7,804,870	1,830,427
21.2 Commercial auto physical damage	715,552	821,241		352,071	267,647	268,908	26,052	1,356	2,103	2,559	78,727	22,984
22. Aircraft (all perils)												
23. Fidelity	2,240	2,498		1,115		31	606		(21)	11	329	77
24. Surety	50	50		10								
26. Burglary and theft	4,419	4,435		1,850		(11)	1,107			6	602	152
27. Boiler and machinery	34,030	34,174		15,579							4,608	1,096
28. Credit												
30. Warranty		28										
34. Aggregate write-ins for other lines of business	67,521	69,941		33,315							8,317	1,948
35. TOTALS (a)	233,233,526	238,746,948		81,080,755	134,406,271	138,050,817	74,969,261	2,845,454	3,375,017	9,192,391	27,824,515	6,567,676
DETAILS OF WRITE-INS												
3401. Identity theft	67,521	69,941		33,315							8,317	1,948
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	67,521	69,941		33,315							8,317	1,948

(a) Finance and service charges not included in Lines 1 to 35 $ 3,268,287

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of South Dakota During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood	31,894	30,420		15,312	39,462	39,462					(853)	(120)
3. Farmowners multiple peril												
4. Homeowners multiple peril	1,079,536	1,165,731		572,310	663,458	696,869	211,963	34,389	31,706	6,740	112,964	22,474
5.1 Commercial multiple peril (non-liability portion)	72,784	76,834		39,700	27,000	15,364	12,477		(625)	727	10,950	1,842
5.2 Commercial multiple peril (liability portion)	30,905	31,564		17,341	11,000	3,568	18,574		(3,638)	6,678	3,595	678
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	142,366	146,092		62,522	50,779	51,613	14,662		(48)	456	20,748	2,991
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					1,563	(241)	24,391	282	270	252		
17.1 Other Liability - occurrence	68,397	71,779		31,176		(22,412)	211,806		(5,862)	44,675	6,448	1,596
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	251	251		73		(4,912)	92,963	5,424	3,043	64,192	26	8
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	1,247,065	1,260,548		300,320	621,789	508,107	729,966	131,468	112,630	109,108	124,436	26,839
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	13,216	13,995		5,797	537	8,986	82,951	4,684	6,946	11,925	1,994	434
21.1 Private passenger auto physical damage	1,474,158	1,470,373		364,126	804,848	801,906	62,419	2,206	2,616	3,303	146,123	31,596
21.2 Commercial auto physical damage	9,583	13,230		3,344	6,367	6,112	(364)		(2)	1	1,060	297
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	2,401	2,401		920							250	73
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	4,172,556	4,283,217		1,412,942	2,226,803	2,104,422	1,461,808	178,453	147,036	248,056	427,740	88,708
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 50,095

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Tennessee During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	3,596	3,491		2,604	(344)	(158)	334		1	7	485	116
2.1 Allied lines	6,469	6,589		3,354		170	595		(1)	8	832	200
2.2 Multiple peril crop												
2.3 Federal flood	1,225,158	1,110,780		709,959	17,010,531	17,367,940	364,409				(15,306)	(292)
3. Farmowners multiple peril												
4. Homeowners multiple peril	44,945,522	46,066,371		22,948,852	30,215,777	28,314,555	8,081,087	404,987	284,361	378,617	4,967,166	1,323,491
5.1 Commercial multiple peril (non-liability portion)	3,946,916	4,041,622		1,939,564	2,322,161	2,015,312	587,347	44,312	26,442	30,914	560,676	128,417
5.2 Commercial multiple peril (liability portion)	1,340,378	1,384,044		644,829	232,103	287,739	1,129,324	80,504	61,055	438,119	147,963	34,592
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,182,788	1,274,741		540,916	357,622	361,255	75,473	1,581	1,500	1,867	155,881	37,134
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					20,395	(12,170)	440,380	236	(158)	4,460		
17.1 Other Liability - occurrence	1,722,772	1,770,135		828,209	696,060	340,824	2,608,188	8,734	5,154	303,400	74,309	50,862
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	37,338	39,186		14,774		(139,294)	1,441,270	144	(35,533)	381,824	5,541	1,112
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	39,837,179	40,702,146		9,509,041	24,505,485	24,820,885	41,902,906	2,242,048	2,053,139	7,191,787	4,480,680	1,273,511
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	930,211	1,001,186		425,467	826,621	899,504	976,554	50,324	44,435	110,121	102,513	28,106
21.1 Private passenger auto physical damage	43,203,206	43,825,214		10,449,399	19,558,147	19,399,303	1,393,557	89,370	85,621	97,689	4,847,529	1,382,157
21.2 Commercial auto physical damage	437,732	481,318		197,613	275,257	334,257	176,123	242	1,073	5,595	47,433	13,127
22. Aircraft (all perils)												
23. Fidelity	1,910	1,972		908	2,140	2,025	327		(19)	6	237	61
24. Surety												
26. Burglary and theft	1,645	1,756		698		(262)	598		(2)	3	209	53
27. Boiler and machinery	16,036	16,596		7,767							1,906	496
28. Credit												
30. Warranty		13										
34. Aggregate write-ins for other lines of business	50,137	52,556		25,044							5,570	1,496
35. TOTALS (a)	138,888,994	141,779,716		48,248,999	96,021,955	93,991,884	59,178,470	2,922,484	2,527,068	8,944,417	15,383,623	4,274,639
DETAILS OF WRITE-INS												
3401. Identity theft	50,137	52,556		25,044							5,570	1,496
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	50,137	52,556		25,044							5,570	1,496

(a) Finance and service charges not included in Lines 1 to 35 $ 1,825,018

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Texas During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	314,015	354,609		152,422	16,163	35,424	65,623		392	1,082	46,795	2,491
2.1 Allied lines	704,181	775,361		350,887	109,152	173,361	255,360		(2,128)	4,361	102,135	5,490
2.2 Multiple peril crop												
2.3 Federal flood	38,557,897	38,385,324		23,811,352	13,686,937	1,278,650	1,985,646				(63,275)	(268,921)
3. Farmowners multiple peril												
4. Homeowners multiple peril	17,574,657	16,439,406		9,769,326	11,313,259	12,748,640	4,103,339	244,042	246,286	180,382	1,855,507	899,824
5.1 Commercial multiple peril (non-liability portion)	9,485,012	9,921,717		4,596,096	5,653,118	5,777,151	6,034,166	123,816	199,758	294,790	1,312,969	582,333
5.2 Commercial multiple peril (liability portion)	5,871,979	6,222,873		2,837,875	1,587,366	1,667,197	7,792,971	248,221	293,923	3,028,436	631,092	362,124
6. Mortgage guaranty												
8. Ocean marine	1,451,355	1,601,030		636,426	408,345	234,517	101,749	24,388	18,047	4,551	366,837	76,039
9. Inland marine	1,345,889	1,360,659		690,570	667,049	565,781	75,669	36	(1,976)	1,244	172,814	16,927
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation	118,394	118,394			174,097	199,664	3,591,174	67,825	73,659	122,355		124
17.1 Other Liability - occurrence	5,603,833	5,997,437		2,761,030	1,067,913	1,830,107	11,847,278	204,752	418,966	1,518,804	455,451	251,135
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	217,884	248,315		107,655	231,983	(4,140,255)	40,153,727	235,457	(1,004,193)	10,404,632	31,504	2,126
19.1 Private passenger auto no-fault (personal injury protection)	2,095,657	2,150,396		486,532	1,193,011	1,276,709	729,945	27,704	34,221	109,168	234,713	76,945
19.2 Other private passenger auto liability	30,318,278	31,036,701		7,087,426	19,093,623	15,697,017	14,360,445	1,152,989	1,071,689	2,233,260	3,400,050	1,150,134
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	77,891	79,008		34,666	(319)	(29,891)	446,833		(16,856)	17,810	10,298	825
21.1 Private passenger auto physical damage	26,271,937	26,742,131		6,215,064	11,966,240	10,922,271	675,282	74,162	70,911	72,406	2,944,937	1,055,116
21.2 Commercial auto physical damage	3,665	4,207		1,059		7	11,525			50	504	46
22. Aircraft (all perils)												
23. Fidelity	6,985	10,987		4,471		(106)	2,336		(93)	43	720	77
24. Surety	520	520		412		8,328	22,409		(1,666)	2,181		14
26. Burglary and theft	11,204	19,745		5,433	(228)	(702)	5,119		(3)	25	1,405	128
27. Boiler and machinery	207,333	211,164		102,110	125,263	153,615	28,352		14	14	24,468	2,507
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	116,904	137,117		61,328							12,527	11,842
35. TOTALS (a)	140,355,469	141,817,101		59,712,140	67,292,972	48,397,486	92,288,947	2,403,391	1,400,950	17,995,593	11,541,453	4,227,325
DETAILS OF WRITE-INS												
3401. Identity theft	116,904	137,117		61,328							12,527	11,842
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	116,904	137,117		61,328							12,527	11,842

(a) Finance and service charges not included in Lines 1 to 35 $ 1,913,836

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



ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Utah During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(3,374)	85,228		404	190,345	113,299	26,572	2,867	1,888	1,319	(498)	
2.1 Allied lines	(1,283)	69,852		812	45,403	41,168	5,797	834	441	131	(190)	
2.2 Multiple peril crop												
2.3 Federal flood	273,051	276,550		162,096							(4,062)	(1,460)
3. Farmowners multiple peril												
4. Homeowners multiple peril	17,473,588	18,536,836		8,883,462	6,938,309	6,655,141	3,475,811	111,852	44,836	403,874	2,154,020	413,142
5.1 Commercial multiple peril (non-liability portion)	2,099,093	2,276,089		1,041,160	881,755	822,906	416,060	3,503	6,173	19,930	304,662	55,568
5.2 Commercial multiple peril (liability portion)	945,171	1,017,935		455,195	424,801	197,706	1,216,601	73,512	96,449	658,416	105,075	19,889
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,072,525	1,216,241		481,125	275,566	275,417	81,750	1,118	838	2,608	153,568	27,160
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					18,673	(25,020)	301,883	(3,271)	(1,767)	11,675		
17.1 Other Liability - occurrence	1,095,539	1,227,478		520,170	287,265	119,343	2,817,974	6,183	(38,994)	265,505	78,182	26,990
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	6,913	15,092		4,287		11,919	46,979	785	5,841	18,223	687	116
19.1 Private passenger auto no-fault (personal injury protection)	3,072,246	3,201,894		709,832	1,704,291	2,107,702	(1,883,191)	14,727	89,896	311,488	377,934	73,152
19.2 Other private passenger auto liability	32,937,989	34,306,547		7,617,352	20,572,231	15,794,188	17,838,973	1,208,472	378,809	3,279,375	4,052,145	784,369
19.3 Commercial auto no-fault (personal injury protection)	31,106	34,688		14,375	20,894	4,456	6,676		(2,380)	1,764	4,027	829
19.4 Other commercial auto liability	1,004,387	1,193,465		442,527	1,201,410	999,486	1,836,040	51,948	44,055	241,642	124,420	26,710
21.1 Private passenger auto physical damage	25,398,052	26,144,044		5,963,336	11,298,539	10,975,780	509,839	52,613	46,363	53,359	3,117,330	604,735
21.2 Commercial auto physical damage	701,603	833,252		308,366	283,057	267,704	17,574		(34)	2,026	86,665	18,268
22. Aircraft (all perils)												
23. Fidelity	678	969		368		34	133		(3)	2	89	19
24. Surety												
26. Burglary and theft	435	544		89		51	244			1	53	11
27. Boiler and machinery	8,124	8,907		4,487							885	187
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	36,256	38,408		18,803							4,438	864
35. TOTALS (a)	86,152,098	90,484,019		26,628,247	44,142,538	38,361,280	26,715,717	1,525,143	672,411	5,271,337	10,559,431	2,050,546
DETAILS OF WRITE-INS												
3401. Identity theft	36,256	38,408		18,803							4,438	864
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	36,256	38,408		18,803							4,438	864

(a) Finance and service charges not included in Lines 1 to 35 $ 997,120

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Vermont During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(1,006)	32,635			59,157	65,410	6,132	1,676	2,003	373	(190)	
2.1 Allied lines	(510)	12,938		15	61,348	20,487	6,339	3,061	1,695	236	(99)	
2.2 Multiple peril crop												
2.3 Federal flood	344,603	318,861		212,040							(2,809)	(2,027)
3. Farmowners multiple peril												
4. Homeowners multiple peril	4,144,344	4,495,210		2,235,934	1,662,372	1,715,037	802,420	34,820	22,878	70,903	555,468	77,096
5.1 Commercial multiple peril (non-liability portion)	139,596	149,599		69,784	23,576	16,451	13,722		(159)	818	24,114	3,470
5.2 Commercial multiple peril (liability portion)	49,885	52,314		24,573	11,756	48,960	249,032	2,700	(21,831)	79,744	6,312	966
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	431,744	443,709		216,595	233,654	220,672	20,989	9,311	9,114	624	69,101	9,545
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	398,751	413,380		195,072	6,179	(35,472)	1,276,996	7,201	(30,221)	214,763	35,816	8,445
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,823	1,870		1,062		(19,316)	6,725	5,976	857	2,453	321	45
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	5,395,142	5,629,230		1,255,182	3,938,502	3,481,215	5,690,091	138,725	105,351	750,729	734,015	99,008
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	32,022	36,465		13,617	254,624	214,377	12,352	345	(4,409)	966	3,963	778
21.1 Private passenger auto physical damage	6,998,709	7,224,832		1,657,178	2,261,922	2,138,588	214,743	10,567	7,489	16,459	950,957	128,590
21.2 Commercial auto physical damage	16,478	17,014		7,927	3,691	4,778	497		44	48	2,097	404
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	25	25		22							3	1
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	11,199	11,860		6,139							1,458	210
35. TOTALS (a)	17,962,805	18,839,939		5,895,139	8,516,781	7,871,189	8,300,038	214,383	92,811	1,138,115	2,380,527	326,532
DETAILS OF WRITE-INS												
3401. Identity theft	11,199	11,860		6,139							1,458	210
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	11,199	11,860		6,139							1,458	210

(a) Finance and service charges not included in Lines 1 to 35 $ 286,756

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Virginia During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	9,550	89,099		12,846	23,737	13,060	627	68	(33)	249	(442)	210
2.1 Allied lines	50,193	108,594		27,022	13,837	(27,006)	1,615		(876)	87	4,254	1,104
2.2 Multiple peril crop												
2.3 Federal flood	6,673,542	6,475,660		4,099,803	5,957,351	(693,529)	31,000				(6,762)	(28,498)
3. Farmowners multiple peril												
4. Homeowners multiple peril	76,541,427	75,113,163		41,014,500	45,224,748	44,317,474	16,784,383	610,190	645,407	1,139,072	8,649,752	1,802,453
5.1 Commercial multiple peril (non-liability portion)	9,032,914	9,171,916		4,448,124	3,956,630	4,027,678	2,082,774	35,955	4,344	94,861	1,234,456	252,844
5.2 Commercial multiple peril (liability portion)	3,244,547	3,327,603		1,568,799	196,672	122,067	2,289,577	25,808	(47,512)	721,899	351,877	77,459
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,908,509	3,062,306		1,388,223	1,170,437	952,224	253,312	29,756	22,977	8,985	377,029	79,392
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							1,663					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					41,420	(140,598)	1,245,900	(7,162)	(3,727)	55,919		
17.1 Other Liability - occurrence	3,241,322	3,363,205		1,534,868	364,476	976,836	4,134,184	112,511	112,831	303,425	158,747	85,134
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	30,335	36,727		12,370		(2,593)	216,433	163	230	66,657	3,898	950
19.1 Private passenger auto no-fault (personal injury protection)	7,624,030	7,780,549		1,838,583	6,248,544	6,983,178	3,622,286	30,708	14,943	111,469	873,688	186,074
19.2 Other private passenger auto liability	98,529,258	100,261,118		23,541,065	65,109,626	62,112,580	66,769,974	3,632,817	3,123,562	10,206,834	11,265,578	2,399,258
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,782,426	1,854,062		865,253	459,364	1,005,039	1,996,454	33,546	65,596	184,874	192,640	50,408
21.1 Private passenger auto physical damage	100,858,136	101,768,218		24,391,036	47,412,232	45,116,643	1,653,394	83,841	52,783	245,065	11,562,902	2,467,186
21.2 Commercial auto physical damage	714,438	766,880		348,336	327,888	232,647	36,342	224	(2,825)	2,936	77,161	20,125
22. Aircraft (all perils)												
23. Fidelity	2,791	2,656		1,523		36	774		(27)	14	295	74
24. Surety	360	360		105								3
26. Burglary and theft	6,036	6,171		2,958		(19)	1,413			8	729	183
27. Boiler and machinery	64,808	67,129		30,482							7,342	1,860
28. Credit												
30. Warranty		258			30	30						
34. Aggregate write-ins for other lines of business	201,047	207,575		104,010							23,001	4,909
35. TOTALS (a)	311,515,668	313,463,248		105,229,907	176,506,991	164,995,749	101,122,104	4,588,426	3,987,673	13,142,353	34,776,146	7,401,130
DETAILS OF WRITE-INS												
3401. Identity theft	201,047	207,575		104,010							23,001	4,909
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	201,047	207,575		104,010							23,001	4,909

(a) Finance and service charges not included in Lines 1 to 35 $ 3,873,621

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Washington During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(36,604)	209,795		613	155,660	51,669	12,248	9,206	7,697	1,702	(5,762)	
2.1 Allied lines	42,630	160,877		31,488	75,866	43,607	(365)	677	(1,110)	340	4,152	967
2.2 Multiple peril crop												
2.3 Federal flood	3,069,432	3,216,203		1,969,398	18,073	404,073	432,000				(9,663)	(14,353)
3. Farmowners multiple peril												
4. Homeowners multiple peril	51,878,558	52,567,348		26,588,811	27,755,733	27,209,613	16,353,316	964,530	871,215	2,042,449	5,900,689	1,075,665
5.1 Commercial multiple peril (non-liability portion)	11,923,576	12,626,664		6,053,752	10,066,337	7,720,987	3,029,211	183,849	150,241	149,885	1,680,966	274,668
5.2 Commercial multiple peril (liability portion)	4,813,376	5,133,066		2,399,294	1,933,511	562,124	5,142,318	879,611	(2,425)	1,983,522	503,864	87,985
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,963,591	3,220,029		1,425,652	1,555,193	1,430,703	252,185	34,995	31,619	9,378	417,179	65,137
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake								2,151	2,151			
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							2,574					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	5,464,265	5,765,319		2,626,922	6,367,852	6,565,262	8,179,834	112,735	(69,053)	718,656	265,506	93,078
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	72,048	101,684		31,518	48,356	(51,185)	1,267,983	32,655	83,791	315,931	10,324	1,626
19.1 Private passenger auto no-fault (personal injury protection)	10,773,479	11,076,299		2,553,166	6,708,591	6,985,456	(2,710,639)	346,115	394,308	723,262	1,229,307	227,186
19.2 Other private passenger auto liability	67,373,301	69,116,814		15,826,407	50,292,176	43,146,295	81,450,648	5,895,229	4,345,688	14,097,756	7,695,118	1,422,309
19.3 Commercial auto no-fault (personal injury protection)	41,594	47,131		19,646	9,581	78,733	94,976	27	5,103	8,886	4,549	949
19.4 Other commercial auto liability	1,881,754	2,075,006		948,152	1,239,775	413,922	3,208,003	132,896	52,020	344,532	200,973	41,945
21.1 Private passenger auto physical damage	62,804,292	64,109,956		14,883,598	20,295,740	20,794,012	1,869,347	115,696	169,285	180,404	7,166,868	1,328,290
21.2 Commercial auto physical damage	667,687	758,100		327,448	233,453	198,581	25,374	1,711	735	2,258	71,752	15,010
22. Aircraft (all perils)												
23. Fidelity	15,265	13,738		7,680		5	1,535		(57)	28	1,723	337
24. Surety												
26. Burglary and theft	4,025	4,089		2,096	4,238	4,071	2,801		(1)	16	484	88
27. Boiler and machinery	37,973	41,258		15,755							4,482	888
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	223,790,242	230,243,374		75,711,395	126,760,134	115,557,927	118,613,351	8,712,081	6,041,206	20,579,006	25,142,513	4,621,776
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 2,508,258

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of West Virginia During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	20,833	161,120		1,660	57,597	57,072	8,389	1,945	2,171	436	2,935	849
2.1 Allied lines	11,161	65,882		1,749	90,960	76,175	16,372	1,516	(20)	268	1,591	463
2.2 Multiple peril crop												
2.3 Federal flood	980,002	935,423		563,243	489,899	490,399	500				(2,228)	418
3. Farmowners multiple peril												
4. Homeowners multiple peril	14,075,354	14,231,004		7,253,332	11,803,242	11,262,329	2,750,857	454,477	531,562	264,817	1,572,781	522,601
5.1 Commercial multiple peril (non-liability portion)	960,033	985,648		472,416	733,141	729,523	168,904	7,521	7,759	9,132	131,165	42,065
5.2 Commercial multiple peril (liability portion)	428,111	435,831		206,589	49,730	(24,371)	371,402	16,416	3,925	135,402	44,591	15,214
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	473,146	481,504		223,692	148,639	178,012	53,703	6,847	7,121	877	60,985	18,910
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							98,657					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	352,486	395,807		167,070	1,932	509,417	1,133,523	257,885	209,922	210,172	21,628	13,903
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	6,514	6,804		2,662		(169,407)	2,505,209	82,327	(42,540)	1,664,778	838	267
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	22,525,908	23,000,237		5,339,822	12,362,211	12,334,242	15,706,366	867,125	886,335	2,081,958	2,584,151	833,355
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	632,406	659,105		292,378	241,920	(268,000)	683,149	25,408	(45,364)	86,223	78,333	27,892
21.1 Private passenger auto physical damage	18,403,154	18,534,334		4,443,352	8,889,570	8,594,767	323,485	12,839	5,227	27,252	2,103,758	679,565
21.2 Commercial auto physical damage	230,279	237,111		114,187	115,692	122,204	28,221		892	1,938	28,928	9,989
22. Aircraft (all perils)												
23. Fidelity	293	293		112		11	160		(5)	3	43	13
24. Surety												
26. Burglary and theft	1,515	1,546		766		2	293			2	203	65
27. Boiler and machinery	5,781	5,902		2,334							658	235
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	36,921	37,734		18,690							4,074	1,347
35. TOTALS (a)	59,143,897	60,175,284		19,104,054	34,984,533	33,892,376	23,849,190	1,734,307	1,566,983	4,483,257	6,634,434	2,167,148
DETAILS OF WRITE-INS												
3401. Identity theft	36,921	37,734		18,690							4,074	1,347
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	36,921	37,734		18,690							4,074	1,347

(a) Finance and service charges not included in Lines 1 to 35 $ 669,446

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Wisconsin During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(2,557)	21,982				(2,877)	(589)		(61)	3	(472)	
2.1 Allied lines	819	7,163		285	6,420	4,293	956	743	679	35	77	1
2.2 Multiple peril crop												
2.3 Federal flood	411,532	395,373		259,054	244,911	244,911					429	(8,307)
3. Farmowners multiple peril												
4. Homeowners multiple peril	13,125,848	13,677,274		6,903,581	7,379,729	9,435,418	4,190,566	141,495	265,624	344,570	1,491,488	112,688
5.1 Commercial multiple peril (non-liability portion)	1,317,478	1,383,988		628,044	647,198	592,933	212,594	12,742	9,883	12,462	218,521	11,292
5.2 Commercial multiple peril (liability portion)	481,634	509,290		224,490	7,772	123,752	495,095	22,811	56,037	164,461	59,666	2,855
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,047,427	1,116,064		494,782	296,132	327,200	94,011	522	1,199	2,856	166,792	9,630
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					120	120		3	3			
17.1 Other Liability - occurrence	2,093,652	2,117,397		1,043,703	5,798	147,140	5,696,730	290,296	226,696	1,539,075	126,999	18,071
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	2,327	2,222		859		(2,214,106)	24,468,019	38,056	(497,957)	6,617,492	312	13
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	13,481,895	15,294,872		2,067,503	9,813,839	8,937,797	18,129,524	654,684	624,800	2,758,495	1,549,364	124,644
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	150,568	171,495		72,296	91,325	24,365	89,394	10,193	926	14,105	19,537	1,391
21.1 Private passenger auto physical damage	13,685,461	16,014,063		1,961,557	5,955,156	5,997,079	59,158	24,999	27,916	29,055	1,572,523	127,418
21.2 Commercial auto physical damage	95,548	117,068		43,550	32,958	24,280	(1,141)		(345)	269	12,480	871
22. Aircraft (all perils)												
23. Fidelity	344	263		150		(31)	31		(3)	1	43	2
24. Surety												
26. Burglary and theft	100	100		21		(64)	57				12	1
27. Boiler and machinery	1,501	1,700		790							156	5
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	20,201	20,532		10,546							2,196	170
35. TOTALS (a)	45,913,778	50,850,847		13,711,211	24,481,358	23,642,210	53,434,406	1,196,543	715,397	11,482,877	5,220,123	400,747
DETAILS OF WRITE-INS												
3401. Identity theft	20,201	20,532		10,546							2,196	170
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	20,201	20,532		10,546							2,196	170

(a) Finance and service charges not included in Lines 1 to 35 $ 604,083

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Wyoming During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(413)	6,823		14	14,621	11,074	2,319		(26)	101	(48)	
2.1 Allied lines	293	15,533		462	39,998	41,653	6,732		1	103	174	21
2.2 Multiple peril crop												
2.3 Federal flood	164,624	162,071		96,224	801	801					(19,066)	(7,012)
3. Farmowners multiple peril												
4. Homeowners multiple peril	2,129,326	2,189,777		1,107,006	1,998,683	2,057,448	416,883	13,491	6,483	18,348	261,212	15,171
5.1 Commercial multiple peril (non-liability portion)	301,461	302,876		145,584	179,871	182,176	26,089	2,268	3,206	3,485	48,488	2,268
5.2 Commercial multiple peril (liability portion)	127,648	130,875		66,759	5,672	(1,623)	95,268		(2,335)	34,882	11,919	1,340
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	233,421	231,982		112,545	43,668	41,384	11,112		(109)	342	31,543	1,965
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	149,983	155,146		73,008	10,368	(6,795)	243,943	3,943	3,627	36,716	14,030	667
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	8,958	9,624		6,408		3,581	19,839		1,118	7,167	775	437
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	2,120,426	2,197,659		486,153	1,750,509	956,762	1,479,323	141,683	18,902	216,542	264,236	14,969
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	285,487	316,891		135,013	33,592	20,765	78,686		(262)	6,298	42,176	1,371
21.1 Private passenger auto physical damage	2,921,133	3,003,721		688,796	1,278,330	1,178,336	224,262	18,884	16,772	9,913	362,379	20,787
21.2 Commercial auto physical damage	306,019	350,082		139,112	114,071	115,556	2,082		286	751	46,308	1,591
22. Aircraft (all perils)												
23. Fidelity	301	247		198		5	45		(1)	1	43	28
24. Surety												
26. Burglary and theft	323	281		79		4	24,940			143	68	1
27. Boiler and machinery	3,705	3,705		1,985							432	583
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	2,786	2,859		1,455							343	9
35. TOTALS (a)	8,755,481	9,080,150		3,060,800	5,470,183	4,601,125	2,631,525	180,269	47,661	334,791	1,065,010	54,196
DETAILS OF WRITE-INS												
3401. Identity theft	2,786	2,859		1,455							343	9
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	2,786	2,859		1,455							343	9

(a) Finance and service charges not included in Lines 1 to 35 $ 101,293

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Puerto Rico During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence						(8,968)	68,478		(2,241)	17,154		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability						(313,617)	2,752,671		(78,416)	688,168		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage					(3,583)	(3,583)						
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												(4,135)
35. TOTALS (a)					(3,583)	(326,168)	2,821,149		(80,657)	705,322		(4,135)
DETAILS OF WRITE-INS												
3401. Miscellaneous taxes unassigned												(4,135)
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												(4,135)

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

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

ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Alien: 001 During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence						(206)	1,631		(61)	402		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability						(505,265)			(101,051)			
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)						(505,471)	1,631		(101,112)	402		
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Other Aliens During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence						(206)	1,631		(61)	402		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability						(505,265)			(101,051)			
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)						(505,471)	1,631		(101,112)	402		
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Grand Total During the Year 2010 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,651,027	8,823,209		1,486,391	4,608,717	3,719,321	1,283,663	328,510	348,048	78,097	430,005	94,555
2.1 Allied lines	2,975,142	6,048,573		1,542,692	5,997,357	4,820,198	907,933	108,033	65,268	25,565	441,765	87,180
2.2 Multiple peril crop												
2.3 Federal flood	300,823,525	296,707,339		180,481,216	76,237,854	42,589,041	9,375,227				238,920	(979,659)
3. Farmowners multiple peril												
4. Homeowners multiple peril	2,714,993,181	2,748,469,831		1,404,172,970	1,712,585,040	1,725,479,043	921,996,938	48,370,507	51,064,326	103,696,371	310,377,406	61,026,401
5.1 Commercial multiple peril (non-liability portion)	270,719,407	281,821,140		134,283,841	188,331,124	177,988,898	96,912,683	2,702,827	2,901,982	5,037,065	39,808,830	6,942,425
5.2 Commercial multiple peril (liability portion)	102,952,104	107,615,385		50,719,048	39,072,057	52,490,277	186,566,677	13,419,157	13,483,375	61,155,585	11,533,224	2,311,422
6. Mortgage guaranty												
8. Ocean marine	1,451,355	1,601,030		636,426	408,345	234,517	101,749	24,388	18,047	4,551	366,837	76,039
9. Inland marine	87,575,359	92,000,132		42,237,968	31,275,417	29,617,138	7,223,347	962,187	924,940	198,002	11,734,031	1,970,809
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	872,290	948,819		456,514	55	842,318	2,152,379	4,334	(258,858)	219,932	102,278	18,587
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							387,056					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation	118,394	118,394			3,840,007	1,664,286	67,171,530	487,046	597,674	1,732,472	2	124
17.1 Other Liability - occurrence	155,582,364	162,477,418		76,647,951	105,067,085	141,315,918	526,378,606	18,407,641	23,161,156	67,094,537	9,127,770	3,598,842
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,109,224	1,288,906		505,951	34,260,745	(24,052,313)	859,909,669	26,243,212	47,636,169	224,263,407	162,321	28,323
19.1 Private passenger auto no-fault (personal injury protection)	437,228,863	440,761,453		109,243,321	406,102,267	451,321,283	1,571,418,206	25,527,487	26,481,110	226,950,036	50,436,238	11,048,643
19.2 Other private passenger auto liability	2,600,110,736	2,645,920,644		629,294,851	1,739,276,348	1,659,199,206	2,393,275,770	147,347,227	111,809,051	393,637,286	301,542,094	63,262,436
19.3 Commercial auto no-fault (personal injury protection)	8,702,263	8,142,143		4,370,314	22,685,601	31,460,829	13,835,474	699,125	1,674,682	1,663,023	908,871	231,809
19.4 Other commercial auto liability	158,324,716	160,550,224		78,243,398	79,931,713	115,263,854	231,015,713	8,705,646	10,922,223	24,244,651	16,970,104	4,156,014
21.1 Private passenger auto physical damage	2,402,383,493	2,464,180,048		573,609,326	1,008,329,421	976,474,340	28,223,763	6,400,491	6,446,910	5,812,941	278,293,853	54,984,135
21.2 Commercial auto physical damage	52,510,579	55,289,770		25,833,927	21,573,184	20,354,533	2,219,967	193,564	184,185	188,073	5,704,478	1,320,503
22. Aircraft (all perils)												
23. Fidelity	281,748	277,851		137,335	144,435	146,508	34,853		(1,181)	636	33,461	6,108
24. Surety	4,041	3,936		1,999		17,594	47,341		(3,519)	4,607		47
26. Burglary and theft	114,118	127,997		53,627	43,530	43,529	89,320			507	14,717	3,193
27. Boiler and machinery	1,079,998	1,118,873		521,580	198,535	214,785	31,929		8	16	129,030	24,200
28. Credit												
30. Warranty	(50)	17,065		3,176	8,210	6,826						
34. Aggregate write-ins for other lines of business	3,677,455	3,829,376		1,817,555	12,032	13,781	2,490				417,837	82,235
35. TOTALS (a)	9,306,241,330	9,488,139,556		3,316,301,377	5,479,989,077	5,411,225,710	6,920,562,284	299,931,382	297,455,599	1,116,007,357	1,038,774,074	210,294,372
DETAILS OF WRITE-INS												
3401. Identity theft	3,677,455	3,829,376		1,817,555	12,032	13,781	2,490				417,837	86,370
3402. Miscellaneous taxes unassigned												(4,135)
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	3,677,455	3,829,376		1,817,555	12,032	13,781	2,490				417,837	82,235

(a) Finance and service charges not included in Lines 1 to 35 $ 103,578,447

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

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
36-6091380	29335	ALLSTATE COUNTY MUTUAL INSURANCE COMPANY	TX	348,369		95,001	95,001			90,383				
94-2199056	29688	ALLSTATE FIRE AND CASUALTY INSURANCE COMPANY	IL	3,511,682		1,143,631	1,143,631			997,181				
36-6115679	19240	ALLSTATE INDEMNITY COMPANY	IL	4,346,881		1,358,099	1,358,099			1,613,274				
36-3341779	17230	ALLSTATE PROPERTY AND CASUALTY INSURANCE COMPANY	IL	4,934,347		1,936,717	1,936,717			1,640,959				
75-6378207	26530	ALLSTATE TEXAS LLOYDS	TX	449,414		26,918	26,918			253,186				
04-2680300	37907	DEERBROOK INSURANCE COMPANY	IL	5,298		11,054	11,054			955				
20-1110680	11996	ENCOMPASS FLORIDIAN INDEMNITY COMPANY	IL	2,466		2,713	2,713			1,168				
20-1110782	11993	ENCOMPASS FLORIDIAN INSURANCE COMPANY	IL	4,820		5,852	5,852			2,702				
01-0657022	11252	ENCOMPASS HOME AND AUTO INSURANCE COMPANY	IL	144,682		49,059	49,059			79,576				
59-2366357	15130	ENCOMPASS INDEMNITY COMPANY	IL	308,879		184,513	184,513			164,253				
01-0657011	11251	ENCOMPASS INDEPENDENT INSURANCE COMPANY	IL	6,839		2,167	2,167			3,771				
52-1952957	10358	ENCOMPASS INSURANCE COMPANY	IL	72,346		32,560	32,560			37,655				
36-3976913	10071	ENCOMPASS INSURANCE COMPANY OF AMERICA	IL	306,075		155,724	155,724			157,031				
04-3345011	12154	ENCOMPASS INSURANCE COMPANY OF MASSACHUSETTS	MA	47,318		27,305	27,305			25,044				
36-3976911	10072	ENCOMPASS PROPERTY AND CASUALTY COMPANY	IL	63,204		32,601	32,601			33,275				
26-2331872	13167	NORTH LIGHT SPECIALTY INSURANCE COMPANY	IL	8,243		290	290			5,581				
36-2999368	36455	NORTHBROOK INDEMNITY COMPANY	IL	130,567		64,719	64,719			32,360				
0299999. Affiliates - U.S. Non-Pool				14,691,431		5,128,922	5,128,922			5,138,354				
AA-1560030	00000	ALLSTATE INSURANCE COMPANY OF CANADA	CN			19	19							
0399999. Affiliates - Other (Non-U.S.)						19	19							
0499999. Total - Affiliates				14,691,431		5,128,942	5,128,942			5,138,354				
13-3333609	32220	21ST CENTURY NORTH AMERICA INSURANCE COMPANY	NY			64	64							
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA		(19)	8,746	8,728		10					
36-6033855	22837	AGCS MARINE INSURANCE COMPANY	IL			5	5							
95-3187355	35300	ALLIANZ GLOBAL RISKS US INSURANCE COMPANY	CA			170	170							
95-3323939	36420	ALLIANZ UNDERWRITERS INSURANCE COMPANY	CA			237	237							
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL			1,701	1,701							
41-1719183	45934	AMERICAN COMPENSATION INSURANCE COMPANY	MN			69	69							
41-0299900	13331	AMERICAN HARDWARE MUTUAL INSURANCE COMPANY	OH			25	25							
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY			873	873							
22-0731810	21857	AMERICAN INSURANCE COMPANY	OH											
38-1869912	19488	AMERISURE INSURANCE COMPANY	MI			188	188							
05-0284861	10316	APPALACHIAN INSURANCE COMPANY	RI			3,788	3,788							
04-3022050	17000	ARBELLA MUTUAL INSURANCE COMPANY	MA			40	40							
37-0301640	19860	ARGONAUT GREAT CENTRAL INSURANCE COMPANY	IL			222	222							
94-1390273	19801	ARGONAUT INSURANCE COMPANY	IL		13	3,364	3,377							
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE		(20)	3,132	3,112							
95-2769926	27189	ASSOCIATED INTERNATIONAL INSURANCE COMPANY	IL			231	231							
13-2668999	20931	ATLANTA INTERNATIONAL INSURANCE COMPANY	NY			17	17							
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI		(30)	1,721	1,691							
13-2963258	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY			10	10							
38-2234364	13536	CADILLAC INSURANCE COMPANY	MI			25	25							
36-2789296	30015	CENTAUR INSURANCE COMPANY	IL			4,013	4,013							
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA			5,452	5,452							
36-6042949	22810	CHICAGO INSURANCE COMPANY	IL											
22-2405591	41386	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ		1	12,880	12,881		2					
13-6104559	10669	CHURCH INSURANCE COMPANY	NY			598	598							
23-2088429	90859	CIGNA WORLDWIDE INSURANCE COMPANY	DE			259	259		5					
52-0266645	20532	CLARENDON NATIONAL INSURANCE COMPANY	NJ		47	3	50							
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL		(54)	5,526	5,472							
36-2114545	20443	CONTINENTAL CASUATLY COMPANY	IL		76	7,386	7,463		(10)					
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	PA	732		51,095	51,095							
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ		3	6,169	6,173							

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
22-2464174	42471	CRUM & FORSTER INSURANCE COMPANY	NJ			5,386	5,386							
36-2999370	36463	DISCOVER PROPERTY & CASUALTY INSURANCE COMPANY	IL	5		4,654	4,654							
13-1203170	21350	EMPIRE INSURANCE COMPANY	NY			421	421							
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI			1,575	1,575							
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA			102	102							
54-1132719	39020	ESSEX INSURANCE COMPANY	DE			548	548							
73-0486465	25712	ESURANCE INSURANCE COMPANY	WI			34	34							
13-2912259	35181	EXECUTIVE RISK INDEMNITY INC	DE			176	176							
05-0316605	21482	FACTORY MUTUAL INSURANCE COMPANY	RI											
94-0781581	25518	FAIRMONT PREMIER INSURANCE COMPANY	CA			83	83							
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	CA			6	6							
38-1316179	21555	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	MI			102	102							
94-1610280	21873	FIREMANS FUND INSURANCE COMPANY	CA			6,245	6,245		2					
04-2198460	21822	FIRST STATE INSURANCE COMPANY	CT		(231)	29,826	29,596							
94-1032958	21040	FREMONT INDEMNITY COMPANY	CA		70	275	345							
03-0308973	10594	GENCON INSURANCE COMPANY OF VERMONT	VT			39	39							
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE			229	229							
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	OH			64	64							
65-0235533	00000	GOVERNMENTAL RISK INSURANCE TRUST	FL			15	15							
02-0140690	23809	GRANITE STATE INSURANCE COMPANY	PA			227	227							
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH			3,716	3,716							
13-5539046	22136	GREAT AMERICAN INSURANCE COMPANY OF NEW YORK	NY											
47-6024508	11371	GREAT WEST CASUALTY COMPANY	NE			217	217							
06-0383030	22357	HARTFORD ACCIDENT AND INDEMNITY COMPANY	CT			1,585	1,585							
06-0383750	19682	HARTFORD FIRE INSURANCE COMPANY	CT		(186)	558	372							
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	MI			289	289							
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX			2,827	2,827		5					
02-0308052	22527	HOME INSURANCE COMPANY	NH		3	196	199							
15-0341230	14214	HOME MUTUAL INSURANCE COMPANY OF BINGHAMTON NEW YORK	NY											
75-1728967	38849	HOUSTON GENERAL INSURANCE COMPANY	TX			198	198							
35-0409130	22624	INDIANA FARMERS MUTUAL INSURANCE COMPANY	IN		23		23							
35-0410010	22659	INDIANA INSURANCE COMPANY	IN			153	153							
35-0410420	14265	INDIANA LUMBERMENS MUTUAL INSURANCE COMPNAY	IN			29	29							
23-0723970	22713	INSURANCE COMPANY OF NORTH AMERICA	PA		8	3,519	3,527		8					
13-5540698	19429	INSURANCE COMPANY OF THE STATE OF PENNSYLVANIA	PA			294	294							
13-5339725	18341	INSURANCE CORPORATION OF NEW YORK	NY			559	559							
66-0317672	26778	INTEGRAND ASSURANCE COMPANY	PR											
36-2259886	22829	INTERSTATE FIRE & CASUALTY COMPANY	IL			207	207							
36-6077839	26077	LANCER INSURANCE COMPANY	IL			144	144							
22-2147221	35637	LANDMARK INSURANCE COMPANY	CA											
25-1149494	19437	LEXINGTON INSURANCE COMPANY	DE			5,709	5,709							
13-4916020	19917	LIBERTY INSURANCE UNDERWRITERS INC	NY			11	11							
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA			30,376	30,376							
52-0403120	19356	MARYLAND CASUALTY COMPANY	MD			239	239							
13-2915260	34339	METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	RI			1	1							
38-0828980	14508	MICHIGAN MILLERS MUTUAL INSURANCE COMPANY	MI			29	29							
46-0368854	41653	MILBANK INSURANCE COMPANY	SD			248	248							
37-0420520	14583	MILLERS FIRST INSURANCE COMPANY	IL		(6)	98	92							
39-0475300	14591	MILWAUKEE INSURANCE COMPANY	WI											
38-0855585	22012	MOTORS INSURANCE CORPORATION	MI		(1)	(45)	(46)							
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE			1,748	1,748							
23-6200024	14664	MUTUAL BENEFIT INSURANCE COMPANY	PA											
91-0217580	14761	MUTUAL OF ENUMCLAW INSURANCE COMPANY	WA			994	994							
38-0865250	11991	NATIONAL CASUALTY COMPANY	WI		15	766	780							

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
43-6027380	15679	NATIONAL FIRE & INDEMINTY EXCHANGE	MO			82	82							
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE			1,576	1,576							
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMAPNY OF PITTS	PA			627	627							
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH			2,280	2,280							
13-3138390	42307	NAVIGATORS INSURANCE COMPANY	NY			9	9							
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT			116	117		7					
02-0172170	23841	NEW HAMPSHIRE INSURANCE COMPANY	PA			23	23							
21-0524225	12122	NEW JERSEY MANUFACTURERS INSURANCE COMPANY	NJ			525	525							
22-1964135	21105	NORTH RIVER INSURANCE COMPANY	NJ			137	137							
39-0509630	23914	NORTHWESTERN NATIONAL INSURANCE COMPANY	WI											
25-0410420	24147	OLD REPUBLIC INSURANCE COMPANY	PA			596	596							
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	MA			246	246							
95-1077060	22748	PACIFIC EMPLOYERS INSURANCE COMPANY	PA			3,875	3,875							
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY			40	40							
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA			1,456	1,456							
23-0961349	14990	PENNSYLVANIA NATIONAL MUTUAL CASUATLY INSURANCE COMPANY	PA	(6)		104	104							
06-0303275	25623	PHOENIX INSURANCE COMPANY	CT			83	83							
47-0444314	20265	PROTECTIVE NATIONAL INSURANCE COMPANY OF OMAHA	NE			2	2							
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	RI			9,417	9,417							
13-1188550	15059	PUBLIC SERVICE MUTUAL INSURANCE COMPANY	NY			42	42							
23-1740414	22705	R&Q REINSURANCE COMPANY	PA			40	40							
16-0366830	22314	RSUI INDEMNITY COMPANY	NH		6	182	188							
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	WA			1,598	1,598							
94-6078058	21911	SAN FRANCISCO REINSURANCE COMPANY	CA			50	50							
31-1024978	41297	SCOTTSDALE INSURANCE COMPANY	OH		34	30	64							
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN			129	129							
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	WI		3	492	495		1					
22-1688641	11622	SPECIALTY SURPLUS INSURANCE COMPANY	IL			1	1							
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	MN			1,028	1,028							
36-2542404	19224	ST PAUL PROTECTIVE INSURANCE COMPANY	IL	17		4,449	4,449							
22-3590451	40045	STARNET INSURANCE COMPANY	DE			3	3							
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX			108	108							
31-4316080	25135	STATE AUTOMOBILE MUTUAL INSURANCE COMPANY	OH			53	53							
94-3231751	35076	STATE COMPENSATION INSURANCE FUND	CA			854	854							
63-0202590	22276	STONEWALL INSURANCE COMPANY	RI			3,806	3,806							
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY			64	64							
04-2974375	38369	THE NORTHERN ASSURANCE COMPANY OF AMERICA	MA			23	23							
94-1517098	25534	TIG INSURANCE COMPANY	CA		(4)	5,937	5,933							
13-6108722	12904	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LTD(US BRANCH)	NY			9	9							
75-0784127	33014	TRANSPORT INSURANCE COMPANY	OH			15,456	15,456							
23-6200030	23221	TRANSPORTATION MUTUAL INSURANCE COMPANY	PA			277	277							
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT	237		4,271	4,271		32					
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT			653	653		27					
06-1184984	27120	TRUMBULL INSURANCE COMPANY	CT			30	30							
06-0732738	29459	TWIN CITY FIRE INSURANCE COMPANY CO	IN			12	12							
13-5459190	21113	UNITED STATES FIRE INSURANCE COMPANY	DE		32	148	180							
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	CT			537	537							
15-0476880	25976	UTICA MUTUAL INSURANCE COMPANY	NY		360	4,973	5,333							
52-0903682	10815	VERLAN FIRE INSURANCE COMPANY MD	NH											
39-1341459	26042	WAUSAU UNDERWRITERS INSURANCE COMPANY	WI						4					
13-2605890	32883	WESTERN EMPLOYERS INSURANCE COMPANY	CA			351	351							
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO		(1)	35,072	35,071		816					
13-2997499	38776	WHITE MOUNTAINS REINSURANCE COMPANY OF AMERICA	NY			1	1							
56-1507441	13234	WILSHIRE INSURANCE COMPANY	NC											

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
94-1590201	26220	YOSEMITE INSURANCE COMPANY	IN			3,279	3,279							
95-1651549	13269	ZENITH INSURANCE COMPANY	CA			1,305	1,305							
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY			471	471							
36-2781080	27855	ZURICH AMERICAN INSURANCE COMPANY OF ILLINOIS	IL			298	298							
0599998. Other U.S. Unaffiliated Insurers Reinsurance for which the total of Column 8 is less than $100,000														
0599999. Total Other U.S. Unaffiliated Insurers				986	143	329,910	330,053		912					
AA-9991100	00000	ALABAMA COMMERCIAL AUTOMOBILE INSURANCE PROCEDURE	AL			3	3							
AA-9991101	00000	ALASKA COMMERCIAL AUTOMOBILE INSURANCE PROCEDURE	AK	13		11	11			7				
AA-9991102	00000	ARIZONA COMMERCIAL AUTO INSURANCE PROCEDURE	AZ											
AA-9991103	00000	ARKANSAS COMMERCIAL AUTO INSURANCE PROCEDURE	AR											
AA-9991105	00000	CALIFORNIA COMMERCIAL AUTO INSURANCE PROCEDURE	CA	96		289	289			46				
AA-9991201	00000	CALIFORNIA FAIR PLAN ASSOCIATION	CA	3,739		1,773	1,773			1,965				
AA-9991201	00000	CALIFORNIA FAIR PLAN DIVISION II	CA	34		37	37			14				
AA-9991107	00000	COLORADO COMMERCIAL AUTO INSURANCE PROCEDURE	CO											
AA-9991108	00000	CONNECTICUT COMMERCIAL AUTO INSURANCE PROCEDURE	CT	4		19	19			2				
AA-9991202	00000	CONNECTICUT LIABILITY FAIR PLAN	CT	32		170	170			2				
AA-9991202	00000	CONNECTICUT PROPERTY FAIR PLAN	CT	184		116	116			104				
AA-9991110	00000	DELAWARE COMMERCIAL AUTO INSURANCE PROCEDURE	DE	1		5	5			1				
AA-9991203	00000	DELAWARE FAIR PLAN	DE	24		2	2			12				
AA-9991167	00000	DISTRICT OF COLUMBIA COMMERCIAL AUTO INSURANCE PROCEDURE	DC	6		6	6			3				
AA-9991204	00000	DISTRICT OF COLUMBIA PROPERTY INSURANCE FACILITY	DC	24		12	12			10				
AA-9991111	00000	FLORIDA JOINT UNDERWRITING ASSOCIATION	FL	24		9	9			14				
AA-9991112	00000	GEORGIA COMMERCIAL AUTO INSURANCE PROCEDURE	GA	(1)		3	3							
AA-9991205	00000	GEORGIA UNDERWRITING COMMERCIAL ASSOCIATION	GA	24		10	10			33				
AA-9991205	00000	GEORGIA UNDERWRITING HABITATIONAL ASSOCIATION	GA	695		110	110			452				
AA-9991113	00000	HAWAII JOINT UNDERWRITING ASSOCIATION	HI	161		41	41			91				
AA-9991114	00000	IDAHO COMMERCIAL AUTO INSURANCE PROCEDURE	ID											
AA-9991115	00000	ILLINOIS COMMERCIAL AUTO INSURANCE PROCEDURE	IL	3		5	5			2				
AA-9991206	00000	ILLINOIS FAIR PLAN	IL	120		39	39			61				
AA-9991117	00000	INDIANA COMMERCIAL AUTO INSURANCE PROCEDURE	IN			4	4							
AA-9991118	00000	IOWA COMMERCIAL AUTO INSURANCE PROCEDURE	IA											
AA-9991209	00000	KANSAS ALL INDUSTRY COMMERCIAL PLACEMENT FACILITY	KS	(13)										
AA-9991209	00000	KANSAS ALL INDUSTRY HABITATIONAL PLACEMENT FACILITY	KS	95		30	30			48				
AA-9991119	00000	KANSAS COMMERCIAL AUTO INSURANCE PROCEDURE	KS	3		7	7			1				
AA-9991120	00000	KENTUCKY COMMERCIAL AUTO INSURANCE PROCEDURE	KY	(2)		6	6							
AA-9991121	00000	LOUISIANA COMMERCIAL AUTO INSURANCE PROCEDURE	LA	8		86	86			1				
AA-9991122	00000	MAINE COMMERCIAL AUTO INSURANCE PROCEDURE	ME											
AA-9991212	00000	MARYLAND JOINT INSURANCE ASSOCIATION	MD	336		75	75			92				
AA-9991421	00000	MASSACHUSETTES WORKERS COMPENSATION ASSOCIATION	MA			276	276							
AA-9991422	00000	MICHIGAN WORKERS COMPENSATION ASSOCIATION	MI			685	685							
AA-9991125	00000	MINNESOTA COMMERCIAL AUTO INSURANCE PROCEDURE	MN			1	1							
AA-9991127	00000	MISSISSIPPI COMMERCIAL AUTO INSURANCE PROCEDURE	MS											
AA-9991216	00000	MISSISSIPPI RURAL RISK UNDERWRITING ASSOCIATION	MS	608		67	67			335				
AA-9991217	00000	MISSOURI COMMERCIAL INSURANCE PLACEMENT FACILITY	MO	1		1	1							
AA-9990014	00000	MISSOURI COMMERICAL AUTOMOBILE INSURANCE PROCEDURE	MO			1	1							
AA-9991217	00000	MISSOURI HABITATIONAL INSURANCE PLACEMENT FACITLITY	MO	33		5	5			16				
AA-9991128	00000	MISSOURI JOINT UNDERWRITING ASSOCIATION	MO			1	1							
AA-9991129	00000	MONTANA COMMERCIAL AUTO INSURANCE PROCEDURE	MT											
AA-9992118	00000	NATIONAL WORKERS COMPENSATION REINSURANCE ASSOCIATION	NY			10,042	10,042							
AA-9991130	00000	NEBRASKA COMMERCIAL AUTO INSURANCE PROCEDURE	NE											
AA-9991131	00000	NEVADA COMMERCIAL AUTO INSURANCE PROCEDURE	NV											
AA-9991133	00000	NEW HAMPSHIRE COMMERCIAL AUTO INSURANCE PROCEDURE	NH	5		17	17			3				

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
AA-9991132	00000	NEW HAMPSHIRE REINSURANCE FACILITY	NH	(8)										
AA-9991136	00000	NEW MEXICO COMMERCIAL AUTO INSURANCE PROCEDURE	NM							0				
AA-9991431	00000	NEW MEXICO WORKERS COMPENSATION ASSOCIATION	NM			138	138							
AA-9991220	00000	NEW YORK PROPERTY INSURANCE UNDERWRITING ASSOCIATION	NY	1,029		610	610			396				
AA-9991138	00000	NEW YORK PUBLIC AUTO PROGRAM	NY	245										
AA-9991137	00000	NEW YORK SPECIAL RISK DISTRIBUTION PROGRAM	NY	106		353	353			47				
AA-9991221	00000	NORTH CAROLINA JOINT UNDERWRITING ASSOCIATION	NC	841		86	86			457				
AA-9991140	00000	NORTH DAKOTA COMMERCIAL AUTO INSURANCE PROCEDURE	ND											
AA-9991141	00000	OHIO COMMERCIAL AUTO INSURANCE PROCEDURE	OH			1	1							
AA-9991222	00000	OHIO FAIR PLAN UNDERWRITING ASSOCIATION	OH	566		148	148			291				
AA-9991142	00000	OKLAHOMA COMMERCIAL AUTO INSURANCE PROCEDURE	OK	1		1	1			1				
AA-9991143	00000	OREGON COMMERCIAL AUTO INSURANCE PROCEDURE	OR											
AA-9991144	00000	PENNSYLVANIA COMMERCIAL AUTO INSURANCE PROCEDURE	PA	13										
AA-9991224	00000	PENNSYLVANIA INSURANCE PLACEMENT FACILITY	PA	548		128	128			263				
AA-9991146	00000	RHODE ISLAND COMMERCIAL AUTO INSURANCE PROCEDURE	RI	5		17	17			3				
AA-9991225	00000	RHODE ISLAND JOINT REINSURANCE ASSOCIATION	RI	1,372		946	946			781				
AA-9991147	00000	SOUTH CAROLINA COMMERCIAL AUTO INSURANCE PROCEDURE	SC	2		5	5							
AA-9991305	00000	SOUTH CAROLINA WIND & HAIL UNDERWRITING ASSOCIATION	SC	435		4	4			1,902				
AA-9991149	00000	SOUTH DAKOTA COMMERCIAL AUTO INSURANCE PROCEDURE	SD											
AA-9991150	00000	TENNESSEE COMMERCIAL AUTO INSURANCE PROCEDURE	TN	4		6	6			2				
AA-9991151	00000	UTAH COMMERCIAL AUTO INSURANCE PROCEDURE	UT											
AA-9991152	00000	VERMONT COMMERCIAL AUTO INSURANCE PROCEDURE	VT	1		4	4							
AA-9991153	00000	VIRGINIA COMMERCIAL AUTO INSURANCE PROCEDURE	VA	22		28	28			8				
AA-9991226	00000	VIRGINIA PROPERTY INSURANCE ASSOCIATION	VA	621		132	132			346				
AA-9991154	00000	WASHINGTON COMMERCIAL AUTO INSURANCE PROCEDURE	WA	3		2	2			2				
AA-9991227	00000	WASHINGTON FAIR PLAN ASSOCIATION	WA	6		1	1			3				
AA-9991156	00000	WEST VIRGINIA COMMERCIAL AUTO INSURANCE PROCEDURE	WV											
AA-9991228	00000	WEST VIRGINIA ESSENTIAL PROPERTY INSURANCE ASSOCIATION	WV	17						8				
AA-9991229	00000	WISCONSIN INSURANCE PLAN	WI	17		4	4			8				
AA-9991157	00000	WISCONSIN SPECIAL RISK	WI	1		5	5							
AA-9991158	00000	WYOMING COMMERCIAL AUTO INSURANCE PROCEDURE	WY											
0699998. Pools and Associations - Reinsurance for which the total of Column 8 is less than $100,000 - Mandatory Pools														
0699999. Total Pools, Associations or Other Similar Facilities - Mandatory Pools				12,106		16,584	16,584			7,835				
AA-9995010	00000	AMERICAN NUCLEAR INSURERS	CT	(31)	(385)	5,979	5,594				479			
AA-9995048	00000	AMERICAN OFFSHORE INSURANCE SYNDICATE	NY											
AA-9995013	00000	ASSOCIATED AVIATION UNDERWRITERS	NJ		146	1,469	1,615							
AA-9995026	00000	CARPENTER MANAGEMENT CORPORATION	NY			1,588	1,588							
74-1718972	18562	EQUITABLE INSURANCE EXCHANGE	TX		7		7		9					
00-0000000	00000	FIRST STATE UNDER. AGENCY OF NEW ENGLAND	MA			1	1							
AA-9995063	00000	IAGM CORPORATION	NY		94	236	330				12			
AA-9995032	00000	MUTUAL MARINE OFFICE INC.	NY		126	4,110	4,236		199					
AA-9995037	00000	NEW YORK MARINE MANAGERS	NY			115	115							
AA-9995087	00000	RAILROAD INSURANCE UNDERWRITERS	NY			74	74							
AA-9995043	00000	UNITED STATES AIRCRAFT INSURANCE GROUP	NY			161	161							
0799998. Pools and Associations - Reinsurance for which the total of Column 8 is less than $100,000 - Voluntary Pools														
0799999. Total Pools, Associations or Other Similar Facilities - Voluntary Pools				(31)	(12)	13,733	13,721		209		491			
0899999. Total - Pools and Associations				12,075	(12)	30,317	30,305		209	7,835	491			
AA-1120810	00000	ACE EUROPEAN GROUP LIMITED	GB			312	312							
AA-9994110	00000	ALEXANDER HOWDEN & COMPANY LIMITED	GB											
AA-3190010	00000	ANCON INSURANCE COMPANY S.A.	BM			8	8							
AA-1460185	00000	AXA VERSICHERUNGEN AG	CH		64	1,476	1,540							

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
AA-3161000	00000	BARBADOS FIRE AND GENERAL INSURANCE COMPANY	BB											
AA-3190035	00000	BERMUDA FIRE AND MARINE INSURANCE COMPANY LIMITED	BM											
AA-3190453	00000	BLUEFIELD INSURANCE LIMITED	BM											
AA-1560054	00000	BOREAL INSURANCE INC.	CN			20	20							
AA-1120290	00000	BRITISH AVIATION INSURANCE COMPANY LIMITED	GB		(37)	6	(32)							
AA-2990014	00000	C.A.N. DE SEGUROS CONSOLIDADOS	VE											
AA-2280105	00000	CAJA REASEGURADORA DE CHILE S.A.	CL											
AA-1120365	00000	CHEVANSTELL LIMITED	GB			3	3							
AA-9244101	00000	CHINA REINSURANCE COMPANY	CA		5		5		2					
AA-1121106	00000	CNA INSURANCE COMPANY LIMITED	GB			362	362							
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GB			11	11							
AA-2330020	00000	COMPANIA DE SEGUROS BOLIVAR S.A.	CO											
AA-2830005	00000	COMPANIA UNIVERSAL DE SEGUROS S.A.	PA		9	13	22							
00-0000000	00000	CONTINENTAL SEGUROS S.A.	MX											
AA-1121274	00000	DIRECT LINES INSURANCE COMPANY PLC	GB		351	4,388	4,739							
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GB			94	94							
AA-1780015	00000	DUBLIN INTERNATIONAL REINSURANCE COMPANY LIMITED	IE											
AA-5320040	00000	EAST POINT REINSURANCE COMPANY OF HONG KONG LIMITED	HK			7	7							
AA-1120520	00000	ECCLESIASTICAL INSURANCE OFFICE PLC.	GB			241	241							
AA-1120545	00000	ENGLISH AND AMERICAN INSURANCE COMPANY LIMITED	GB		418	381	799		224		196			
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GB		(2)	134	131							
AA-1120255	00000	FORTIS INSURANCE LIMITED	GB			22	22							
AA-1580035	00000	FUJI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP											
AA-3191002	00000	GENERAL INSURANCE COMPANY LIMITED	BM			181	181							
AA-1320130	00000	GENERALI FRANCE ASSURANCES	FR						9					
AA-5320055	00000	GRAND UNION INSURANCE COMPANY LIMITED	HK											
AA-1560460	00000	GUARANTEE COMPANY OF NORTH AMERICA	CN											
AA-1121401	00000	GUILDHALL INSURANCE COMPANY LIMITED	GB			50	50							
AA-1120757	00000	HEDDINGTON INSURANCE (UK) LIMITED	GB			7	7							
AA-3190080	00000	HEDDINGTON INSURANCE LIMITED	BM			17	17							
AA-3191007	00000	HOPEWELL INTERNATIONAL INSURANCE LIMITED	BM			5	5							
00-0000000	00000	ICS ASSURANCES, S A	FR			67	67							
AA-1930625	00000	ING AUSTRALIA LIMITED	AU			5	5							
AA-3190095	00000	INSCO LIMITED	BM			221	221							
AA-2130420	00000	INSTITUTO NACIONAL DE RESEGUROS	AR		4		4		13					
AA-1561037	00000	INSURANCE CORPORATION OF BRITISH COLUMBIA	CN			4	4							
AA-1560520	00000	INSURANCE CORPORATION OF NEWFOUNDLAND	CN			200	200							
AA-2230425	00000	IRB BRASIL RESSEGUROS SA	BR		3		3		14					
AA-1720115	00000	KANSA GENERAL INSURANCE COMPANY LIMITED	FI		(7)		(7)							
AA-2991000	00000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.	VE											
AA-1122000	00000	LLOYDS OF LONDON	GB		8	193	202							
AA-1120875	00000	LOMBARD INSURANCE COMPANY (UK) LIMITED	GB			39	39							
AA-1120887	00000	LONDON AND EDINBURGH INSURANCE COMPANY LIMITED	GB			222	222							
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GB											
AA-2831004	00000	METROPOLITANA DE SEGUROS DE VIDA S.A.	PA			2	2							
AA-1120980	00000	MINSTER INSURANCE COMPANY LIMITED	GB			26	26							
AA-1580085	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JP			1	1							
AA-1121095	00000	NORTH ATLANTIC INSURANCE COMPANY LIMITED.	GB		2	1	3		12					
AA-1121175	00000	PHOENIX ASSURANCE PLC.	GB			361	361							
AA-1121235	00000	QBE INTERNATIONAL INSURANCE LIMITED	GB		1	35	36							
AA-2431003	00000	REASEGURADORA PROFESSIONAL S.A.	DO											
00-0000000	00000	RIDGEWELL FOX & PARTNERS (UNDER. MGMT)	GB		2	78	78							
AA-1560735	00000	ROYAL & SUN ALLIANCE INSURANCE COMPANY OF CANADA	CN			180	180							
AA-1121275	00000	ROYAL & SUN ALLIANCE INSURANCE PLC	GB			201	201							

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
AA-1120013	00000	ROYAL INSURANCE (UK) LIMITED	GB			2	2							
AA-0000000	00000	RW GIBBON & SONS SYNDICATE	GB			35	35							
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LIMITED	CN			149	149							
AA-1340215	00000	SECURITAS BREMER ALLGEMEINE VERSICHERUNGS - AG	DE			63	63							
AA-2330018	00000	SEGUROS TEQUENDAMA S.A.	CO						9					
AA-1960940	00000	STATE INSURANCE OFFICE	NZ			25	25							
AA-1121390	00000	STRONGHOLD INSURANCE COMPANY LIMITED	GB		11	369	380		16		150			
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JP			12	12							
AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	JP											
AA-1121445	00000	TOKIO MARINE EUROPE INSURANCE LIMITED	GB											
AA-1121475	00000	UIC INSURANCE COMPANY LIMITED	GB			2	2							
0999998. Other Non-U.S. Insurers - Reinsurance for which the total of Column 8 is less than $100,000														
0999999. Total Other Non-U.S. Insurers				2	831	10,231	11,062		299		346			
9999999 Totals				14,704,494	962	5,499,400	5,500,361		1,420	5,146,189	837			

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

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

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
36-2554642	60186	ALLSTATE LIFE INSURANCE COMPANY	IL					154						154			154	
0299999. Total Authorized - Affiliates - U.S. Non-Pool								154						154			154	
0499999. Total Authorized - Affiliates								154						154			154	
13-3333609	32220	21ST CENTURY NORTH AMERICA INSURANCE COMPANY	NY					667		1				669			669	1
95-2371728	22667	ACE AMERICAN INSURANCE COMPANY	PA															
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA			46	17	499	135	705	159			1,561			1,561	
36-2661954	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY	IN					21	11	18	5			55			55	
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL			63	7	558	143	575	144			1,489			1,489	
04-1027270	20613	AMERICAN EMPLOYERS INSURANCE COMPANY	MA							30	3			33			33	
47-0619962	37931	AMERICAN FARMERS & RANCHERS INSURANCE COMPANY	OK															
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY			69	7	794	208	1,183	238			2,499			2,499	4
36-0727430	22918	AMERICAN MOTORISTS INSURANCE COMPANY	IL			6		169	22	92	14			303			303	
35-0145400	19704	AMERICAN STATES INSURANCE COMPANY	IN			16		381	4	10	2			414			414	
94-1390273	19801	ARGONAUT INSURANCE COMPANY	IL			15		273	145	449	112			994			994	
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE			10	5	733	250	693	173			1,863			1,863	3
95-2769926	27189	ASSOCIATED INTERNATIONAL INSURANCE COMPANY	IL							5	1			7			7	
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI															
04-2482364	16187	AXA RE PROPERTY & CASUALTY INSURANCE COMPANY	DE			2		74	51	58	15			199			199	
51-0434766	20370	AXIS REINSURANCE COMPANY	NY		133													
47-0574325	32603	BERKLEY INSURANCE COMPANY	DE		4													
39-0971527	10472	CAPITOL INDEMNITY CORPORATION	WI															
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA			18	5	3,111	130	1,120	195			4,579			4,579	46
25-1118791	19402	CHARTIS PROPERTY CASUALTY COMPANY	PA			33	1	1,078	525	437	109			2,183			2,183	
31-0542366	10677	CINCINNATI INSURANCE COMPANY	OH					14	7	15	4			41			41	
13-2781282	25070	CLEARWATER INSURANCE COMPANY	DE			325	35	12,301	2,366	12,111	3,025			30,164			30,164	
06-0949141	33197	COLOGNE REINSURANCE COMPANY OF AMERICA	CT					261	43	457	114			875			875	2
36-2114545	20443	CONTINENTAL CASUALTY COMPANY	IL			2,294	43	238	3,572	7,873	1,952			15,971			15,971	
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	PA			88	17	1,320	451	2,611	653			5,140			5,140	
37-0807507	20990	COUNTRY MUTUAL INSURANCE COMPANY	IL															
38-2145898	33499	DORINCO REINSURANCE COMPANY	MI			5		747	85	840	84			1,761			1,761	
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI			133	69	5,145	815	6,534	1,429			14,126			14,126	15
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA			7		240	63	421	69			801			801	
35-2293075	11551	ENDURANCE REINSURANCE COMPANY OF AMERICA	DE		102													
54-1132719	39020	ESSEX INSURANCE COMPANY	DE					24		124	31			180			180	
36-2950161	35378	EVANSTON INSURANCE COMPANY	IL					180		453	113			747			747	
22-2005057	26921	EVEREST REINSURANCE COMPANY	DE		1,649	1		786	73	3,273	817			4,950			4,950	
39-1092844	24961	EVERSPAN FINANCIAL GUARANTEE CORP	WI							9	2			11			11	
05-0316605	21482	FACTORY MUTUAL INSURANCE COMPANY	RI			79	4	2,454	1,971	4,463	964			9,935			9,935	8
94-0781581	25518	FAIRMONT PREMIER INSURANCE COMPANY	CA					93		21	5			120			120	
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	CA			7	2	66	5	144	13			236			236	
38-1316179	21555	FARM BUREAU MUTUAL INSURANCE COMPANY OF MICHIGAN	MI															
42-0245840	13897	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	IA					12	6	7	1			26			26	
06-1325038	39136	FINIAL REINSURANCE COMPANY	CT					2						2			2	
94-1610280	21873	FIREMANS FUND INSURANCE COMPANY	CA							2				3			3	
75-1588101	35882	GEICO GENERAL INSURANCE COMPANY	MD			10	1	239	159	177	44			631			631	
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE			5		1,000		119	30			1,154			1,154	
13-3029255	39322	GENERAL SECURITY NATIONAL INSURANCE COMPANY	NY					2	2					3			3	
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	OH			34	13	657	112	351	88			1,256			1,256	
13-5617450	11231	GENERALI US BRANCH	NY			1		226	48	41	10			327			327	
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH			63	24	1,155	189	839	181			2,450			2,450	4
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	NY					14	7	15	4			41			41	

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Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
13-5129825	22292	HANOVER INSURANCE COMPANY	NH			2		93	56	111	28			289			289	
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	CT		1,335	10		12	5	21	5	638	334	1,025	80		944	
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	MI					6	5	11	3			24			24	
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	WI			7								7			7	
75-1728967	38849	HOUSTON GENERAL INSURANCE COMPANY	TX			1		137	46	149	36			369			369	2
74-1746542	26581	INDEPENDENCE AMERICAN INSURANCE COMPANY	DE					1		1				3			3	2
23-0723970	22713	INSURANCE COMPANY OF N AMER	PA			4	3			163	16			186			186	
56-0473714	22772	INTEGON INDEMNITY CORPORATION	NC					3		13	3			19			19	
13-4941245	29742	INTEGON NATIONAL INSURANCE COMPANY	NC											1			1	
61-0392792	22993	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY	KY															
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA			4		223	122	233	57			640			640	27
22-2053189	32352	LM PROPERTY AND CASUALTY INSURANCE COMPANY	IN			2	6	2,088	42	31	7			2,176			2,176	
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	IL			(12)	(2)	27		1				15			15	
36-3347420	23876	MAPRE INSURANCE COMPANY	NJ											1			1	
52-0403120	19356	MARYLAND CASUALTY COMPANY	MD							59	5			65			65	
62-0928337	31968	MERASTAR INSURANCE COMPANY	IL					14	9	8	2			33			33	
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	MA			1		54	30	59	15			160			160	
23-1903575	25321	METROPOLITAN DIRECT PROPERTY AND CASUALTY INSURANCE COMPANY	RI		287					103				103			103	
13-2915260	34339	METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	RI			1		1,568	59	304	76			2,009			2,009	27
13-2725441	26298	METROPOLITAN PROPERTY AND CASUALTY INSURANCE COMPANY	RI		30	7		207	100	180	43			537			537	
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	IL			7		245	21	337	29			639			639	
22-3818012	20362	MITSUI SUMITOMO INSURANCE COMPANY OF AMERICA	NY							1				1			1	
13-3467153	22551	MITSUI SUMITOMO INSURANCE USA INC	NY					3	3					6			6	
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	OH			1		24	12	26	6			69			69	
38-0855585	22012	MOTORS INSURANCE CORPORATION	MI					777						777			777	
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE		2,286	12	1	1,090	75	797	199	89		2,263			2,263	
47-0247300	23663	NATIONAL AMERICAN INSURANCE COMPANY	OK															
38-0865250	11991	NATIONAL CASUALTY COMPANY	WI			55	5	882	262	810	202			2,215			2,215	5
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE		16,725	29	16	1,371	397	1,424	356			3,591			3,591	
13-1988169	34835	NATIONAL REINSURANCE CORPORATION	DE					13	10	16	4			43			43	
36-2704643	21881	NATIONAL SURETY CORPORATION	IL							7	2			8			8	
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMAPNY OF PITTS	PA			137	18	1,357	165	800	193			2,668			2,668	
31-4425763	23760	NATIONWIDE GENERAL INSURANCE COMPANY	OH					35	35	58	15			144			144	
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH			8		1,004	42	697	174			1,924			1,924	8
04-2177185	21830	NEW ENGLAND INSURANCE COMPANY	CT			13		86	7	9	1			116			116	
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT			1,775	56	22,868	3,342	7,178	1,618			36,836			36,836	31
98-0032627	27073	NIPPONKOA INSURANCE COMPANY LIMITED U.S. BRANCH	NY			13	4	194	81	166	42			500			500	
22-1964135	21105	NORTH RIVER INSURANCE COMPANY	NJ							6	1			7			7	
13-2930109	22047	NORTH STAR REINSURANCE CORPORATION	DE					2,101		33	8			2,143			2,143	
47-0698507	23680	ODYSSEY AMERICAN REINSURANCE COMPANY	CT		2,036			86		2				89			89	
25-0410420	24147	OLD REPUBLIC INSURANCE COMPANY	PA															
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	MA			3		310	47	319	67			747			747	
23-1502700	21970	ONEBEACON INSURANCE COMPANY	PA			7	3	537	123	325	81			1,076			1,076	
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY			7		46	4	43	4			104	1		104	
13-3531373	10006	PARTNERRE INSURANCE COMPANY OF NEW YORK	NY			85	5	485	153	570	142			1,440			1,440	
13-2919779	18333	PEERLESS INDEMNITY INSURANCE COMPANY	IL			12	(1)	190	39	362	38			641			641	
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA			9		373	49	64	16			510			510	14
06-0303275	25623	PHOENIX INSURANCE COMPANY	CT							32	3			35			35	
23-2182777	40134	POTOMAC INSURANCE COMPANY OF ILLINOIS	IL					2	3					6			6	
36-3030511	37257	PRAETORIAN INSURANCE COMPANY	PA			4		121	58	240	60			482			482	
34-6513736	24260	PROGRESSIVE CASUALTY INSURANCE COMPANY	OH															

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Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
34-0472535	24279	PROGRESSIVE MAX INSURANCE COMPANY	OH															
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	RI			1		28	18	29	7			84			84	3
13-1188550	15059	PUBLIC SERVICE MUTUAL INSURANCE COMPANY	NY															
06-1206728	29807	PXRE REINSURANCE COMPANY	CT															
23-1641984	10219	QBE REINSURANCE CORPORATION	PA		167	2	4	213	83	45	11			358			358	2
23-1740414	22705	R&Q REINSURANCE COMPANY	PA			150	3	18,690	7,086	6,686	1,671			34,286			34,286	
13-3028939	38512	RAMPART INSURANCE COMPANY	NY					19	2	9	1			30			30	1
86-0274508	31089	REPUBLIC WESTERN INSURANCE COMPANY	AZ			3	(2)	47	4	80	7			140			140	
37-0915434	13056	RLI INSURANCE COMPANY	IL					2,043	173	351	88			2,655			2,655	
16-0366830	22314	RSUI INDEMNITY COMPANY	NH			38	68	1,901	873	1,113	278			4,271			4,271	
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	WA			1		44	25	50	13			132			132	
94-6078058	21911	SAN FRANCISCO REINSURANCE COMPANY	CA			1		502	78	79	20			680			680	
75-1444207	30058	SCOR REINSURANCE COMPANY	NY			7	4	368	37	437	416			1,268			1,268	2
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN					7	1	19	2			29			29	
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	WI			18	2	735	91	907	185			1,938			1,938	
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	MN			1		68	43	69	17			198			198	57
22-3590451	40045	STARNET INSURANCE COMPANY	DE			1		17	1	4				23			23	
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX			95	26	2,263	486	2,990	747			6,606			6,606	
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	IL					8	5	21	5			39			39	
31-4423946	10952	STONEBRIDGE CASUALTY INSURANCE COMPANY	OH			40	15	482	102	385	95			1,120			1,120	
13-3031274	39187	SUECIA INSURANCE COMPANY	NY					1						1			1	
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY		28,976	102	6	9,923	634	2,589	644			13,897			13,897	
94-1517098	25534	TIG INSURANCE COMPANY	CA			107	14	1,365	116	3,911	585			6,098			6,098	
13-2918573	42439	TOA-RE INSURANCE COMPANY OF AMERICA	DE			21	6	1,505	304	1,530	383			3,749			3,749	2
13-6108722	12904	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LTD(US BRANCH)	NY			51	9	430	108	527	70			1,196			1,196	
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY		8,546	1,336	667	6,028	1,526	2,766	691			13,015			13,015	
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT			12		388	225	880	195			1,700			1,700	
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT			48	8	1,590	202	1,749	312			3,909			3,909	1
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	CT			6		211	113	235	59			624			624	2
47-0547953	25844	UNION INSURANCE COMPANY	IA			6	8	190	55	375	93			727			727	2
13-2953213	36048	UNIONE ITALIANA REINSURANCE COMPANY OF AMERICA	NY			48	15	347	104	245	61			820			820	
42-0644327	13021	UNITED FIRE & CASUALTY COMPANY	IA					3	2	3	1			8			8	
13-5459190	21113	UNITED STATES FIRE INSURANCE COMPANY	DE															
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	CT					1	1					3			3	
41-0430825	15377	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	MN					15	9	17	4			46			46	
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO		(656)	1,302	111	32,019	1,566	19,027	2,281			56,305			56,305	70
13-2997499	38776	WHITE MOUNTAINS REINSURANCE COMPANY OF AMERICA	NY		1	26	2	1,235	238	1,963	488			3,952			3,952	2
13-1290712	20583	XL REINSURANCE AMERICA INC	NY			14	2	2,387	224	2,492	623			5,743			5,743	1
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY			2		84	48	70	17			221			221	
0599998. Total Authorized - Other U.S. Unaffiliated Insurers (Under $100,000)																		
0599999. Total Authorized - Other U.S. Unaffiliated Insurers					61,623	8,974	1,335	159,327	31,588	113,698	24,427	727	334	340,410	81		340,329	344
AA-9991310	00000	FLORIDA HURRICANE CATASTROPHE FUND	FL		63	8,205	410			9,495	500			18,610			18,610	
AA-9991500	00000	ILLINOIS MINE SUBSIDENCE	IL		257	369		37				131		536	58		478	
AA-9991501	00000	INDIANA MINE SUBSIDENCE	IN		44	34						22		56	10		47	
AA-9991502	00000	KENTUCKY MINE SUBSIDENCE	KY		14							8		8	3		4	
AA-9991159	00000	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	MI		11,700	14,829		1,064,780						1,079,609			1,079,609	
AA-9991423	00000	MINNESOTA WORKERS COMPENSATION ASSOCIATION	MN			393		982						1,375			1,375	
AA-9992201	00000	NATIONAL FLOOD INSURANCE PROGRAM	DC		300,824			4,799		4,576		180,481		189,856			189,856	
AA-9991132	00000	NEW HAMPSHIRE REINSURANCE FACILITY	NH		15							8		8			8	
AA-9991160	00000	NEW JERSEY UNSATISFIED CLAIM & JUDGEMENT FUND	NJ		1	5,033		37,143						42,176			42,176	

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Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

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Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-9991139	00000	NORTH CAROLINA REINSURANCE FACILITY	NC		5,934			7,727	1,137	903	158	2,278		12,202			12,202	
AA-9991503	00000	OHIO MINE SUBSIDENCE	OH		20							10		10	5		5	
AA-9992082	00000	TEXAS SMALL PREMIUM PLAN	TX			10		199						209			209	
AA-9991506	00000	WEST VIRGINIA MINE SUBSIDENCE	WV		98							50		50	23		28	
0699999. Total Authorized - Pools - Mandatory Pools					318,969	28,873	410	1,115,667	1,137	14,974	657	182,988		1,344,706	98		1,344,607	
AA-1340125	00000	HANNOVER RUCKVERSICHERUNGS AG	DE		93	4	5	235	34	227	57			563			563	5
AA-1122000	00000	LLOYDS OF LONDON	GB		4	1,628	649	60,513	16,081	83,299	20,508			182,678	31		182,646	146
AA-1127084	00000	LLOYDS SYNDICATE NUMBER 1084	GB		99													
AA-1127183	00000	LLOYDS SYNDICATE NUMBER 1183	GB		682									1			1	
AA-1120085	00000	LLOYDS SYNDICATE NUMBER 1274	GB		17													
AA-1127414	00000	LLOYDS SYNDICATE NUMBER 1414	GB		3,392	1		2		6		51		60			60	
AA-1120102	00000	LLOYDS SYNDICATE NUMBER 1458	GB		567													
AA-1120083	00000	LLOYDS SYNDICATE NUMBER 1910	GB		1,977					1				1			1	
AA-1128001	00000	LLOYDS SYNDICATE NUMBER 2001	GB		2,686	1		1		4				7			7	
AA-1128003	00000	LLOYDS SYNDICATE NUMBER 2003	GB		2,081			7		1		35		44			44	
AA-1120071	00000	LLOYDS SYNDICATE NUMBER 2007	GB		238					1				1			1	
AA-1128010	00000	LLOYDS SYNDICATE NUMBER 2010	GB		26			3						3			3	
AA-1128623	00000	LLOYDS SYNDICATE NUMBER 2623	GB		351					1				1			1	
AA-1128791	00000	LLOYDS SYNDICATE NUMBER 2791	GB		375					1				1			1	
AA-1126033	00000	LLOYDS SYNDICATE NUMBER 33	GB		1,007					2				3			3	
AA-1120075	00000	LLOYDS SYNDICATE NUMBER 4020	GB		66													
AA-1126435	00000	LLOYDS SYNDICATE NUMBER 435	GB		2,678	1		2		6				9			9	
AA-1126510	00000	LLOYDS SYNDICATE NUMBER 510	GB		93		5	125						130			130	
AA-1126566	00000	LLOYDS SYNDICATE NUMBER 566	GB		1,044					2				2			2	
AA-1126623	00000	LLOYDS SYNDICATE NUMBER 623	GB		82													
AA-1840000	00000	MAPFRE RE COMPANIA DE REASEGUROS SA	ES		203					1				1			1	
AA-3190686	00000	PARTNER REINSURANCE COMPANY LIMITED	BM		5,291	2		2		9				14			14	
0899998. Total Authorized - Other Non-U.S. Insurers (Under $100,000)																		
0899999. Total Authorized - Other Non-U.S. Insurers					23,055	1,638	660	60,892	16,115	83,561	20,566	86		183,517	31		183,486	151
0999999. Total Authorized					403,647	39,485	2,405	1,336,040	48,840	212,233	45,650	183,800	334	1,868,787	211		1,868,576	496
1099999. Total Unauthorized - Affiliates - U.S. Intercompany Pooling																		
1399999. Total Unauthorized - Affiliates																		
22-2235730	24856	ADMIRAL INSURANCE COMPANY	DE							15	4			18			18	
AA-9995081	00000	AGENCY MANAGERS LIMITED	NY					34						34			34	
63-0255547	19143	ALFA MUTUAL FIRE INSURANCE COMPANY	AL					16	9	18	4			47			47	
06-0508484	12483	AMERICAN RESERVE INSURANCE COMPANY	RI															
13-2963258	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY					77	7	114	10			207			207	2
22-2320779	38989	CHUBB CUSTOM INSURANCE COMPANY	DE							1				2			2	
22-2405591	41386	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ					1,000		1				1,002			1,002	
36-3536176	16284	CLASSIC FIRE & MARINE INSURANCE COMPANY	IN			387	3							390			390	
84-0401397	13641	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY	CO											0			0	
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL			36	44			88	22			190			190	
31-0908652	22144	CONSTELLATION REINSURANCE COMPANY	NY			2				2				4			4	
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ			80	4	55	5	17	1			161			161	
94-1032958	21040	FREMONT INDEMNITY COMPANY	CA			4,082	11							4,093			4,093	
22-2222789	11398	GUARANTEE INSURANCE COMPANY	FL			9	3	1,202	142	943	180			2,479			2,479	
14-0727077	28630	GUILDERLAND REINSURANCE COMPANY	NY															
58-1438724	21806	HARBOR SPECIALTY INSURANCE COMPANY	NJ															
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX		(1)	78								78			78	
02-0308052	22527	HOME INSURANCE COMPANY	NH			1		33	33					66			66	
13-3077651	40223	ICM INSURANCE COMPANY	NY			1	2	20	13					37			37	1

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1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
13-5613831	14230	IDEAL MUTUAL INSURANCE COMPANY	NY			3,809	2							3,811			3,811	
36-2759195	27960	ILLINOIS UNION INSURANCE COMPANY	IL															
59-1266516	22608	INDEPENDENT FIRE INSURANCE COMPANY	TN															
47-6025666	23264	INLAND INSURANCE COMPANY	NE					23	13	20	5			62			62	
13-5339725	18341	INSURANCE CORP OF NEW YORK	NY			10		5	26					41			41	
11-2545588	39276	INTERAMERICA REINSURANCE CORPORATION	NY			62								62			62	
AA-9993214	00000	JH WF SYNDICATE	NY					200						200			200	
23-0867770	14486	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	MA					4	2	4	1			11			11	
23-0902460	14729	MUTUAL FIRE MARINE & INLAND INSURANCE COMPANY	PA					6	6					13			13	
42-0791985	00000	NORTHEASTERN INSURANCE COMPANY OF HARTFORD	CT					14	14					28			28	
39-0509630	23914	NORTHWESTERN NATIONAL INSURANCE COMPANY	WI			13	3			70	6			91	(12)		103	
86-0271410	26751	PINE TOP INSURANCE COMPANY	IL		261	746	2							748			748	
23-0580680	24457	RELIANCE INSURANCE COMPANY	PA			35								35			35	
34-1532771	15156	SHELBY INSURANCE COMPANY	TX			11		2	2					15			15	
62-0363335	12602	SOUTHERN AMERICAN INSURANCE COMPANY	UT			(2)								(2)	1		(3)	
13-2838344	12971	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	NY			3,817				3	1			3,821			3,821	
02-0349547	38032	US INTERNATIONAL REINSURANCE COMPANY	NH															
63-0598629	11762	VESTA FIRE INSURANCE CORPORATION	TX			289		2	2					293			293	
56-1507441	13234	WILSHIRE INSURANCE COMPANY	NC															
1499998. Total Unauthorized - Other U.S. Unaffiliated Insurers (Under $100,000)																		
1499999. Total Unauthorized - Other U.S. Unaffiliated Insurers					260	13,466	74	2,693	274	1,296	236			18,039	(10)		18,050	3
1599999. Total Unauthorized - Pools - Mandatory Pools																		
AA-9995010	00000	AMERICAN NUCLEAR INSURERS	CT		(13)			268	23					291			291	291
AA-9995026	00000	CARPENTER MANAGEMENT CORPORATION	NY							169	42			212			212	
74-1718972	18562	EQUITABLE INSURANCE EXCH	TX		1													
AA-9995022	00000	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	NY			102	10	1,452	319	1,325	331			3,540			3,540	
13-2979432	00000	MAIDEN LANE SYNDICATE INC.	NY					3						3			3	
1699999. Total Unauthorized - Pools - Voluntary Pools					(12)	102	10	1,723	342	1,495	374			4,046			4,046	291
AA-1120810	00000	ACE EUROPEAN GROUP LIMITED	GB			1								1			1	
AA-3190770	00000	ACE TEMPEST REINSURANCE LIMITED	BM		12,124	1		1		6				9			9	
AA-1120120	00000	AEGON (UK) PLC	GB					148	23	39	10			219			219	2
AA-1240006	00000	AG INSURANCE	BE					37		17	4			58			58	
AA-1320039	00000	AGF IART	FR					9	1	10	1			21			21	
AA-1360004	00000	AGRICOLTURA ASSICURAZIONI SOCIETA MUTUA	IT															
AA-1580015	00000	AIOI INSURANCE COMPANY LIMITED	JP			279	34	2,415	540	2,747	656			6,671			6,671	3
AA-1340020	00000	ALBINGIA VERSICHERUNGS AG	DE										1	1			1	
AA-1460115	00000	ALEA EUROPE LIMITED	CH			1				3				4			4	
AA-1320025	00000	ALLIANZ ASSURANCES SA	FR															
AA-1930610	00000	ALLIANZ AUSTRALIA LIMITED	AU			20	3	177	31	187	47			465			465	6
AA-1240011	00000	ALLIANZ BELGIUM SA	BE			23	3	774	137	584	146			1,666			1,666	1
AA-1840005	00000	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	ES			1	1	56	8	69	17			153			153	41
AA-1320065	00000	ALLIANZ GLOBAL CORPORATE & SPECIALTY (FRANCE)	FR					16		117	29			163			163	
AA-1120445	00000	ALLIANZ INSURANCE PLC	GB															
AA-1464104	00000	ALLIANZ RISK TRANSFER - ZURICH	CH		4,457													
AA-1460082	00000	ALLIANZ SUISSE VERSICHERUNG GESELLSCHAFT	CH			0								0				
AA-1340030	00000	ALLIANZ VERSICHERUNGS-AKTIENGESELLSCHAFT	DE															
AA-3194128	00000	ALLIED WORLD ASSURANCE COMPANY LIMITED	BM		716													
AA-1340035	00000	ALTE LEIPZIGER RUCKVERSICHERUNG AG	DE					1						1			1	1
AA-3190829	00000	ALTERRA BERMUDA LIMITED	BM		2,615					2				3			3	
AA-1320150	00000	AM PRUDENCE SA	FR					1						1			1	
AA-3190005	00000	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	BM			8	2	168	21	280	70			550			550	

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1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-3190874	00000	AMLIN BERMUDA LIMITED	BM		1,627					1				2			2	
AA-1930020	00000	AMP GENERAL INSURANCE LIMITED	AU					12	2	15	4			33			33	
AA-1860050	00000	ANADOLU SIGORTA	TR			15	1	101	18	105	26			267			267	116
AA-3194126	00000	ARCH REINSURANCE LIMITED	BM		12,179			1		2				3			3	
AA-1320060	00000	AREAS-CMA	FR			1		179	14	259	55			508			508	26
AA-3190932	00000	ARGO RE	BM		159													
AA-3190873	00000	ARIEL REINSURANCE COMPANY LIMITED	BM		4,752					1				2			2	
AA-1580005	00000	ASAHI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP															
AA-3194168	00000	ASPEN INSURANCE LIMITED	BM		3,785					2				3			3	
AA-1360015	00000	ASSICURAZIONI GENERALI S.P.A.	IT			9	2	13	1	33	8			65			65	
AA-1240010	00000	ASSUBEL ACCIDENTS ET DOMMAGES	BE			2		344	30	408	35			819			819	
AA-1321004	00000	ASSURANCES DU CREDIT	FR															
AA-1320013	00000	ASSURANCES GENERALES DE FRANCE I A R T	FR			2	1	78	13	90	22			205			205	95
AA-1240037	00000	ASSURANTIE VAN DE BELGISCHE BOERENBOND (ABB)	BE			22	5	753	160	602	151			1,693			1,693	2
AA-9681000	00000	ASTRA SA INS AND REINS	RO			1		84	7	107	9			209			209	94
AA-1440035	00000	ATERFORSAKRINGS AB LUAP	SE			1,013								1,013			1,013	
AA-1720110	00000	ATERFORSAKRINGSAKTIEBOLAGET URSA	FI			0		1						2			2	2
AA-1120701	00000	ATLAS ASSURANCE COMPANY LIMITED	GB			11		27	2					40			40	
AA-1930040	00000	AUSTRALIAN REINSURANCE COMPANY LIMITED	AU					16		2				18			18	42
AA-1120375	00000	AVIVA INTERNATIONAL	GB			2	2	54	29	152	38			278			278	
AA-1320225	00000	AXA ASSURANCE IARD MUTUELLE	FR					2	2				34	37			37	
AA-1244102	00000	AXA BELGIUM	BE			99	12	3,101	440	4,219	648			8,520			8,520	10
AA-1460185	00000	AXA VERSICHERUNGEN AG	CH			100	15	1,081	185	1,462	349			3,192			3,192	91
AA-3194139	00000	AXIS SPECIALTY LIMITED	BM		6,392			161						161			161	
AA-1320030	00000	AZUR ASSURANCES IARD	FR															
AA-1380080	00000	Avero Schadeverzekering Benelux N.V.	NL															
AA-2980055	00000	B.S.E., BANCO DE SEGUROS DEL ESTADO	UY															
AA-1460025	00000	BALOISE INSURANCE COMPANY LIMITED	CH					1						1			1	1
AA-5780015	00000	BANGKOK INSURANCE PUBLIC COMPANY LIMITED	TH															
AA-3191105	00000	BAYSIDE REINSURANCE COMPANY LIMITED	BM							2	1			3			3	
AA-3190035	00000	BERMUDA FIRE AND MARINE INSURANCE COMPANY LIMITED	BM			63								63			63	
AA-1460030	00000	BERNER ALLGEMEINE VERS.GES. AG	CH															
AA-3191004	00000	BISON INSURANCE COMPANY	BM			25	5	438	138	550	138			1,294			1,294	29
AA-3190040	00000	BLUEWATER INSURANCE, LIMITED	BM															8
AA-1560054	00000	BOREAL INSURANCE INC.	CN															
AA-1120330	00000	BRAMPTON INSURANCE COMPANY LIMITED	GB															
AA-1121398	00000	BRITISH LAW INSURANCE COMPANY LIMITED	GB			5		1						5	2		4	
AA-1120300	00000	BRITISH RESERVE INSURANCE COMPANY LIMITED	GB					21	4	23	6			54			54	27
AA-3190045	00000	BRITTANY INSURANCE COMPANY LIMITED	BM			3	1	4	1	5	1			15			15	1
AA-2131002	00000	CAJA NACIONAL DE AHORRO Y SEGURO	AR			19								19			19	
AA-3190050	00000	CAMBRIDGE REINSURANCE LIMITED	BM															
AA-1560110	00000	CANADIAN GENERAL INSURANCE COMPANY	CN							5	1			6			6	
AA-3194161	00000	CATLIN INSURANCE COMPANY LIMITED	BM		2,072		4	101		1				106			106	
AA-5280012	00000	CENTRAL REINSURANCE CORPORATION	TW			19	3	122	22	134	33			334			334	
AA-1990110	00000	CENTRAL REINSURANCE CORPORATION LIMITED	ZA															
AA-1121065	00000	CGU BONUS LIMITED	GB					5						6			6	
AA-1930019	00000	CGU INSURANCE LIMITED	AU					8	2	12	3			24			24	
AA-1930120	00000	CHAMBER OF MANUFACTURES INSURANCE LIMITED.	AU					8	2	11	3			23			23	
AA-3190057	00000	CHEMICAL INSURANCE COMPANY, LIMITED	BM					1		7	1			9			9	2
AA-1120365	00000	CHEVANSTELL LIMITED	GB			8		83	3	145	34			273	(2)		275	
AA-9244101	00000	CHINA REINSURANCE COMPANY	CA			7		236	20	332	29			623			623	298
AA-5280020	00000	CHUNGKUO INSURANCE COMPANY LIMITED	TW															

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1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1360155	00000	CIA. ASSICURAZIONI DI MILANO S.P.A.	IT			1								1			0	
AA-2232002	00000	CIA. REAL BRASILEIRA DE SEGUROS	BR															
AA-2231020	00000	CIA. UNIAO DE SEGUROS GERAIS	BR			15	1							16			16	
AA-1930130	00000	CIC INSURANCE LTD.	AU			108								108			108	
AA-1320035	00000	COLISEE RE	FR					10	4	5	1			21			21	
AA-1560210	00000	COMMONWEALTH INSURANCE COMPANY	CN			54	12	1,641	359	1,738	391			4,195			4,195	47
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GB					4		12	3			19			19	3
00-0000000	00000	COMP. DASSUR. REUNIES RISQUES DIVERS	FR							1				1			1	
AA-1120420	00000	CONTINENTAL GUARANTY CORPORATION LIMITED	GB															
AA-3194122	00000	DAVINCI REINSURANCE LIMITED	BM		7,868	1		1		4				6			6	
AA-1340077	00000	DEUTSCHER HEROLD ALLGEMEINE VERSICH. AG	DE															
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GB			51	16	1,346	487	1,493	372			3,765			3,765	
AA-1120507	00000	DRAKE INSURANCE PLC	GB														1	
AA-1340085	00000	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	DE					30	1	40	7			78			78	6
AA-1220027	00000	EA - GENERALI AG	AT			8	1	60	13	90	21			193			193	
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	GB			1		37	24	21	5			88			88	
AA-1120536	00000	EL PASO INSURANCE COMPANY LIMITED	GB															
AA-3194130	00000	ENDURANCE SPECIALTY INSURANCE LIMITED	BM		5,486	1		1		5				7			7	
AA-1120545	00000	ENGLISH AND AMERICAN INSURANCE COMPANY LIMITED	GB															
AA-5320045	00000	EQUATORIAL REINSURANCE COMPANY LIMITED	HK							1				1			1	
AA-1120827	00000	ERC FRANKONA REINSURANCE (II) LIMITED	GB															
AA-1740230	00000	ETHNIKI HELLENIC GENERAL INSURANCE COMPANY S.A.	GR															
AA-1240054	00000	EULER HERMES CREDIT INSURANCE BELGIUM SA	BE			17	3	117	22	132	33			325			325	
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GB			344	32	3,789	1,250	4,886	1,194			11,494	4		11,490	1
AA-1360065	00000	F.A.T.A. ASSICURAZIONI SPA.	IT			2	1	59	11	86	21			180			180	3
AA-1120750	00000	FIELDMILL INSURANCE COMPANY LIMITED	GB			1		2		1				4			4	
AA-1720035	00000	FINSKA SJOFORSAKRINGS AKTIEBOLAGET	FI			2		1						2			2	
AA-1460006	00000	FLAGSTONE REASSURANCE SUISSE	CH		3,025													
AA-3190877	00000	FLAGSTONE REINSURANCE LIMITED	BM		61					2				3			3	
AA-1120620	00000	FOLKSAM INTERNATIONAL INSURANCE COMPANY (UK) LIMITED	GB		(1)													1
AA-1360195	00000	FONDIARIA - SAI SPA	IT			1		86	7	113	11			218			218	88
AA-1120255	00000	FORTIS INSURANCE LIMITED	GB			2		56	35	54	13			161			161	
AA-1580035	00000	FUJI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP			59	7	1,273	233	1,572	240			3,384			3,384	1
AA-1120650	00000	FUJI INTERNATIONAL INSURANCE COMPANY LIMITED	GB			1								2			2	
AA-3190072	00000	G.T.E. REINSURANCE COMPANY LIMITED	BM			376	14	2,318	202	5,170	450			8,530			8,530	
AA-1320135	00000	GAN ASSURANCES IARD	FR			1		1						2			2	1
AA-1120661	00000	GENERAL ACCIDENT REINSURANCE COMPANY LIMITED	GB			5		1						6	1		5	
AA-1220035	00000	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	AT			1		12	3	24	6			47			47	
AA-1340220	00000	GENERALI VERSICHERUNG AG	DE															
AA-1420030	00000	GJENSIDIGE NOR FORSIKRING	NO			14		2						17	4		13	4
AA-1464111	00000	GLACIER REINSURANCE AG	CH		244									1			1	
AA-1340100	00000	GOTHAER RUCKVERSICHERUNG AG.	DE					2						2			2	1
AA-1340105	00000	GOTHAER VERSICHERUNGSBANK VVAG	DE					2						2			2	
AA-1930320	00000	GOVERNMENT INSURANCE OFFICE OF NEW SOUTH WALES	AU					4	1	5	1			12			12	
AA-1860340	00000	GUNES SIGORTA A.S.	TR			16	2	138	25	149	37			367			367	110
00-0000000	00000	H.U.A.	GB							20	5			25			25	
AA-3190060	00000	HANNOVER RE (BERMUDA) LIMITED	BM		1,819	1		1		6				9			9	
AA-1120730	00000	HANSA GENERAL INSURANCE COMPANY (UK) LIMITED	GB															
AA-1440045	00000	HANSA INTERNATIONAL FORSAKRINGS A/B	SE					8	1	17	1			26			26	1
AA-1440047	00000	HANSA SJO FORSAKRINGS A/B	SE															
AA-1340129	00000	HANSEATICA RUCKVERSICHERUNGS AG	DE					1						1			1	1
AA-3190886	00000	HARBOR POINT RE LIMITED	BM		787													

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1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1120757	00000	HEDDINGTON INSURANCE (UK) LIMITED	GB			6								6	1		6	
AA-3190080	00000	HEDDINGTON INSURANCE LIMITED	BM															
AA-1740360	00000	HELLENIC SHIP & AIRCRAFT INSURANCE COMPANY	GR							4				4			4	
AA-1460080	00000	HELVETIA SCHWEIZERISCHE VERSICHERUNGS.	CH															
AA-1340132	00000	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT	DE															
AA-1120760	00000	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	GB			2,439		11	11					2,461			2,461	
AA-1930150	00000	HIH CASUALTY AND GENERAL	AU															
AA-1121430	00000	HILLCOT RE LIMITED	GB			1		2		1				5			5	
AA-1120525	00000	HISCOX COMPANY LIMITED	GB							1				1			1	
AA-3190875	00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BM		961			1		2				3			3	
AA-1120518	00000	HOME AND OVERSEAS INSURANCE COMPANY LIMITED	GB															
AA-5480045	00000	HONG LEONG ASSURANCE BERHAD	MY															
AA-3190085	00000	HORIZON INSURANCE COMPANY LIMITED	BM			15								15			15	
00-0000000	00000	ICS ASSURANCES, S A	FR															
00-0000000	00000	IND. CIE D ASS. TOUS RISQUES	FR															5
AA-1122022	00000	INDEMNITY GUARANTEE	GB			1								1			1	
AA-3190095	00000	INSCO LIMITED	BM			23	9	918	193	850	200			2,193			2,193	1
AA-2130420	00000	INSTITUTO NACIONAL DE RESEGUROS	AR			15								15			15	
AA-1780035	00000	INSURANCE CORPORATION OF IRELAND PLC	IE		(1)													
AA-1931005	00000	INTERCONTINENTAL RE	AU			115	20	498	107	500	125			1,366			1,366	
AA-1360090	00000	INTERCONTINENTALE ASSIC. S.P.A.	IT															
AA-2230425	00000	IRB BRASIL RESSEGUROS SA	BR			58	2	266	23	235	20			605	1		604	1
AA-1440055	00000	JORDBRUKETS FORSAKRINGSBOLAG	SE															
AA-1120475	00000	KINGSCROFT INSURANCE COMPANY LIMITED	GB															
AA-5420050	00000	KOREAN REINSURANCE COMPANY	KR			98	19	1,717	395	1,124	281			3,634			3,634	
AA-1120876	00000	KX REINSURANCE COMPANY LIMITED	GB			104	31	756	245	1,575	394			3,105			3,105	
AA-1580050	00000	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP			69	9	660	156	707	177			1,778			1,778	1
AA-1240068	00000	L'ETOILE 1905 S.A.	BE					9	1	8	2			21			21	1
AA-1360067	00000	LA FENICE RIASSICURAZIONI SPA	IT					7	1	23	2			32			32	6
AA-1360095	00000	LA FONDIARIA ASSICURAZIONI S.P.A.	IT					37	6	10	2			55			55	
AA-1320167	00000	LA LICORNE CIE. DE REASSURANCES	FR			1		16	1	45	4			68			68	1
AA-1560034	00000	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	CN					6		14	2			23			23	12
AA-1360165	00000	LA NATIONALE S.P.A.	IT															
AA-1360180	00000	LA PREVIDENTE ASSICURAZIONI SPA.	IT			3	1	40	11	28	6			89			89	97
AA-1320245	00000	LA REASSURANCE INTERCONTINENTALE S.A.	FR					15	1	60	15			91			91	
AA-1320255	00000	LA REUNION FRANCAISE S.A.	FR					1		3	1			5			5	
AA-2991000	00000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.	VE															
AA-3190349	00000	LAKEWOOD INSURANCE LIMITED	BM			2	0	36	10	50	13			112			112	
AA-3190871	00000	LANCASHIRE INSURANCE COMPANY LIMITED	BM		291													
AA-1440060	00000	LANSFORSAKRINGSBOLAGENS A/B	SE															
AA-1120230	00000	LDMS LIMITED	GB			14		1						15	5		10	
AA-1370095	00000	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LU					6	2	12	3			23			23	11
AA-1860690	00000	LIBERTY SIGORTA A.S.	TR															
AA-1120920	00000	LIMESTREET INSURANCE COMPANY LIMITED	GB															
AA-1120875	00000	LOMBARD INSURANCE COMPANY (UK) LIMITED	GB			33		6						39	6		33	
AA-1120887	00000	LONDON AND EDINBURGH INSURANCE COMPANY LIMITED	GB			36	3	581	305	683	170			1,778			1,778	495
AA-1121402	00000	LONDON ASSURANCE	GB															
AA-1121315	00000	LONGMYND INSURANCE COMPANY LIMITED	GB			1		2		1				5			5	
AA-5420065	00000	LUCKY INSURANCE COMPANY LIMITED	KR			2	1	62	11	83	21			180			180	46
AA-1360133	00000	M.A.A. ASSICURAZIONI AUTO E RISCHI DIVERSI SPA	IT															5
AA-1320171	00000	MAAF ASSURANCES	FR											1			1	
AA-3190107	00000	MALVERN INSURANCE LIMITED	BM															

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1340160	00000	MANNHEIMER AG HOLDING	DE							1				2			2	
AA-1840610	00000	MAPFRE INDUSTRIAL S.A.	ES			5	1	33	13	82	20			155			155	8
AA-1561016	00000	MARKEL INSURANCE COMPANY OF CANADA	CN		1	31		21	2	1				56	11		45	
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GB			419	47	3,216	647	3,652	901			8,881	8		8,872	
AA-1121510	00000	MARLON INSURANCE COMPANY LIMITED	GB			5		1						5	2		4	1
AA-1320175	00000	MEAD REASSURANCE S.A./LAFAYETTE RE.	FR			1		1						2			2	
AA-1120945	00000	MENTOR INSURANCE COMPANY (UK) LIMITED	GB															
AA-1120952	00000	MERCANTILE INDEMNITY COMPANY LIMITED	GB															
AA-1240125	00000	MERCATOR VERZEKERINGEN NV	BE															
AA-5420060	00000	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED	KR					4		21	2			27			27	4
AA-1860620	00000	MILLI REASURANS T.A.S.	TR			19	2	164	30	177	44			437			437	192
AA-1120980	00000	MINSTER INSURANCE COMPANY LIMITED	GB			1		1						1			1	
AA-1121395	00000	MITSUI SUMITOMO INSURANCE (LONDON) LIMITED	GB							1				2			2	
AA-1121410	00000	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	GB			1		26	11	15	4			56			56	
AA-1580085	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JP			82	10	2,836	539	3,095	619			7,181			7,181	
AA-0051036	00000	MLC REINSURANCE LIMITED	TC			7	1	67	13	81	20			189			189	1
AA-1440020	00000	MODERNA FORSAKRINGAR AB	SE			2		89	3	119	23			236			236	84
AA-3194129	00000	MONTPELIER REINSURANCE LIMITED	BM		4,102	1	12	317		4				334			334	
AA-1121200	00000	MOORGATE INSURANCE COMPANY LIMITED	GB			1								2			2	
AA-3194200	00000	MS FRONTIER REINSURANCE LIMITED	BM		49													
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DE		1,799	3,602	69	2,040	193	2,328	342			8,574			8,574	1
AA-1320205	00000	MUTUELLE CENTRALE DE REASSURANCE	FR															
AA-1320182	00000	MUTUELLE GENERALE FRANCAISE	FR															
AA-0000000	00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GB			16		86	54	138	35			328			328	12
AA-1360170	00000	NAVALE ASSICURAZIONI S.P.A.	IT															
AA-3190869	00000	NEW CASTLE REINSURANCE COMPANY LIMITED	BM			1				1				2			2	
AA-5340660	00000	NEW INDIA ASSURANCE COMPANY LIMITED	IN							1				1			1	
AA-1380140	00000	NIEUW ROTTERDAM BEHEER N.V.	NL															13
AA-1121075	00000	NIPPON INSURANCE COMPANY OF EUROPE LIMITED	GB			1								2			2	
AA-1120830	00000	NIPPONKOA INSURANCE COMPANY (EUROPE) LIMITED	GB															
AA-1580060	00000	NIPPONKOA INSURANCE COMPANY LIMITED	JP			414	123	2,655	467	3,425	569			7,653			7,653	17
AA-1580030	00000	NISSAY DOWA GENERAL INSURANCE COMPANY	JP			38	10	487	135	428	107			1,205			1,205	1
AA-1580070	00000	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	JP			25	3	250	63	232	57			629			629	289
AA-1280085	00000	NORDEUROPA FORSIKRINGS - A/S	DK															
AA-1280090	00000	NORDISK REINSURANCE COMPANY A/S	DK					1		7	1			8			8	
AA-1121095	00000	NORTH ATLANTIC INSURANCE COMPANY LIMITED.	GB		(2)	48								48			48	
AA-1460100	00000	NOUVELLE CIE. DE REASSURANCES S.A.	CH															
AA-1340135	00000	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	DE					4		22	2			28			28	4
AA-2990725	00000	ORINOCO SEGUROS C.A.	VE					3		17	2			22			22	3
AA-1422010	00000	OSLO REINSURANCE COMPANY (UK) LIMITED	NO															
AA-3190131	00000	OWENS INSURANCE LIMITED	BM															
AA-1240163	00000	P & V ASSURANCES SC	BE			7	1	61	12	72	18			171			171	59
AA-5360100	00000	P.T. INDONESIA RE	ID							2				3			3	
AA-1121145	00000	PACIFIC AND GENERAL INSURANCE COMPANY LIMITED	GB			5								5			5	
AA-1320034	00000	PARIS RE	FR		1,013					1				2			2	
AA-1320265	00000	PARTNERRE SA	FR			40	3	1,008	166	1,055	264			2,535			2,535	1
AA-3190129	00000	PAUMANOCK INSURANCE COMPANY LIMITED	BM			2								2			2	
AA-1121165	00000	PEARL ASSURANCE PLC.	GB															
AA-3194174	00000	PLATINUM BERMUDA	BM		1,228					1				1			1	
AA-1340187	00000	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT	DE					1						1			1	1
AA-1340245	00000	PROVINZIAL NORDWEST HOLDING AG	DE															
AA-1340190	00000	PROVINZIAL RHEINLAND HOLDING	DE			15	2	501	93	398	100			1,109			1,109	1

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1121235	00000	QBE INTERNATIONAL INSURANCE LIMITED	GB			8	1	198	57	142	35			442	1		441	
AA-1780070	00000	QBE REINSURANCE (EUROPE) LIMITED	IE					7	1	14	1			23			23	
AA-1340004	00000	R+V VERSICHERUNG AKTIENGESELLSCHAFT	DE					1						2			2	1
AA-3190137	00000	RAMUS INSURANCE COMPANY LIMITED	BM															
AA-2990857	00000	REASEGURADORA DELTA CA	VE															
AA-2990860	00000	REASEGURADORA NACIONAL DE VENEZUELA C.A.	VE							1				1			1	
AA-1280110	00000	REASSURANCEAFVIKLINGS-AKTIESELSKABET	DK		(1)	3								3			3	
AA-3190339	00000	RENAISSANCE REINSURANCE LIMITED	BM		25,098	2		3		12				19			19	
AA-1340201	00000	RHEINLAND VERS.-AG	DE					33		22	6			62			62	
AA-3190138	00000	RIVER PLATE REINSURANCE COMPANY LIMITED	BM			59								59			59	
AA-1121270	00000	RIVER THAMES INSURANCE COMPANY LIMITED	GB			5	2			4				12			12	
AA-1440082	00000	RIVERSTONE (STOCKHOLM) INSURANCE CORPORATION	SE															
AA-1120465	00000	RIVERSTONE INSURANCE (UK) LIMITED	GB			22	2	11	1	8	1			44	3		41	2
AA-1120663	00000	ROAD TRANSPORT AND GENERAL INSURANCE COMPANY LIMITED	GB			9		1						11	3		7	
AA-1121275	00000	ROYAL & SUN ALLIANCE INSURANCE PLC	GB							21	2			23			23	
AA-1720100	00000	SAMPO INTERNATIONAL INSURANCE COMPANY	FI			9		1						11			11	
AA-1720070	00000	SAMPO PLC	FI					1						1			1	1
AA-1344100	00000	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG	DE			0				2				3			3	
AA-1320275	00000	SCOR GLOBAL LIFE S.E.	FR			48	2	1,374	119	2,283	198			4,024			4,024	3
AA-1320031	00000	SCOR GLOBAL P&C SE	FR			23	0	601	52	973	85			1,734			1,734	
AA-1340015	00000	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	DE			10		335	29	477	41			893			893	
AA-1464100	00000	SCOR SWITZERLAND AG	CH		724													
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LIMITED	CN							18	4			22			22	
AA-1121310	00000	SCOTTISH LION INSURANCE COMPANY LIMITED	GB					2						2			2	
AA-1240175	00000	SECURA SOCIETE DE REASSURANCES	BE					38		22	5			66			66	
AA-5420070	00000	SHINDONGAH FIRE AND MARINE INSURANCE COMPANY LIMITED	KR			19	2	142	26	152	38			379			379	143
AA-5760050	00000	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD	SG					7		8	1			16			16	2
AA-5760055	00000	SINGAPORE REINSURANCE CORPORATION LIMITED	SG			7	1	54	11	64	16			151			151	
AA-1440075	00000	SIRIUS FORSAKRINGSAKTIEBOLAGET	SE					2						3			3	0
AA-1440076	00000	SIRIUS INTERNATIONAL INSURANCE CORPORATION	SE		692													
AA-3190146	00000	SOLAR INSURANCE COMPANY LIMITED	BM			5	1	77	12	107	27			228			228	
AA-1580110	00000	SOMPO JAPAN INSURANCE INC	JP			290	47	2,968	693	3,499	873			8,369			8,369	14
AA-1961001	00000	SOUTH BRITISH INSURANCE COMPANY LIMITED	NZ							1				1			1	
AA-1121360	00000	SOVEREIGN MARINE & GENERAL INSURANCE COMPANY LIMITED	GB		(1)	5								5			5	
AA-1420110	00000	SPAREBANK 1 SKADEFORSIKRING AS	NO			9	3	155	28	136	34			365			365	
AA-1121366	00000	SPHERE DRAKE INSURANCE LIMITED	GB			84		35	3	1				123	4		119	
AA-3190582	00000	ST JOHN'S INSURANCE COMPANY LIMITED	BM			5	1	371	34	310	54			775			775	
AA-1440090	00000	STOCKHOLM ATERFORSAKRINGS AB	SE					65	2	69	17			153			152	2
AA-1420010	00000	STOREBRAND SOR A/S	NO															
AA-1121390	00000	STRONGHOLD INSURANCE COMPANY LIMITED	GB			52	8	3,133	1,042	5,184	1,296			10,714			10,714	127
AA-1120737	00000	SUECIA RE & MARINE INSURANCE COMPANY LIMITED	GB			5		1						5	2		4	1
AA-1340260	00000	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	DE			3		404	61	336	62			867			867	2
AA-1440105	00000	SWEDISH CLUB	SE			1	1	85	11	75	19			192			192	
AA-1370021	00000	SWISS RE EUROPE SA	LU					38	3	85	7			133			133	
AA-1340045	00000	SWISS RE GERMANY AG	DE															
AA-1121405	00000	SWISS RE INTERNATIONAL SE	GB															
AA-5324100	00000	TAIPING REINSURANCE COMPANY LIMITED.	HK		43													
AA-1580080	00000	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP															
AA-5280065	00000	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED	TW															1
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JP			28	6	235	68	238	59			633			633	
AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	JP			160	35	3,680	942	4,124	1,031			9,972			9,972	6

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1121445	00000	TOKIO MARINE EUROPE INSURANCE LIMITED	GB					12	12					23			23	
AA-3190838	00000	TOKIO MILLENIUM RE LIMITED	BM		7,058					2				2			2	6
AA-3190972	00000	TORUS INSURANCE (BERMUDA) LTD	BM		929													
AA-9641105	00000	TOWARZYSTWO UBEZPIECZEN I REASEKURACJI WARTA SA	PL			1								1			1	
AA-1960655	00000	TOWER INSURANCE LIMITED	NZ					2		1				4			4	
AA-1340225	00000	TRANSATLANTISCHE BETEILIGUNGS - AG	DE					1						1			1	1
AA-1280015	00000	TRYG-BALTICA INSURANCE, INTERNATIONAL INSURANCE COMPANY A/S	DK			15	4	1,004	189	908	223			2,344			2,344	
AA-1340006	00000	UNION REINSURANCE COMPANY	DE															
AA-1220020	00000	UNIQA SACH VERSICHERUNG AG	AT			1		6	2	12	3			23			23	10
AA-1120590	00000	UNITED FRIENDLY GENERAL INSURANCE LIMITED	GB															
AA-3190165	00000	UNIVERSAL MARINE INSURANCE COMPANY	BM			113								113			113	
AA-3190870	00000	VALIDUS REINSURANCE LIMITED	BM		3,447					1				2			2	
AA-1380003	00000	VERZ. DE NEDERLANDSCHE LUCHTVAARTPOOL N.V.	NL			1								1			1	
AA-1360265	00000	VITTORIA ASSICURAZIONI S.P.A.	IT			7	1	191	34	134	33			400			400	
AA-5280060	00000	WALSUN INSURANCE LIMITED	TW															
AA-3190170	00000	WALTON INSURANCE LIMITED	BM															
AA-1440070	00000	WASA INDUSTRIAL INSURANCE COMPANY LIMITED	SE							1				1			1	
AA-1440100	00000	WASA INTERNATIONAL INSURANCE COMPANY LIMITED	SE										4	4			4	
AA-1121532	00000	WAUSAU INSURANCE COMPANY (UK) LIMITED	GB			9		1						11			11	
AA-1220070	00000	WIENER RUCKVERSICHERUNGS GESELLSCHAFT	AT															
AA-3770309	00000	WILLOW RE LIMITED	KY		3,293										437		(437)	
AA-1120386	00000	WORLD AUXILIARY INSURANCE CORPORATION LIMITED	GB			1								1			1	
AA-1124141	00000	WR BERKLEY INSURANCE (EUROPE) LIMITED	GB					2						2			2	
AA-1340265	00000	WUESTENROT VESICHERUNGS AG	DE					8	1	15	1			26			26	4
AA-3190757	00000	XL RE LIMITED	BM		2,573													
AA-4361275	00000	ZION INSURANCE COMPANY LIMITED	IL															
AA-1120018	00000	ZURICH INTERNATIONAL (UK) LIMITED	GB					59	9	16	4			88			88	
AA-1460190	00000	ZURICH VERS.GES. AG	CH															
1799998. Total Unauthorized - Other Non-U.S. Insurers (Under $100,000)																		
1799999. Total Unauthorized - Other Non-U.S. Insurers					123,463	11,697	683	56,724	11,900	69,270	14,140		39	164,453	495		163,958	2,866
1899999. Total Unauthorized					123,712	25,265	768	61,140	12,516	72,061	14,749		39	186,538	485		186,054	3,160
1999999. Total Authorized and Unauthorized					527,359	64,750	3,173	1,397,180	61,356	284,294	60,400	183,800	373	2,055,325	695		2,054,630	3,656
2099999. Total Protected Cells																		
9999999 Totals					527,359	64,750	3,173	1,397,180	61,356	284,294	60,400	183,800	373	2,055,325	695		2,054,630	3,656

NOTE: A. Report the five largest provisional commission rates included in the cedant's reinsurance treaties.
The commission rate to be reported is by contract with ceded premium in excess of $50,000:

	1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1.	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	25.000	1,335
2.			
3.			
4.			
5.			

B. Report the five largest reinsurance recoverables reported in Column 15, due from any one reinsurer (based on the total recoverables, Line 9999999, Column 15), the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

	1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated
1.	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	1,079,609	11,700	Yes [ ] No [X]
2.	NATIONAL FLOOD INSURANCE PROGRAM	189,856	300,824	Yes [ ] No [X]

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Com-pany Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
3.	LLOYDS OF LONDON			182,678		4												Yes [ ] No [X]
4.	WESTPORT INSURANCE CORPORATION			56,305		(656)												Yes [ ] No [X]
5.	NEW JERSEY UNSATISFIED CLAIM & JUDGEMENT FUND			42,176		1												Yes [ ] No [X]

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
0499999. Total Authorized - Affiliates												
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA	34	5	23		2	29	63	46.0	2.5
36-2661954	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY	IN								93.8	4.2
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL	66	1	2			3	70	4.6	0.1
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY	52	4	3	2	15	23	76	31.0	20.0
36-0727430	22918	AMERICAN MOTORISTS INSURANCE COMPANY	IL	4				2	2	6	32.0	28.3
35-0145400	19704	AMERICAN STATES INSURANCE COMPANY	IN	1		14	1		15	16	91.2	0.2
94-1390273	19801	ARGONAUT INSURANCE COMPANY	IL	1	2	1		11	15	15	95.5	70.4
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE	7	1		4	3	8	15	52.3	21.2
04-2482364	16187	AXA RE PROPERTY & CASUALTY INSURANCE COMPANY	DE	0			1		1	2	70.1	9.8
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA	15	1	2	1	4	8	23	35.8	17.2
25-1118791	19402	CHARTIS PROPERTY CASUALTY COMPANY	PA	34						34	0.0	
31-0542366	10677	CINCINNATI INSURANCE COMPANY	OH								57.4	
13-2781282	25070	CLEARWATER INSURANCE COMPANY	DE	151	193	14		2	209	360	58.1	0.5
06-0949141	33197	COLOGNE REINSURANCE COMPANY OF AMERICA	CT								100.0	28.3
36-2114545	20443	CONTINENTAL CASUATLY COMPANY	IL	13			18	2,305	2,323	2,337	99.4	98.6
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	PA	87	11	5	2	1	18	105	17.6	0.7
38-2145898	33499	DORINCO REINSURANCE COMPANY	MI	1	3				4	5	78.6	0.0
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI	62	2	54	1	84	140	202	69.4	41.3
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA	5		1	1		2	7	24.3	1.8
36-2950161	35378	EVANSTON INSURANCE COMPANY	IL								40.2	15.5
22-2005057	26921	EVEREST REINSURANCE COMPANY	DE								56.5	56.5
05-0316605	21482	FACTORY MUTUAL INSURANCE COMPANY	RI	78	1	4	1		6	84	7.0	0.2
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	CA	6		0		1	2	8	23.5	14.0
42-0245840	13897	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	IA								69.4	19.8
75-1588101	35882	GEICO GENERAL INSURANCE COMPANY	MD	7	1	4			5	12	40.7	
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE	1				4	4	5	88.1	88.1
13-3029255	39322	GENERAL SECURITY NATIONAL INSURANCE COMPANY	NY								93.8	4.1
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	OH	27	4	10		6	20	47	42.6	13.7
13-5617450	11231	GENERALI US BRANCH	NY	1						1	29.9	
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH	31		5	1	50	56	87	64.7	57.5
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	NY								57.4	
13-5129825	22292	HANOVER INSURANCE COMPANY	NH	1			1		1	2	51.0	0.2
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	CT	2	6			2	7	10	76.7	15.6
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	MI								93.7	4.1
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	WI					7	7	7	95.9	95.9
75-1728967	38849	HOUSTON GENERAL INSURANCE COMPANY	TX	1			1		1	2	59.0	
74-1746542	26581	INDEPENDENCE AMERICAN INSURANCE COMPANY	DE								86.9	
23-0723970	22713	INSURANCE COMPANY OF N AMER	PA					7	7	7	100.0	100.0
56-0473714	22772	INTEGON INDEMNITY CORPORATION	NC								42.9	
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA	2			2		3	5	59.9	1.7
22-2053189	32352	LM PROPERTY AND CASUALTY INSURANCE COMPANY	IN		2	3		4	8	8	97.2	49.3
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	IL					(13)	(13)	(13)	100.0	100.0
36-3347420	23876	MAPRE INSURANCE COMPANY	NJ								100.0	100.0
62-0928337	31968	MERASTAR INSURANCE COMPANY	IL							0	71.3	28.4
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	MA				1		1	1	60.0	0.3
13-2915260	34339	METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	RI		1				1	1	93.0	10.9
13-2725441	26298	METROPOLITAN PROPERTY AND CASUATLY INSURANCE COMPANY	RI	2			3	3	5	7	74.6	40.4
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	IL	7						7	0.2	0.1
13-3467153	22551	MITSUI SUMITOMO INSURANCE USA INC	NY								91.6	3.6
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	OH							1	57.4	
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE	13						13	1.2	0.0
38-0865250	11991	NATIONAL CASUALTY COMPANY	WI	30	2			27	30	59	50.2	45.5
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE	34	2	7			10	44	22.1	

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Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
13-1988169	34835	NATIONAL REINSURANCE CORPORATION	DE								93.8	4.2
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMAPNY OF PITTS	PA	116	7	31			39	154	25.0	0.2
31-4425763	23760	NATIONWIDE GENERAL INSURANCE COMPANY	OH								89.1	
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH	1		1		5	6	8	81.3	67.9
04-2177185	21830	NEW ENGLAND INSURANCE COMPANY	CT	8		3		2	6	13	42.5	16.0
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT	34	2		14	1,780	1,797	1,831	98.2	97.3
98-0032627	27073	NIPPONKOA INSURANCE COMPANY LIMITED U.S. BRANCH	NY	5	2	3	2	5	12	17	70.3	31.9
47-0698507	23680	ODYSSEY AMERICAN REINSURANCE COMPANY	CT	1						1		
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	MA	1				2	3	3	76.5	67.4
23-1502700	21970	ONEBEACON INSURANCE COMPANY	PA	2			1	6	8	10	80.6	58.2
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY	7						7		
13-3531373	10006	PARTNERRE INSURANCE COMPANY OF NEW YORK	NY	88	1	1			3	91	3.1	0.0
13-2919779	18333	PEERLESS INDEMNITY INSURANCE COMPANY	IL	11						11	0.6	
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA	1		5		3	8	9	91.5	32.1
23-2182777	40134	POTOMAC INSURANCE COMPANY OF ILLINOIS	IL								96.5	14.3
36-3030511	37257	PRAETORIAN INSURANCE COMPANY	PA	1			0	2	3	4	81.8	49.2
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	RI					1	1	1	80.3	49.8
23-1641984	10219	QBE REINSURANCE CORPORATION	PA	5			1		2	6	25.1	0.3
23-1740414	22705	R&Q REINSURANCE COMPANY	PA	153						153	0.0	
13-3028939	38512	RAMPART INSURANCE COMPANY	NY									
86-0274508	31089	REPUBLIC WESTERN INSURANCE COMPANY	AZ	2						2		
16-0366830	22314	RSUI INDEMNITY COMPANY	NH	61	28	15			44	105	41.6	0.4
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	WA				1		1	1	57.4	
94-6078058	21911	SAN FRANCISCO REINSURANCE COMPANY	CA	1						1	30.6	
75-1444207	30058	SCOR REINSURANCE COMPANY	NY	7		2		1	4	11	37.2	10.5
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN									
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	WI	4	1	5		9	16	20	81.6	47.3
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	MN						1	1	75.7	2.5
22-3590451	40045	STARNET INSURANCE COMPANY	DE							1	78.0	71.0
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX	99	1	7	2	12	22	121	18.0	9.9
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	IL								57.4	
31-4423946	10952	STONEBRIDGE CASUALTY INSURANCE COMPANY	OH	33	4	18			22	55	39.7	0.0
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY	76	4	11		17	32	108	29.4	15.5
94-1517098	25534	TIG INSURANCE COMPANY	CA	120				1	2	121	1.4	1.0
13-2918573	42439	TOA-RE INSURANCE COMPANY OF AMERICA	DE	23		3			4	27	14.9	1.8
13-6108722	12904	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LTD(US BRANCH)	NY	8	1	2		49	52	60	86.4	80.5
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY	45	5	13		1,940	1,959	2,004	97.8	96.8
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT	4			6	2	8	12	63.8	15.0
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT	31		22		2	24	55	43.4	3.5
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	CT	2			3	1	4	6	65.6	19.3
47-0547953	25844	UNION INSURANCE COMPANY	IA	6	1	2		4	8	14	58.1	30.8
13-2953213	36048	UNIONE ITALIANA REINSURANCE COMPANY OF AMERICA	NY	18		3		43	46	63	72.2	67.4
42-0644327	13021	UNITED FIRE & CASUALTY COMPANY	IA								93.8	4.1
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	CT								79.8	42.4
41-0430825	15377	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	MN								60.0	0.3
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO	454	714	243	1	1	959	1,413	67.9	0.1
13-2997499	38776	WHITE MOUNTAINS REINSURANCE COMPANY OF AMERICA	NY	10		2		16	18	28	65.2	57.7
13-1290712	20583	XL REINSURANCE AMERICA INC	NY	9	2	5		1	8	17	45.6	7.2
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY	1			1		1	2	63.5	9.3
0599999. Total Authorized - Other U.S. Unaffiliated Insurers				2,224	1,021	553	77	6,435	8,085	10,309	78.4	62.4
AA-9991310	00000	FLORIDA HURRICANE CATASTROPHE FUND	FL	8,615						8,615		
AA-9991500	00000	ILLINOIS MINE SUBSIDENCE	IL	369						369		
AA-9991501	00000	INDIANA MINE SUBSIDENCE	IN	34						34		
AA-9991159	00000	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	MI	14,829						14,829		

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Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-9991423	00000	MINNESOTA WORKERS COMPENSATION ASSOCIATION	MN	393						393		
AA-9991160	00000	NEW JERSEY UNSATISFIED CLAIM & JUDGEMENT FUND	NJ	5,033						5,033		
AA-9992082	00000	TEXAS SMALL PREMIUM PLAN	TX	10						10		
0699999. Total Authorized - Pools - Mandatory Pools				29,283						29,283		
AA-1340125	00000	HANNOVER RUCKVERSICHERUNGS AG	DE	7		1		1	2	9	21.4	14.6
AA-1122000	00000	LLOYDS OF LONDON	GB	1,325	59	365	39	489	952	2,276	41.8	21.5
AA-1127183	00000	LLOYDS SYNDICATE NUMBER 1183	GB									
AA-1127414	00000	LLOYDS SYNDICATE NUMBER 1414	GB	1						1		
AA-1120083	00000	LLOYDS SYNDICATE NUMBER 1910	GB									
AA-1128001	00000	LLOYDS SYNDICATE NUMBER 2001	GB	1						1		
AA-1128003	00000	LLOYDS SYNDICATE NUMBER 2003	GB									
AA-1120071	00000	LLOYDS SYNDICATE NUMBER 2007	GB									
AA-1128623	00000	LLOYDS SYNDICATE NUMBER 2623	GB									
AA-1128791	00000	LLOYDS SYNDICATE NUMBER 2791	GB									
AA-1126033	00000	LLOYDS SYNDICATE NUMBER 33	GB									
AA-1126435	00000	LLOYDS SYNDICATE NUMBER 435	GB	1						1		
AA-1126510	00000	LLOYDS SYNDICATE NUMBER 510	GB	5						5		
AA-1126566	00000	LLOYDS SYNDICATE NUMBER 566	GB									
AA-1126623	00000	LLOYDS SYNDICATE NUMBER 623	GB									
AA-1840000	00000	MAPFRE RE COMPANIA DE REASEGUROS SA	ES									
AA-3190686	00000	PARTNER REINSURANCE COMPANY LIMITED	BM	2						2		
0899999. Total Authorized - Other Non-U.S. Insurers				1,344	59	366	39	490	953	2,298	41.5	21.3
0999999. Total Authorized				32,851	1,080	919	115	6,925	9,039	41,890	21.6	16.5
1399999. Total Unauthorized - Affiliates												
63-0255547	19143	ALFA MUTUAL FIRE INSURANCE COMPANY	AL								60.0	0.3
13-2963258	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY								104.0	
36-3536176	16284	CLASSIC FIRE & MARINE INSURANCE COMPANY	IN	1	7			382	389	390	99.8	98.0
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL					80	80	80	100.0	100.0
31-0908652	22144	CONSTELLATION REINSURANCE COMPANY	NY	2						2		
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ	2		1		81	82	84	97.8	96.6
94-1032958	21040	FREMONT INDEMNITY COMPANY	CA	14	(11)	9		4,082	4,079	4,093	99.7	99.7
22-2222789	11398	GUARANTEE INSURANCE COMPANY	FL	9	1	1			2	12	18.4	1.5
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX	1	(1)			78	77	78	98.8	99.8
02-0308052	22527	HOME INSURANCE COMPANY	NH							1	93.8	4.2
13-3077651	40223	ICM INSURANCE COMPANY	NY			1	1	1	3	3	98.5	38.0
13-5613831	14230	IDEAL MUTUAL INSURANCE COMPANY	NY	1	(32)			3,843	3,810	3,811	100.0	100.8
47-6025666	23264	INLAND INSURANCE COMPANY	NE								60.6	0.4
13-5339725	18341	INSURANCE CORP OF NEW YORK	NY	10						10		
11-2545588	39276	INTERAMERICA REINSURANCE CORPORATION	NY					62	62	62	100.1	100.0
23-0867770	14486	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	MA								93.8	4.1
23-0902460	14729	MUTUAL FIRE MARINE & INLAND INSURANCE COMPANY	PA								93.8	4.2
42-0791985	00000	NORTHEASTERN INSURANCE COMPANY OF HARTFORD	CT								93.8	4.2
39-0509630	23914	NORTHWESTERN NATIONAL INSURANCE COMPANY	WI	6				9	9	15	58.1	58.5
86-0271410	26751	PINE TOP INSURANCE COMPANY	IL	3				745	745	748	99.6	99.5
23-0580680	24457	RELIANCE INSURANCE COMPANY	PA					35	35	35	100.0	100.0
34-1532771	15156	SHELBY INSURANCE COMPANY	TX					11	11	11	100.0	100.8
62-0363335	12602	SOUTHERN AMERICAN INSURANCE COMPANY	UT	(2)						(2)		
13-2838344	12971	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	NY		1,644			2,173	3,817	3,817	100.0	56.9
02-0349547	38032	US INTERNATIONAL REINSURANCE COMPANY	NH								100.0	100.0
63-0598629	11762	VESTA FIRE INSURANCE CORPORATION	TX		2			287	289	289	100.0	99.4
1499999. Total Unauthorized - Other U.S. Unaffiliated Insurers				47	1,611	12	1	11,869	13,493	13,540	99.6	87.7
AA-9995022	00000	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	NY	9	3	50	5	44	103	112	91.6	39.5
1699999. Total Unauthorized - Pools - Voluntary Pools				9	3	50	5	44	103	112	91.6	39.5
AA-1120810	00000	ACE EUROPEAN GROUP LIMITED	GB					1	1	1	100.0	100.0

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Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

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				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-3190770	00000	ACE TEMPEST REINSURANCE LIMITED	BM	1						1		
AA-1120120	00000	AEGON (UK) PLC	GB								29.7	
AA-1240006	00000	AG INSURANCE	BE								75.2	64.9
AA-1320039	00000	AGF IART	FR								61.7	55.4
AA-1580015	00000	AIOI INSURANCE COMPANY LIMITED	JP	298	3	9		2	14	312	4.4	0.5
AA-1460115	00000	ALEA EUROPE LIMITED	CH					1	1	1	100.0	100.0
AA-1320025	00000	ALLIANZ ASSURANCES SA	FR								100.0	100.0
AA-1930610	00000	ALLIANZ AUSTRALIA LIMITED	AU	21		1			1	22	3.8	0.5
AA-1240011	00000	ALLIANZ BELGIUM SA	BE	24		2			2	26	7.6	0.1
AA-1840005	00000	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	ES	2						2	17.7	1.1
AA-1320065	00000	ALLIANZ GLOBAL CORPORATE & SPECIALTY (FRANCE)	FR								87.0	74.9
AA-1460082	00000	ALLIANZ SUISSE VERSICHERUNG GESELLSCHAFT	CH					0	0	0	100.0	100.0
AA-1340035	00000	ALTE LEIPZIGER RUCKVERSICHERUNG AG	DE								100.0	100.0
AA-3190829	00000	ALTERRA BERMUDA LIMITED	BM									
AA-1320150	00000	AM PRUDENCE SA	FR								100.0	100.0
AA-3190005	00000	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	BM	3	2	3	1	1	7	10	70.8	11.5
AA-3190874	00000	AMLIN BERMUDA LIMITED	BM									
AA-1930020	00000	AMP GENERAL INSURANCE LIMITED	AU							1	17.4	0.8
AA-1860050	00000	ANADOLU SIGORTA	TR	16						16	1.6	0.1
AA-3194126	00000	ARCH REINSURANCE LIMITED	BM	1						1		
AA-1320060	00000	AREAS-CMA	FR	1						1	37.1	
AA-3190873	00000	ARIEL REINSURANCE COMPANY LIMITED	BM									
AA-1580005	00000	ASAHI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP								100.0	100.0
AA-3194168	00000	ASPEN INSURANCE LIMITED	BM									
AA-1360015	00000	ASSICURAZIONI GENERALI S.P.A.	IT	1				10	10	11	94.6	94.6
AA-1240010	00000	ASSUBEL ACCIDENTS ET DOMMAGES	BE	2						2		
AA-1320013	00000	ASSURANCES GENERALES DE FRANCE I A R T	FR	1	1				1	3	49.5	2.4
AA-1240037	00000	ASSURANTIE VAN DE BELGISCHE BOERENBOND (ABB)	BE	25	1	2			3	27	10.2	
AA-9681000	00000	ASTRA SA INS AND REINS	RO	1						1		
AA-1440035	00000	ATERFORSAKRINGS AB LUAP	SE	5				1,008	1,008	1,013	99.5	99.5
AA-1720110	00000	ATERFORSAKRINGSAKTIEBOLAGET URSA	FI					0	0	0	100.0	100.0
AA-1120701	00000	ATLAS ASSURANCE COMPANY LIMITED	GB					11	11	11	100.0	100.0
AA-1120375	00000	AVIVA INTERNATIONAL	GB	1			1	3	4	5	86.4	68.2
AA-1320225	00000	AXA ASSURANCE IARD MUTUELLE	FR								93.8	4.1
AA-1244102	00000	AXA BELGIUM	BE	108		3			3	111	3.0	0.0
AA-1460185	00000	AXA VERSICHERUNGEN AG	CH	68	14	7	2	25	48	115	41.4	22.0
AA-1320030	00000	AZUR ASSURANCES IARD	FR								100.0	100.0
AA-3190035	00000	BERMUDA FIRE AND MARINE INSURANCE COMPANY LIMITED	BM		(1)			64	63	63	100.0	101.1
AA-3191004	00000	BISON INSURANCE COMPANY	BM	29	1	1			2	30	5.6	
AA-1120330	00000	BRAMPTON INSURANCE COMPANY LIMITED	GB								100.0	100.0
AA-1121398	00000	BRITISH LAW INSURANCE COMPANY LIMITED	GB					5	5	5	100.0	100.0
AA-1120300	00000	BRITISH RESERVE INSURANCE COMPANY LIMITED	GB								73.0	
AA-3190045	00000	BRITTANY INSURANCE COMPANY LIMITED	BM					3	3	4	93.0	92.7
AA-2131002	00000	CAJA NACIONAL DE AHORRO Y SEGURO	AR					19	19	19	100.0	100.0
AA-1560110	00000	CANADIAN GENERAL INSURANCE COMPANY	CN									
AA-3194161	00000	CATLIN INSURANCE COMPANY LIMITED	BM	4						4		
AA-5280012	00000	CENTRAL REINSURANCE CORPORATION	TW	16	1	5		1	7	23	29.9	3.4
AA-1121065	00000	CGU BONUS LIMITED	GB								100.0	100.0
AA-1930019	00000	CGU INSURANCE LIMITED	AU								17.4	1.4
AA-1930120	00000	CHAMBER OF MANUFACTURES INSURANCE LIMITED.	AU								16.2	
AA-3190057	00000	CHEMICAL INSURANCE COMPANY, LIMITED	BM								7.6	
AA-1120365	00000	CHEVANSTELL LIMITED	GB					8	8	8	95.8	93.7
AA-9244101	00000	CHINA REINSURANCE COMPANY	CA	7						7		
AA-1360155	00000	CIA. ASSICURAZIONI DI MILANO S.P.A.	IT					1	1	1	100.0	100.0
AA-2231020	00000	CIA. UNIAO DE SEGUROS GERAIS	BR	11	5				5	16	29.1	

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-1930130	00000	CIC INSURANCE LTD.	AU					108	108	108	100.0	100.0
AA-1320035	00000	COLISEE RE	FR								57.4	
AA-1560210	00000	COMMONWEALTH INSURANCE COMPANY	CN	60	2	5			7	66	10.4	0.0
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GB								100.0	100.0
AA-3194122	00000	DAVINCI REINSURANCE LIMITED	BM	1						1		
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GB	38	4	10		14	29	67	43.7	21.4
AA-1120507	00000	DRAKE INSURANCE PLC	GB									
AA-1340085	00000	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	DE								31.2	12.0
AA-1220027	00000	EA - GENERALI AG	AT	8						8	1.8	0.1
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	GB				1		1	1	68.4	21.1
AA-3194130	00000	ENDURANCE SPECIALTY INSURANCE LIMITED	BM	1						1		
AA-1120545	00000	ENGLISH AND AMERICAN INSURANCE COMPANY LIMITED	GB									
AA-1240054	00000	EULER HERMES CREDIT INSURANCE BELGIUM SA	BE	15	1	4			6	20	28.6	0.1
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GB	154	25	31	2	164	223	376	59.2	43.7
AA-1360065	00000	F.A.T.A. ASSICURAZIONI SPA.	IT	2						3	15.8	
AA-1120750	00000	FIELDMILL INSURANCE COMPANY LIMITED	GB					1	1	1	98.3	98.3
AA-1720035	00000	FINSKA SJOFORSAKRINGS AKTIEBOLAGET	FI					2	2	2	100.0	100.0
AA-3190877	00000	FLAGSTONE REINSURANCE LIMITED	BM									
AA-1120620	00000	FOLKSAM INTERNATIONAL INSURANCE COMPANY (UK) LIMITED	GB									
AA-1360195	00000	FONDIARIA - SAI SPA	IT	1						1	0.3	0.3
AA-1120255	00000	FORTIS INSURANCE LIMITED	GB					2	2	3	98.7	79.2
AA-1580035	00000	FUJI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP	62	2	2			5	66	6.8	0.2
AA-1120650	00000	FUJI INTERNATIONAL INSURANCE COMPANY LIMITED	GB					1	1	1	93.1	93.1
AA-3190072	00000	G.T.E. REINSURANCE COMPANY LIMITED	BM	390						390		
AA-1320135	00000	GAN ASSURANCES IARD	FR					1	1	1	100.0	100.0
AA-1120661	00000	GENERAL ACCIDENT REINSURANCE COMPANY LIMITED	GB					5	5	5	100.0	100.0
AA-1220035	00000	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	AT	1						1	3.3	0.2
AA-1340220	00000	GENERALI VERSICHERUNG AG	DE								100.0	100.0
AA-1420030	00000	GJENSIDIGE NOR FORSIKRING	NO					14	14	14	100.0	100.0
AA-1464111	00000	GLACIER REINSURANCE AG	CH									
AA-1340105	00000	GOTHAER VERSICHERUNGSBANK VVAG	DE								100.0	100.0
AA-1930320	00000	GOVERNMENT INSURANCE OFFICE OF NEW SOUTH WALES	AU								16.2	
AA-1860340	00000	GUNES SIGORTA A.S.	TR	18					1	18	3.1	0.1
AA-3190060	00000	HANNOVER RE (BERMUDA) LIMITED	BM	1						1		
AA-1120730	00000	HANSA GENERAL INSURANCE COMPANY (UK) LIMITED	GB								100.0	100.0
AA-1440045	00000	HANSA INTERNATIONAL FORSAKRINGS A/B	SE									
AA-1120757	00000	HEDDINGTON INSURANCE (UK) LIMITED	GB					6	6	6	100.0	100.0
AA-3190080	00000	HEDDINGTON INSURANCE LIMITED	BM								100.0	100.0
AA-1120760	00000	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	GB					2,439	2,439	2,439	100.0	100.0
AA-1121430	00000	HILLCOT RE LIMITED	GB					1	1	1	98.4	98.4
AA-3190875	00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BM	1						1		
AA-3190085	00000	HORIZON INSURANCE COMPANY LIMITED	BM	3				11	11	15	77.7	77.7
AA-1122022	00000	INDEMNITY GUARANTEE	GB					1	1	1	100.0	100.0
AA-3190095	00000	INSCO LIMITED	BM	29	1	3			4	32	11.5	0.1
AA-2130420	00000	INSTITUTO NACIONAL DE RESEGUROS	AR					15	15	15	100.0	100.0
AA-1931005	00000	INTERCONTINENTAL RE	AU	71	1	3		60	64	135	47.5	44.6
AA-2230425	00000	IRB BRASIL RESSEGUROS SA	BR	14		12	3	31	46	60	76.6	51.8
AA-1440055	00000	JORDBRUKETS FORSAKRINGSBOLAG	SE								100.0	100.0
AA-5420050	00000	KOREAN REINSURANCE COMPANY	KR	83	9	25		34	117	117	29.0	0.0
AA-1120876	00000	KX REINSURANCE COMPANY LIMITED	GB	26	43	20		45	108	135	80.5	33.5
AA-1580050	00000	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP	74	1	3			4	78	4.7	0.1
AA-1240068	00000	L'ETOILE 1905 S.A.	BE								15.2	12.6
AA-1360067	00000	LA FENICE RIASSICURAZIONI SPA	IT									
AA-1360095	00000	LA FONDIARIA ASSICURAZIONI S.P.A.	IT								29.7	
AA-1320167	00000	LA LICORNE CIE. DE REASSURANCES	FR	1						1	4.6	4.6

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-1560034	00000	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	CN								100.0	100.0
AA-1360180	00000	LA PREVIDENTE ASSICURAZIONI SPA.	IT	3						3	3.4	
AA-1320245	00000	LA REASSURANCE INTERCONTINENTALE S.A.	FR								100.0	35.2
AA-1320255	00000	LA REUNION FRANCAISE S.A.	FR								100.0	100.0
AA-3190349	00000	LAKEWOOD INSURANCE LIMITED	BM	3						3	2.2	
AA-1440060	00000	LANSFORSAKRINGSBOLAGENS A/B	SE								100.0	100.0
AA-1120230	00000	LDMS LIMITED	GB					14	14	14	100.0	100.0
AA-1370095	00000	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LU							1	3.4	0.3
AA-1120875	00000	LOMBARD INSURANCE COMPANY (UK) LIMITED	GB					33	33	33	99.8	99.8
AA-1120887	00000	LONDON AND EDINBURGH INSURANCE COMPANY LIMITED	GB	13	3	3		19	26	39	66.8	49.6
AA-1121315	00000	LONGMYND INSURANCE COMPANY LIMITED	GB					1	1	1	98.4	98.4
AA-5420065	00000	LUCKY INSURANCE COMPANY LIMITED	KR	3						3	11.1	0.4
AA-1320171	00000	MAAF ASSURANCES	FR								100.0	100.0
AA-1340160	00000	MANNHEIMER AG HOLDING	DE								97.7	96.8
AA-1840610	00000	MAPFRE INDUSTRIAL S.A.	ES	4		2			2	7	35.1	0.0
AA-1561016	00000	MARKEL INSURANCE COMPANY OF CANADA	CN					31	31	31	100.0	100.0
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GB	246		13		207	220	465	47.2	44.4
AA-1121510	00000	MARLON INSURANCE COMPANY LIMITED	GB					5	5	5	100.0	100.0
AA-1320175	00000	MEAD REASSURANCE S.A./LAFAYETTE RE.	FR					1	1	1	100.0	100.0
AA-1120952	00000	MERCANTILE INDEMNITY COMPANY LIMITED	GB									
AA-1240125	00000	MERCATOR VERZEKERINGEN NV	BE								100.0	100.0
AA-5420060	00000	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED	KR								7.6	
AA-1860620	00000	MILLI REASURANS T.A.S.	TR	21					1	22	3.1	0.1
AA-1120980	00000	MINSTER INSURANCE COMPANY LIMITED	GB					1	1	1	100.0	100.0
AA-1121395	00000	MITSUI SUMITOMO INSURANCE (LONDON) LIMITED	GB								92.6	92.6
AA-1121410	00000	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	GB							1	71.0	32.0
AA-1580085	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JP	60	3	18		11	32	92	34.6	11.6
AA-0051036	00000	MLC REINSURANCE LIMITED	TC	8						8	3.6	0.1
AA-1440020	00000	MODERNA FORSAKRINGAR AB	SE					1	1	2	68.9	60.9
AA-3194129	00000	MONTPELIER REINSURANCE LIMITED	BM	13						13		
AA-1121200	00000	MOORGATE INSURANCE COMPANY LIMITED	GB					1	1	1	93.1	93.1
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DE	21		1		3,649	3,650	3,670	99.4	99.4
AA-1320205	00000	MUTUELLE CENTRALE DE REASSURANCE	FR								100.0	62.7
AA-0000000	00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GB	5	1			10	10	16	65.5	60.7
AA-3190869	00000	NEW CASTLE REINSURANCE COMPANY LIMITED	BM	1						1		
AA-5340660	00000	NEW INDIA ASSURANCE COMPANY LIMITED	IN								92.6	92.6
AA-1121075	00000	NIPPON INSURANCE COMPANY OF EUROPE LIMITED	GB					1	1	1	93.1	93.1
AA-1120830	00000	NIPPONKOA INSURANCE COMPANY (EUROPE) LIMITED	GB								100.0	100.0
AA-1580060	00000	NIPPONKOA INSURANCE COMPANY LIMITED	JP	221	17	59	16	225	317	537	58.9	41.9
AA-1580030	00000	NISSAY DOWA GENERAL INSURANCE COMPANY	JP	32	5	10			15	47	31.3	0.2
AA-1580070	00000	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	JP	24		1		2	3	27	12.5	6.4
AA-1280085	00000	NORDEUROPA FORSIKRINGS - A/S	DK								100.0	100.0
AA-1280090	00000	NORDISK REINSURANCE COMPANY A/S	DK								14.2	
AA-1121095	00000	NORTH ATLANTIC INSURANCE COMPANY LIMITED.	GB	16				32	32	48	67.5	67.5
AA-1340135	00000	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	DE									
AA-2990725	00000	ORINOCO SEGUROS C.A.	VE								7.6	
AA-1422010	00000	OSLO REINSURANCE COMPANY (UK) LIMITED	NO								100.0	100.0
AA-1240163	00000	P & V ASSURANCES SC	BE	8						8	3.5	0.1
AA-1121145	00000	PACIFIC AND GENERAL INSURANCE COMPANY LIMITED	GB		3			2	5	5	100.0	36.0
AA-1320034	00000	PARIS RE	FR									
AA-1320265	00000	PARTNERRE SA	FR	42		1			1	43	1.6	
AA-3190129	00000	PAUMANOCK INSURANCE COMPANY LIMITED	BM					2	2	2	100.0	100.0
AA-1121165	00000	PEARL ASSURANCE PLC.	GB								100.0	100.0
AA-3194174	00000	PLATINUM BERMUDA	BM									
AA-1340190	00000	PROVINZIAL RHEINLAND HOLDING	DE	10	7				7	17	41.1	0.1

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-1121235	00000	QBE INTERNATIONAL INSURANCE LIMITED	GB	6	1			3	4	10	37.6	27.2
AA-1780070	00000	QBE REINSURANCE (EUROPE) LIMITED	IE									
AA-1340004	00000	R+V VERSICHERUNG AKTIENGESELLSCHAFT	DE								100.0	100.0
AA-1280110	00000	REASSURANCEAFVIKLINGS-AKTIESELSKABET	DK					3	3	3	100.0	100.5
AA-3190339	00000	RENAISSANCE REINSURANCE LIMITED	BM	3						3		
AA-1340201	00000	RHEINLAND VERS.-AG	DE								40.2	15.5
AA-3190138	00000	RIVER PLATE REINSURANCE COMPANY LIMITED	BM					59	59	59	100.0	100.0
AA-1121270	00000	RIVER THAMES INSURANCE COMPANY LIMITED	GB	1				6	6	7	85.3	85.3
AA-1120465	00000	RIVERSTONE INSURANCE (UK) LIMITED	GB					24	24	24	100.0	100.0
AA-1120663	00000	ROAD TRANSPORT AND GENERAL INSURANCE COMPANY LIMITED	GB					9	9	9	100.0	100.0
AA-1720100	00000	SAMPO INTERNATIONAL INSURANCE COMPANY	FI					9	9	9	100.0	100.0
AA-1344100	00000	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG	DE					0	0	0	100.0	100.0
AA-1320275	00000	SCOR GLOBAL LIFE S.E.	FR	49				1	1	50	1.9	1.9
AA-1320031	00000	SCOR GLOBAL P&C SE	FR	23						23		
AA-1340015	00000	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	DE	10						10		
AA-1240175	00000	SECURA SOCIETE DE REASSURANCES	BE								40.2	15.5
AA-5420070	00000	SHINDONGAH FIRE AND MARINE INSURANCE COMPANY LIMITED	KR	20				1	1	21	3.0	0.3
AA-5760050	00000	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD	SG									
AA-5760055	00000	SINGAPORE REINSURANCE CORPORATION LIMITED	SG	7						7	3.0	0.1
AA-1440075	00000	SIRIUS FORSAKRINGSAKTIEBOLAGET	SE								100.0	100.0
AA-3190146	00000	SOLAR INSURANCE COMPANY LIMITED	BM	4		2			2	6	35.6	0.7
AA-1580110	00000	SOMPO JAPAN INSURANCE INC	JP	149	30	39	1	119	188	337	55.9	35.2
AA-1961001	00000	SOUTH BRITISH INSURANCE COMPANY LIMITED	NZ								92.6	92.6
AA-1121360	00000	SOVEREIGN MARINE & GENERAL INSURANCE COMPANY LIMITED	GB					5	5	5	100.0	100.0
AA-1420110	00000	SPAREBANK 1 SKADEFORSIKRING AS	NO	7	1	3		1	5	12	44.4	10.0
AA-1121366	00000	SPHERE DRAKE INSURANCE LIMITED	GB					84	84	84	100.0	100.0
AA-3190582	00000	ST JOHN'S INSURANCE COMPANY LIMITED	BM	5		1			1	6	17.2	
AA-1440090	00000	STOCKHOLM ATERFORSAKRINGS AB	SE								50.6	3.7
AA-1121390	00000	STRONGHOLD INSURANCE COMPANY LIMITED	GB	33	7	11	2	7	26	60	44.3	10.9
AA-1120737	00000	SUECIA RE & MARINE INSURANCE COMPANY LIMITED	GB					5	5	5	100.0	100.0
AA-1340260	00000	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	DE	3						3	7.9	7.1
AA-1440105	00000	SWEDISH CLUB	SE	2						2	2.3	
AA-1370021	00000	SWISS RE EUROPE SA	LU									
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JP	23	3	7			10	33	30.0	0.0
AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	JP	178	8	7	1		16	195	8.3	0.0
AA-1121445	00000	TOKIO MARINE EUROPE INSURANCE LIMITED	GB								93.8	4.2
AA-3190838	00000	TOKIO MILLENIUM RE LIMITED	BM									
AA-9641105	00000	TOWARZYSTWO UBEZPIECZEN I REASEKURACJI WARTA SA	PL					1	1	1	100.0	100.0
AA-1960655	00000	TOWER INSURANCE LIMITED	NZ								98.4	97.8
AA-1280015	00000	TRYG-BALTICA INSURANCE, INTERNATIONAL INSURANCE COMPANY A/S	DK	14	2		1	2	6	19	29.1	10.4
AA-1220020	00000	UNIQA SACH VERSICHERUNG AG	AT							1	30.6	28.4
AA-3190165	00000	UNIVERSAL MARINE INSURANCE COMPANY	BM					113	113	113	100.0	100.0
AA-3190870	00000	VALIDUS REINSURANCE LIMITED	BM									
AA-1380003	00000	VERZ. DE NEDERLANDSCHE LUCHTVAARTPOOL N.V.	NL					1	1	1	100.0	100.0
AA-1360265	00000	VITTORIA ASSICURAZIONI S.P.A.	IT	2	4	1		1	5	8	72.2	6.7
AA-5280060	00000	WALSUN INSURANCE LIMITED	TW								100.0	100.0
AA-1440070	00000	WASA INDUSTRIAL INSURANCE COMPANY LIMITED	SE								100.0	100.0
AA-1121532	00000	WAUSAU INSURANCE COMPANY (UK) LIMITED	GB					9	9	9	100.0	100.0
AA-1120386	00000	WORLD AUXILIARY INSURANCE CORPORATION LIMITED	GB					1	1	1	100.0	100.0
AA-1340265	00000	WUESTENROT VESICHERUNGS AG	DE								14.7	14.7
AA-1120018	00000	ZURICH INTERNATIONAL (UK) LIMITED	GB								29.7	
AA-1460190	00000	ZURICH VERS.GES. AG	CH								100.0	100.0
1799999. Total Unauthorized - Other Non-U.S. Insurers				2,998	217	332	32	8,801	9,382	12,380	75.8	71.1
1899999. Total Unauthorized				3,055	1,831	394	38	20,714	22,977	26,033	88.3	79.6

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
1999999. Total Authorized and Unauthorized				35,907	2,911	1,313	153	27,639	32,016	67,923	47.1	40.7
2099999. Total Protected Cells												
9999999 Totals				35,907	2,911	1,313	153	27,639	32,016	67,923	47.1	40.7

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Sum of Cols. 6 through 10 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 11	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 13	Smaller of Col. 11 or Col. 14	Smaller of Col. 11 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col. 5 or Cols. 12 + 15 + 16
0499999. Total Affiliates																
AA-9995081	00000	AGENCY MANAGERS LIMITED	NY	34							34					34
63-0255547	19143	ALFA MUTUAL FIRE INSURANCE COMPANY	AL	26							26					26
13-2963258	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY	84	2	113				84						
22-2405591	41386	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ	1,000							1,000					1,000
36-3536176	16284	CLASSIC FIRE & MARINE INSURANCE COMPANY	IN	390							390	382	76			390
84-0401397	13641	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY	CO													
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL	80							80	80	16			80
31-0908652	22144	CONSTELLATION REINSURANCE COMPANY	NY	2							2					2
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ	143							143	81	16			143
22-2464174	42471	CRUM & FORSTER INSURANCE COMPANY	NJ			120										
94-1032958	21040	FREMONT INDEMNITY COMPANY	CA	4,093							4,093	4,082	816			4,093
22-2222789	11398	GUARANTEE INSURANCE COMPANY	FL	1,355		709				709	646					646
14-0727077	28630	GUILDERLAND REINSURANCE COMPANY	NY													
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX	78							78	78	16			78
02-0308052	22527	HOME INSURANCE COMPANY	NH	66							66					66
13-3077651	40223	ICM INSURANCE COMPANY	NY	36	1	40				36		2				
13-5613831	14230	IDEAL MUTUAL INSURANCE COMPANY	NY	3,811							3,811	3,843	769			3,811
36-2759195	27960	ILLINOIS UNION INSURANCE COMPANY	IL													
47-6025666	23264	INLAND INSURANCE COMPANY	NE	36							36					36
13-5339725	18341	INSURANCE CORP OF NEW YORK	NY	41							41					41
11-2545588	39276	INTERAMERICA REINSURANCE CORPORATION	NY	62							62	62	12			62
AA-9993214	00000	JH WF SYNDICATE	NY	200							200					200
23-0867770	14486	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	MA	6							6					6
23-0902460	14729	MUTUAL FIRE MARINE & INLAND INSURANCE COMPANY	PA	12							12					12
42-0791985	00000	NORTHEASTERN INSURANCE COMPANY OF HARTFORD	CT	28							28					28
39-0509630	23914	NORTHWESTERN NATIONAL INSURANCE COMPANY	WI	15			(12)			(12)	27	9	2		(12)	15
86-0271410	26751	PINE TOP INSURANCE COMPANY	IL	748							748	745	149			748
23-0580680	24457	RELIANCE INSURANCE COMPANY	PA	35							35	35	7			35
34-1532771	15156	SHELBY INSURANCE COMPANY	TX	15							15	11	2			15
62-0363335	12602	SOUTHERN AMERICAN INSURANCE COMPANY	UT	(2)			1			(2)					(2)	
13-2838344	12971	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	NY	3,817							3,817	2,173	435			3,817
02-0349547	38032	US INTERNATIONAL REINSURANCE COMPANY	NH													
63-0598629	11762	VESTA FIRE INSURANCE CORPORATION	TX	293							293	287	57			293
56-1507441	13234	WILSHIRE INSURANCE COMPANY	NC													
0599999. Total Other U.S. Unaffiliated Insurers				16,507	3	982	(10)			815	15,692	11,870	2,374		(14)	15,681
AA-9995010	00000	AMERICAN NUCLEAR INSURERS	CT	291	291					291						
AA-9995022	00000	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	NY	1,884							1,883	49	10			1,884
13-2979432	00000	MAIDEN LANE SYNDICATE INC.	NY	3							3					3
0799999. Total Pools and Associations - Voluntary				2,178	291					291	1,887	49	10			1,887
AA-1120810	00000	ACE EUROPEAN GROUP LIMITED	GB	1							1	1				1
AA-3190770	00000	ACE TEMPEST REINSURANCE LIMITED	BM	9		22				9						
AA-1120120	00000	AEGON (UK) PLC	GB	171	2					2	169					169
AA-1240006	00000	AG INSURANCE	BE	37							37					37
AA-1320039	00000	AGF IART	FR	10		3				3	7					7
AA-1580015	00000	AIOI INSURANCE COMPANY LIMITED	JP	3,267	3	2,823				2,827	441	2				441
AA-1340020	00000	ALBINGIA VERSICHERUNGS AG	DE	1							1					1
AA-1460115	00000	ALEA EUROPE LIMITED	CH	1							1	1				1
AA-1320025	00000	ALLIANZ ASSURANCES SA	FR													
AA-1930610	00000	ALLIANZ AUSTRALIA LIMITED	AU	231	6	198				203	27					27
AA-1240011	00000	ALLIANZ BELGIUM SA	BE	937	1	976				937						

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Provision for Unauthorized Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Sum of Cols. 6 through 10 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 11	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 13	Smaller of Col. 11 or Col. 14	Smaller of Col. 11 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col. 5 or Cols. 12 + 15 + 16
AA-1840005	00000	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	ES	66	41	1				41	25					25
AA-1320065	00000	ALLIANZ GLOBAL CORPORATE & SPECIALTY (FRANCE)	FR	16							16					16
AA-1460082	00000	ALLIANZ SUISSE VERSICHERUNG GESELLSCHAFT	CH	0								0				0
AA-1340035	00000	ALTE LEIPZIGER RUCKVERSICHERUNG AG	DE	1	1					1						
AA-3190829	00000	ALTERRA BERMUDA LIMITED	BM	3		8				3						
AA-1320150	00000	AM PRUDENCE SA	FR	1							1					1
AA-3190005	00000	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	BM	200							200	2	0			200
AA-3190874	00000	AMLIN BERMUDA LIMITED	BM	2		163				2						
AA-1930020	00000	AMP GENERAL INSURANCE LIMITED	AU	15							15					15
AA-1860050	00000	ANADOLU SIGORTA	TR	136	116					116	21					21
AA-3194126	00000	ARCH REINSURANCE LIMITED	BM	3		69				3						
AA-1320060	00000	AREAS-CMA	FR	194	26	222				194						
AA-3190873	00000	ARIEL REINSURANCE COMPANY LIMITED	BM	2		4				2						
AA-1580005	00000	ASAHI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP													
AA-3194168	00000	ASPEN INSURANCE LIMITED	BM	3		8				3						
AA-1360015	00000	ASSICURAZIONI GENERALI S.P.A.	IT	25							25	10	2			25
AA-1240010	00000	ASSUBEL ACCIDENTS ET DOMMAGES	BE	376		400				376						
AA-1320013	00000	ASSURANCES GENERALES DE FRANCE I A R T	FR	94	95					94						
AA-1240037	00000	ASSURANTIE VAN DE BELGISCHE BOERENBOND (ABB)	BE	940	2	941				940						
AA-9681000	00000	ASTRA SA INS AND REINS	RO	92	94					92						
AA-1440035	00000	ATERFORSAKRINGS AB LUAP	SE	1,013							1,013	1,008	202			1,013
AA-1720110	00000	ATERFORSAKRINGSAKTIEBOLAGET URSA	FI	2	2					2	1	0				1
AA-1120701	00000	ATLAS ASSURANCE COMPANY LIMITED	GB	40							40	11	2			40
AA-1930040	00000	AUSTRALIAN REINSURANCE COMPANY LIMITED	AU	16	42					16						
AA-1120375	00000	AVIVA INTERNATIONAL	GB	88							88	4	1			88
AA-1320225	00000	AXA ASSURANCE IARD MUTUELLE	FR	37							37					37
AA-1244102	00000	AXA BELGIUM	BE	3,653	10	3,638				3,648	5					5
AA-1460185	00000	AXA VERSICHERUNGEN AG	CH	1,381	91	1,253				1,344	37	27	5	5		43
AA-3194139	00000	AXIS SPECIALTY LIMITED	BM	161		21				21	140					140
AA-1320030	00000	AZUR ASSURANCES IARD	FR													
AA-1380080	00000	Avero Schadeverzekering Benelux N.V.	NL													
AA-2980055	00000	B.S.E., BANCO DE SEGUROS DEL ESTADO	UY													
AA-1460025	00000	BALOISE INSURANCE COMPANY LIMITED	CH	1	1					1						
AA-5780015	00000	BANGKOK INSURANCE PUBLIC COMPANY LIMITED	TH													
AA-3190035	00000	BERMUDA FIRE AND MARINE INSURANCE COMPANY LIMITED	BM	63							63	64	13			63
AA-3191004	00000	BISON INSURANCE COMPANY	BM	606	29					29	577					577
AA-3190040	00000	BLUEWATER INSURANCE, LIMITED	BM		8											
AA-1560054	00000	BOREAL INSURANCE INC.	CN													
AA-1120330	00000	BRAMPTON INSURANCE COMPANY LIMITED	GB													
AA-1121398	00000	BRITISH LAW INSURANCE COMPANY LIMITED	GB	5		1	2			2	3	5	1	1		4
AA-1120300	00000	BRITISH RESERVE INSURANCE COMPANY LIMITED	GB	26	27					26						
AA-3190045	00000	BRITTANY INSURANCE COMPANY LIMITED	BM	9	1					1	8	3	1	1		9
AA-2131002	00000	CAJA NACIONAL DE AHORRO Y SEGURO	AR	19							19	19	4			19
AA-3190050	00000	CAMBRIDGE REINSURANCE LIMITED	BM													
AA-1560110	00000	CANADIAN GENERAL INSURANCE COMPANY	CN													
AA-3194161	00000	CATLIN INSURANCE COMPANY LIMITED	BM	106		158				106						
AA-5280012	00000	CENTRAL REINSURANCE CORPORATION	TW	167		150				150	17	1				17
AA-1121065	00000	CGU BONUS LIMITED	GB	6							6					6
AA-1930019	00000	CGU INSURANCE LIMITED	AU	10							10					10
AA-1930120	00000	CHAMBER OF MANUFACTURES INSURANCE LIMITED.	AU	10							10					10
AA-3190057	00000	CHEMICAL INSURANCE COMPANY, LIMITED	BM	2	2					2						
AA-1120365	00000	CHEVANSTELL LIMITED	GB	94		77	(2)			75	19	8	2	2		21

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Sum of Cols. 6 through 10 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 11	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 13	Smaller of Col. 11 or Col. 14	Smaller of Col. 11 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col. 5 or Cols. 12 + 15 + 16
AA-9244101	00000	CHINA REINSURANCE COMPANY	CA	263	298					263						
AA-5280020	00000	CHUNGKUO INSURANCE COMPANY LIMITED	TW													
AA-1360155	00000	CIA. ASSICURAZIONI DI MILANO S.P.A.	IT	1							0	1				1
AA-2231020	00000	CIA. UNIAO DE SEGUROS GERAIS	BR	16							16					16
AA-1930130	00000	CIC INSURANCE LTD.	AU	108							108	108	22			108
AA-1320035	00000	COLISEE RE	FR	14							14					14
AA-1560210	00000	COMMONWEALTH INSURANCE COMPANY	CN	2,066	47	1,994				2,041	26					26
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GB	4	3					3	1					1
00-0000000	00000	COMP. DASSUR. REUNIES RISQUES DIVERS	FR													
AA-3194122	00000	DAVINCI REINSURANCE LIMITED	BM	6		15				6						
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GB	1,900		1,180				1,180	720	14	3	3		723
AA-1120507	00000	DRAKE INSURANCE PLC	GB	1												
AA-1340085	00000	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	DE	31	6					6	26					26
AA-1220027	00000	EA - GENERALI AG	AT	82		80				80	2					2
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	GB	62							62	1				62
AA-1120536	00000	EL PASO INSURANCE COMPANY LIMITED	GB													
AA-3194130	00000	ENDURANCE SPECIALTY INSURANCE LIMITED	BM	7		18				7						
AA-1120545	00000	ENGLISH AND AMERICAN INSURANCE COMPANY LIMITED	GB			1										
AA-1120827	00000	ERC FRANKONA REINSURANCE (II) LIMITED	GB													
AA-1240054	00000	EULER HERMES CREDIT INSURANCE BELGIUM SA	BE	159		263				159						
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GB	5,416	1	4,699	4			4,704	712	167	33	33		745
AA-1360065	00000	F.A.T.A. ASSICURAZIONI SPA.	IT	72	3	72				72						
AA-1120750	00000	FIELDMILL INSURANCE COMPANY LIMITED	GB	3							3	1				3
AA-1720035	00000	FINSKA SJOFORSAKRINGS AKTIEBOLAGET	FI	2						1	2	2				2
AA-3190877	00000	FLAGSTONE REINS LIMITED	BM	3		149				3						
AA-1120620	00000	FOLKSAM INTERNATIONAL INSURANCE COMPANY (UK) LIMITED	GB		1											
AA-1360195	00000	FONDIARIA - SAI SPA	IT	94	88	2				90	4					4
AA-1120255	00000	FORTIS INSURANCE LIMITED	GB	94							94	2				94
AA-1580035	00000	FUJI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP	1,572	1	1,508				1,509	63					63
AA-1120650	00000	FUJI INTERNATIONAL INSURANCE COMPANY LIMITED	GB	2							2	1				2
AA-3190072	00000	G.T.E. REINSURANCE COMPANY LIMITED	BM	2,910		11,284				2,910						
AA-1320135	00000	GAN ASSURANCES IARD	FR	2	1					1	1	1				1
AA-1120661	00000	GENERAL ACCIDENT REINSURANCE COMPANY LIMITED	GB	6			1			1	5	5	1	1		6
AA-1220035	00000	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	AT	17		16				16	1					1
AA-1340220	00000	GENERALI VERSICHERUNG AG	DE													
AA-1420030	00000	GJENSIDIGE NOR FORSIKRING	NO	17	4	5	4			13	4	14	3	3		7
AA-1464111	00000	GLACIER REINSURANCE AG	CH	1		2				1						
AA-1340100	00000	GOTHAER RUCKVERSICHERUNG AG.	DE	2	1					1						
AA-1340105	00000	GOTHAER VERSICHERUNGSBANK VVAG	DE	2							2					2
AA-1930320	00000	GOVERNMENT INSURANCE OFFICE OF NEW SOUTH WALES	AU	5							5					5
AA-1860340	00000	GUNES SIGORTA A.S.	TR	181	110					110	71					71
AA-3190060	00000	HANNOVER RE (BERMUDA) LIMITED	BM	9		23				9						
AA-1120730	00000	HANSA GENERAL INSURANCE COMPANY (UK) LIMITED	GB													
AA-1440045	00000	HANSA INTERNATIONAL FORSAKRINGS A/B	SE	8	1	8				8						
AA-1340129	00000	HANSEATICA RUCKVERSICHERUNGS AG	DE	1	1					1						
AA-1120757	00000	HEDDINGTON INSURANCE (UK) LIMITED	GB	6			1			1	6	6	1	1		6
AA-3190080	00000	HEDDINGTON INSURANCE LIMITED	BM													
AA-1340132	00000	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT	DE													
AA-1120760	00000	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	GB	2,461							2,461	2,439	488			2,461
AA-1121430	00000	HILLCOT RE LIMITED	GB	4							3	1				4
AA-3190875	00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BM	3		9				3						
AA-5480045	00000	HONG LEONG ASSURANCE BERHAD	MY													

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Sum of Cols. 6 through 10 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 11	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 13	Smaller of Col. 11 or Col. 14	Smaller of Col. 11 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col. 5 or Cols. 12 + 15 + 16
AA-3190085	00000	HORIZON INSURANCE COMPANY LIMITED	BM	15							15	11	2			15
00-0000000	00000	IND. CIE D ASS. TOUS RISQUES	FR		5											
AA-1122022	00000	INDEMNITY GUARANTEE	GB	1							1	1				1
AA-3190095	00000	INSCO LIMITED	BM	1,143	1	1,197				1,143						
AA-2130420	00000	INSTITUTO NACIONAL DE RESEGUROS	AR	15							15	15	3			15
AA-1931005	00000	INTERCONTINENTAL RE	AU	740		516				516	224				24	248
AA-2230425	00000	IRB BRASIL RESSEGUROS SA	BR	349	1	262	1			264	85	34	7	7		92
AA-1440055	00000	JORDBRUKETS FORSAKRINGSBOLAG	SE													
AA-1720045	00000	KANSA REINSURANCE COMPANY LIMITED	FI									71	14			
AA-1120475	00000	KINGSCROFT INSURANCE COMPANY LIMITED	GB													
AA-5420050	00000	KOREAN REINSURANCE COMPANY	KR	2,228		2,401				2,228						
AA-1120876	00000	KX REINSURANCE COMPANY LIMITED	GB	1,136		1,317				1,136		45	9	9		9
AA-1580050	00000	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP	894	1	738				739	155					155
AA-1240068	00000	L'ETOILE 1905 S.A.	BE	11	1					1	10					10
AA-1360067	00000	LA FENICE RIASSICURAZIONI SPA	IT	8	6					6	2					2
AA-1360095	00000	LA FONDIARIA ASSICURAZIONI S.P.A.	IT	43							43					43
AA-1320167	00000	LA LICORNE CIE. DE REASSURANCES	FR	18	1	47				18						
AA-1560034	00000	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	CN	7	12	1				7						
AA-1360180	00000	LA PREVIDENTE ASSICURAZIONI SPA.	IT	54	97					54						
AA-1320245	00000	LA REASSURANCE INTERCONTINENTALE S.A.	FR	16							16					16
AA-1320255	00000	LA REUNION FRANCAISE S.A.	FR	1		1				1						
AA-2991000	00000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.	VE													
AA-3190349	00000	LAKEWOOD INSURANCE LIMITED	BM	49							49					49
AA-1440060	00000	LANSFORSAKRINGSBOLAGENS A/B	SE													
AA-1120230	00000	LDMS LIMITED	GB	15			5			5	10	14	3	3		13
AA-1370095	00000	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LU	8	11					8						
AA-1120875	00000	LOMBARD INSURANCE COMPANY (UK) LIMITED	GB	39		1	6			7	32	33	7	7		39
AA-1120887	00000	LONDON AND EDINBURGH INSURANCE COMPANY LIMITED	GB	925	495					495	430	20	4	4		434
AA-1121402	00000	LONDON ASSURANCE	GB			1										
AA-1121315	00000	LONGMYND INSURANCE COMPANY LIMITED	GB	4							3	1				4
AA-5420065	00000	LUCKY INSURANCE COMPANY LIMITED	KR	77	46					46	31					31
AA-1360133	00000	M.A.A. ASSICURAZIONI AUTO E RISCHI DIVERSI SPA	IT		5											
AA-1320171	00000	MAAF ASSURANCES	FR	1												
AA-3190107	00000	MALVERN INSURANCE LIMITED	BM													
AA-1340160	00000	MANNHEIMER AG HOLDING	DE													
AA-1840610	00000	MAPFRE INDUSTRIAL S.A.	ES	53	8	50				53						
AA-1561016	00000	MARKEL INSURANCE COMPANY OF CANADA	CN	54			11			11	43	31	6	6		49
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GB	4,329		3,815	8			3,824	506	27	5	5	72	583
AA-1121510	00000	MARLON INSURANCE COMPANY LIMITED	GB	5	1		2			2	3	5	1	1		4
AA-1320175	00000	MEAD REASSURANCE S.A./LAFAYETTE RE.	FR	2							2	1				2
AA-1120945	00000	MENTOR INSURANCE COMPANY (UK) LIMITED	GB									1,271	254			
AA-1120952	00000	MERCANTILE INDEMNITY COMPANY LIMITED	GB													
AA-1240125	00000	MERCATOR VERZEKERINGEN NV	BE													
AA-5420060	00000	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED	KR	5	4					4						
AA-1860620	00000	MILLI REASURANS T.A.S.	TR	216	192					192	24					24
AA-1120980	00000	MINSTER INSURANCE COMPANY LIMITED	GB	1		1				1	1	1				1
AA-1121395	00000	MITSUI SUMITOMO INSURANCE (LONDON) LIMITED	GB													
AA-1121410	00000	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	GB	38							38					38
AA-1580085	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JP	3,467		3,252				3,252	214	11	2	2		216
AA-0051036	00000	MLC REINSURANCE LIMITED	TC	87	1	73				74	14					14
AA-1440020	00000	MODERNA FORSAKRINGAR AB	SE	94	84					84	10	1				10
AA-3194129	00000	MONTPELIER REINSURANCE LIMITED	BM	334		108				108	225					225

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Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Sum of Cols. 6 through 10 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 11	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 13	Smaller of Col. 11 or Col. 14	Smaller of Col. 11 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col. 5 or Cols. 12 + 15 + 16
AA-1121200	00000	MOORGATE INSURANCE COMPANY LIMITED	GB	2							2	1				2
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DE	5,907	1	2,983				2,985	2,922	3,649	730	730		3,652
AA-1320205	00000	MUTUELLE CENTRALE DE REASSURANCE	FR													
AA-0000000	00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GB	156	12					12	144	10	2	2		146
AA-3190869	00000	NEW CASTLE REINSURANCE COMPANY LIMITED	BM	2		4				2						
AA-5340660	00000	NEW INDIA ASSURANCE COMPANY LIMITED	IN													
AA-1380140	00000	NIEUW ROTTERDAM BEHEER N.V.	NL		13											
AA-1121075	00000	NIPPON INSURANCE COMPANY OF EUROPE LIMITED	GB	2							2	1				2
AA-1120830	00000	NIPPONKOA INSURANCE COMPANY (EUROPE) LIMITED	GB													
AA-1580060	00000	NIPPONKOA INSURANCE COMPANY LIMITED	JP	3,659	17	3,158				3,175	484				98	582
AA-1580030	00000	NISSAY DOWA GENERAL INSURANCE COMPANY	JP	669	1	498				498	171					171
AA-1580070	00000	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	JP	340	289					289	51	2				51
AA-1280085	00000	NORDEUROPA FORSIKRINGS - A/S	DK													
AA-1280090	00000	NORDISK REINSURANCE COMPANY A/S	DK	1		2				1						
AA-1121095	00000	NORTH ATLANTIC INSURANCE COMPANY LIMITED.	GB	48							48	32	6			48
AA-1340135	00000	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	DE	4	4					4						
AA-2990725	00000	ORINOCO SEGUROS C.A.	VE	3	3					3						
AA-1422010	00000	OSLO REINSURANCE COMPANY (UK) LIMITED	NO													
AA-3190131	00000	OWENS INSURANCE LIMITED	BM													
AA-1240163	00000	P & V ASSURANCES SC	BE	81	59					59	22					22
AA-1121145	00000	PACIFIC AND GENERAL INSURANCE COMPANY LIMITED	GB	5						5	5	2				5
AA-1320034	00000	PARIS RE	FR	2		4				2						
AA-1320265	00000	PARTNERRE SA	FR	1,217	1	1,229				1,217						
AA-3190129	00000	PAUMANOCK INSURANCE COMPANY LIMITED	BM	2							2	2				2
AA-1121165	00000	PEARL ASSURANCE PLC.	GB													
AA-3194174	00000	PLATINUM BERMUDA	BM	1		4				1						
AA-1340187	00000	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT	DE	1	1					1						
AA-1340245	00000	PROVINZIAL NORDWEST HOLDING AG	DE													
AA-1340190	00000	PROVINZIAL RHEINLAND HOLDING	DE	611	1	648				611						
AA-1121235	00000	QBE INTERNATIONAL INSURANCE LIMITED	GB	265		1	1			2	262	3	1	1		263
AA-1780070	00000	QBE REINSURANCE (EUROPE) LIMITED	IE	8		4				4	4					4
AA-1340004	00000	R+V VERSICHERUNG AKTIENGESELLSCHAFT	DE	2	1					1						1
AA-2990857	00000	REASEGURADORA DELTA CA	VE													
AA-1280110	00000	REASSURANCEAFVIKLINGS-AKTIESELSKABET	DK	3							3	3	1			3
AA-3190339	00000	RENAISSANCE REINSURANCE LIMITED	BM	19		48				19						
AA-1340201	00000	RHEINLAND VERS.-AG	DE	34							34					34
AA-3190138	00000	RIVER PLATE REINSURANCE COMPANY LIMITED	BM	59							59	59	12			59
AA-1121270	00000	RIVER THAMES INSURANCE COMPANY LIMITED	GB	7							7	6	1			7
AA-1440082	00000	RIVERSTONE (STOCKHOLM) INSURANCE CORPORATION	SE													
AA-1120465	00000	RIVERSTONE INSURANCE (UK) LIMITED	GB	36	2		3			5	31	24	5	5		36
AA-1120663	00000	ROAD TRANSPORT AND GENERAL INSURANCE COMPANY LIMITED	GB	11			3			3	7	9	2	2		9
AA-1720100	00000	SAMPO INTERNATIONAL INSURANCE COMPANY	FI	11						11		9	2			11
AA-1720070	00000	SAMPO PLC	FI	1	1					1						
AA-1344100	00000	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG	DE	0								0				0
AA-1320275	00000	SCOR GLOBAL LIFE S.E.	FR	1,543	3	1,482				1,485	57	1				58
AA-1320031	00000	SCOR GLOBAL P&C SE	FR	676		648				648	28					28
AA-1340015	00000	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	DE	375		387				375						
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LIMITED	CN													
AA-1121310	00000	SCOTTISH LION INSURANCE COMPANY LIMITED	GB	2							2					2
AA-1240175	00000	SECURA SOCIETE DE REASSURANCES	BE	39							39					39
AA-5420070	00000	SHINDONGAH FIRE AND MARINE INSURANCE COMPANY LIMITED	KR	189	143					143	47					47

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Sum of Cols. 6 through 10 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 11	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 13	Smaller of Col. 11 or Col. 14	Smaller of Col. 11 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col. 5 or Cols. 12 + 15 + 16
AA-5760050	00000	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD	SG	7	2					2	5					5
AA-5760055	00000	SINGAPORE REINSURANCE CORPORATION LIMITED	SG	72		63				63	9					9
AA-1440075	00000	SIRIUS FORSAKRINGSAKTIEBOLAGET	SE	3	0					1	2					2
AA-3190146	00000	SOLAR INSURANCE COMPANY LIMITED	BM	94		59				59	35					35
AA-1580110	00000	SOMPO JAPAN INSURANCE INC	JP	3,998	14	3,695				3,710	288	119	24	24		312
AA-1961001	00000	SOUTH BRITISH INSURANCE COMPANY LIMITED	NZ													
AA-1121360	00000	SOVEREIGN MARINE & GENERAL INSURANCE COMPANY LIMITED	GB	5							5	5	1			5
AA-1420110	00000	SPAREBANK 1 SKADEFORSIKRING AS	NO	195		194				195	1	1				1
AA-1121366	00000	SPHERE DRAKE INSURANCE LIMITED	GB	121			4			4	118	84	17	4		121
AA-3190582	00000	ST JOHN'S INSURANCE COMPANY LIMITED	BM	411		943				411						
AA-1440090	00000	STOCKHOLM ATERFORSAKRINGS AB	SE	67	2	65				67						
AA-1420010	00000	STOREBRAND SOR A/S	NO													
AA-1121390	00000	STRONGHOLD INSURANCE COMPANY LIMITED	GB	4,235	127	3,663				3,790	445	8	2	2		447
AA-1120737	00000	SUECIA RE & MARINE INSURANCE COMPANY LIMITED	GB	5	1		2			2	3	5	1	1		4
AA-1930925	00000	SUNCORP-METWAY INSURANCE LIMITED	AU			247										
AA-1340260	00000	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	DE	469	2	491				469						
AA-1440105	00000	SWEDISH CLUB	SE	99		128				99						
AA-1370021	00000	SWISS RE EUROPE S.A.	DE	41		42				41						
AA-1340045	00000	SWISS RE GERMANY AG	DE													
AA-1121405	00000	SWISS RE INTERNATIONAL SE	GB													
AA-1580080	00000	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP													
AA-5280065	00000	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED	TW		1											
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JP	336		301				301	35					35
AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	JP	4,817	6	3,581				3,587	1,230	1				1,230
AA-1121445	00000	TOKIO MARINE EUROPE INSURANCE LIMITED	GB	23							23					23
AA-3190838	00000	TOKIO MILLENIUM RE LIMITED	BM	2	6					2						
AA-9641105	00000	TOWARZYSTWO UBEZPIECZEN I REASEKURACJI WARTA SA	PL	1							1	1				1
AA-1960655	00000	TOWER INSURANCE LIMITED	NZ	2							2					2
AA-1340225	00000	TRANSATLANTISCHE BETEILIGUNGS - AG	DE	1	1					1						
AA-1280015	00000	TRYG-BALTICA INSURANCE, INTERNATIONAL INSURANCE COMPANY A/S	DK	1,212		1,374				1,212		3	1	1		1
AA-1340006	00000	UNION REINSURANCE COMPANY	DE													
AA-1220020	00000	UNIQA SACH VERSICHERUNG AG	AT	8	10					8						
AA-3190165	00000	UNIVERSAL MARINE INSURANCE COMPANY	BM	113							113	113	23			113
AA-3190870	00000	VALIDUS REINSURANCE LIMITED	BM	2		85				2						
AA-1380003	00000	VERZ. DE NEDERLANDSCHE LUCHTVAARTPOOL N.V.	NL	1							1	1				1
AA-1360265	00000	VITTORIA ASSICURAZIONI S.P.A.	IT	232		233				232		1				
AA-5280060	00000	WALSUN INSURANCE LIMITED	TW													
AA-1440070	00000	WASA INDUSTRIAL INSURANCE COMPANY LIMITED	SE													
AA-1440100	00000	WASA INTERNATIONAL INSURANCE COMPANY LIMITED	SE	4							4					4
AA-1121532	00000	WAUSAU INSURANCE COMPANY (UK) LIMITED	GB	11							11	9	2			11
AA-1220070	00000	WIENER RUCKVERSICHERUNGS GESELLSCHAFT	AT													
AA-3770309	00000	WILLOW RE LIMITED	KY				437									
AA-1120386	00000	WORLD AUXILIARY INSURANCE CORPORATION LIMITED	GB	1							1	1				1
AA-1124141	00000	WR BERKLEY INSURANCE (EUROPE) LIMITED	GB	2							2					2
AA-1340265	00000	WUESTENROT VESICHERUNGS AG	DE	9	4					5	4					4
AA-1120018	00000	ZURICH INTERNATIONAL (UK) LIMITED	GB	68		75				68						
AA-1460190	00000	ZURICH VERS.GES. AG	CH	1												
0899999. Total Other Non-U.S. Insurers				81,106	2,866	72,584	495			64,625	16,481	9,695	1,939	867	194	17,542
0999999. Total Affiliates and Others				99,791	3,160	73,567	485			65,732	34,059	21,614	4,323	868	180	35,110

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
Federal ID Number	NAIC Com-pany Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Sum of Cols. 6 through 10 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 11	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 13	Smaller of Col. 11 or Col. 14	Smaller of Col. 11 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col. 5 or Cols. 12 + 15 + 16
1099999. Total Protected Cells																
9999999 Totals				99,791	3,160	73,567	485			65,732	34,059	21,614	4,323	868	180	35,110

1. Amounts in dispute totaling $ .....985 are included in Column 5.
2. Amounts in dispute totaling $ .....547 are excluded from Column 13.

SCHEDULE F - PART 6

Provision for Overdue Authorized Reinsurance as of December 31, Current Year

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable on Paid Losses and LAE More Than 90 Days Overdue (a)	5 Total Reinsurance Recoverable on Paid Losses and LAE (b)	6 Amounts Received Prior 90 Days	7 Col. 4 divided by (Cols. 5 + 6)	8 Amounts in Col. 4 for Companies Reporting less than 20% in Col. 7	9 Amounts in Dispute Excluded from Col. 4 for Companies Reporting less than 20% in Col. 7	10 20% of Amount in Col. 9	11 Amount Reported in Col. 8 x 20% + Col. 10
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	1,575	63,278	18,310	1.930	1,575			315
36-2661954	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY	7	169		4.142	7			1
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	96	69,679	20,951	0.106	96			19
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	17,154	75,644	52,920	13.343	17,154			3,431
36-0727430	22918	AMERICAN MOTORISTS INSURANCE COMPANY	2,072	6,485	120	31.370				
35-0145400	19704	AMERICAN STATES INSURANCE COMPANY	578	16,486		3.506	578			116
94-1390273	19801	ARGONAUT INSURANCE COMPANY	11,098	15,260	16,477	34.969				
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	7,446	15,307	21,955	19.983	7,446			1,489
04-2482364	16187	AXA RE PROPERTY & CASUALTY INSURANCE COMPANY	787	1,642	310	40.318				
06-6105395	20710	CENTURY INDEMNITY COMPANY	5,355	23,280	4,215	19.476	5,355			1,071
25-1118791	19402	CHARTIS PROPERTY CASUALTY COMPANY		33,524		0.000				
31-0542366	10677	CINCINNATI INSURANCE COMPANY	187	327	92	44.630				
13-2781282	25070	CLEARWATER INSURANCE COMPANY	1,904	359,604	634,625	0.192	1,904			381
06-0949141	33197	COLOGNE REINSURANCE COMPANY OF AMERICA	73	138	9,186	0.783	73			15
36-2114545	20443	CONTINENTAL CASUATLY COMPANY	2,322,996	2,336,593	249	99.407				
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	2,370	105,344	63,601	1.403	2,370			474
38-2145898	33499	DORINCO REINSURANCE COMPANY	199	4,878	3,493	2.377	199			40
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	84,283	202,185	258,148	18.309	84,283			16,857
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	794	7,073	1,305	9.477	794			159
36-2950161	35378	EVANSTON INSURANCE COMPANY	38	167		22.754				
22-2005057	26921	EVEREST REINSURANCE COMPANY	221	392	3,683	5.423	221			44
05-0316605	21482	FACTORY MUTUAL INSURANCE COMPANY	835	83,602	109,870	0.432	835			167
94-0781581	25518	FAIRMONT PREMIER INSURANCE COMPANY			186	0.000				
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	1,179	8,404		14.029	1,179			236
42-0245840	13897	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	146	244		59.836				
75-1588101	35882	GEICO GENERAL INSURANCE COMPANY		11,523	7,456	0.000				
13-2673100	22039	GENERAL REINSURANCE CORPORATION	4,122	4,678		88.115				
13-3029255	39322	GENERAL SECURITY NATIONAL INSURANCE COMPANY	1	25		4.000	1			
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	6,499	47,311	6,804	12.010	6,499			1,300
13-5617450	11231	GENERALI US BRANCH		725		0.000				
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	51,415	86,951	54,793	36.273				
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	187	327	92	44.630				
AA-1340125	00000	HANNOVER RUCKVERSICHERUNGS AG	1,353	9,080	10,096	7.056	1,353			271
13-5129825	22292	HANOVER INSURANCE COMPANY	815	1,762	5,803	10.773	815			163
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	1,661	9,687	9,132	8.826	1,661			332
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	1	33	3,053	0.032	1			
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	6,512	6,788		95.934				
75-1728967	38849	HOUSTON GENERAL INSURANCE COMPANY	786	1,502	1,754	24.140				
74-1746542	26581	INDEPENDENCE AMERICAN INSURANCE COMPANY		14		0.000				
23-0723970	22713	INSURANCE COMPANY OF N AMER	7,262	7,262		100.000				
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	2,221	4,543	1,317	37.901				
AA-1122000	00000	LLOYDS OF LONDON	527,080	2,276,364	3,441,772	9.218	527,080			105,416
AA-1127183	00000	LLOYDS SYNDICATE NUMBER 1183		108		0.000				
AA-1127414	00000	LLOYDS SYNDICATE NUMBER 1414		1,403		0.000				
AA-1120083	00000	LLOYDS SYNDICATE NUMBER 1910		143		0.000				
AA-1128001	00000	LLOYDS SYNDICATE NUMBER 2001		959		0.000				
AA-1128003	00000	LLOYDS SYNDICATE NUMBER 2003		287		0.000				
AA-1120071	00000	LLOYDS SYNDICATE NUMBER 2007		215		0.000				
AA-1128623	00000	LLOYDS SYNDICATE NUMBER 2623		116		0.000				
AA-1128791	00000	LLOYDS SYNDICATE NUMBER 2791		143		0.000				
AA-1126033	00000	LLOYDS SYNDICATE NUMBER 33		431		0.000				
AA-1126435	00000	LLOYDS SYNDICATE NUMBER 435		1,331		0.000				
AA-1126510	00000	LLOYDS SYNDICATE NUMBER 510		4,667		0.000				
AA-1126566	00000	LLOYDS SYNDICATE NUMBER 566		359		0.000				

SCHEDULE F - PART 6

Provision for Overdue Authorized Reinsurance as of December 31, Current Year

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable on Paid Losses and LAE More Than 90 Days Overdue (a)	5 Total Reinsurance Recoverable on Paid Losses and LAE (b)	6 Amounts Received Prior 90 Days	7 Col. 4 divided by (Cols. 5 + 6)	8 Amounts in Col. 4 for Companies Reporting less than 20% in Col. 7	9 Amounts in Dispute Excluded from Col. 4 for Companies Reporting less than 20% in Col. 7	10 20% of Amount in Col. 9	11 Amount Reported in Col. 8 x 20% + Col. 10
AA-1126623	00000	LLOYDS SYNDICATE NUMBER 623		27		0.000				
22-2053189	32352	LM PROPERTY AND CASUALTY INSURANCE COMPANY	4,163	8,438	5,814	29.210				
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	(13,391)	(13,391)		100.000				
AA-1840000	00000	MAPFRE RE COMPANIA DE REASEGUROS SA		107		0.000				
36-3347420	23876	MAPRE INSURANCE COMPANY	8	8		100.000				
62-0928337	31968	MERASTAR INSURANCE COMPANY	327	491	207	46.848				
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	630	1,176	309	42.424				
13-2915260	34339	METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	386	1,326	2,139	11.140	386			77
13-2725441	26298	METROPOLITAN PROPERTY AND CASUATLY INSURANCE COMPANY	5,460	7,320	542	69.448				
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	7	6,671		0.105	7			1
13-3467153	22551	MITSUI SUMITOMO INSURANCE USA INC	4	48		8.333	4			1
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	313	545	154	44.778				
38-0855585	22012	MOTORS INSURANCE CORPORATION			25,773	0.000				
13-4924125	10227	MUNICH REINSURANCE AMERICA INC		13,218	42,600	0.000				
38-0865250	11991	NATIONAL CASUALTY COMPANY	27,010	59,329	28,518	30.747				
47-0355979	20087	NATIONAL INDEMNITY COMPANY	11	44,192	198,180	0.005	11			2
13-1988169	34835	NATIONAL REINSURANCE CORPORATION	6	161		3.727	6			1
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMAPNY OF PITTS	285	154,399		0.185	285			57
31-4425763	23760	NATIONWIDE GENERAL INSURANCE COMPANY		214		0.000				
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	5,554	7,911	18,800	20.793				
04-2177185	21830	NEW ENGLAND INSURANCE COMPANY	2,111	13,183		16.013	2,111			422
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	1,794,458	1,830,566	44,890	95.681				
98-0032627	27073	NIPPONKOA INSURANCE COMPANY LIMITED U.S. BRANCH	(1,795)	1,336		0.000	(1,795)	9,426	1,885	1,526
47-0698507	23680	ODYSSEY AMERICAN REINSURANCE COMPANY		503		0.000				
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	2,215	3,285		67.428				
23-1502700	21970	ONEBEACON INSURANCE COMPANY	6,908	9,502	314	70.375				
AA-3190686	00000	PARTNER REINSURANCE COMPANY LIMITED		2,014		0.000				
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US		6,852		0.000				
13-3531373	10006	PARTNERRE INSURANCE COMPANY OF NEW YORK	243	90,659	17,459	0.225	243			49
13-2919779	18333	PEERLESS INDEMNITY INSURANCE COMPANY		11,192	1,945	0.000				
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	2,804	8,728	4,489	21.215				
23-2182777	40134	POTOMAC INSURANCE COMPANY OF ILLINOIS	310	388	1,114	20.639				
36-3030511	37257	PRAETORIAN INSURANCE COMPANY	2,354	3,786	10,503	16.474	2,354			471
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	951	1,315	234	61.394				
23-1641984	10219	QBE REINSURANCE CORPORATION	827	6,148	8,398	5.685	827			165
23-1740414	22705	R&Q REINSURANCE COMPANY		152,991	206,091	0.000				
13-3028939	38512	RAMPART INSURANCE COMPANY		(205)	851	0.000				
86-0274508	31089	REPUBLIC WESTERN INSURANCE COMPANY		1,583	3,305	0.000				
16-0366830	22314	RSUI INDEMNITY COMPANY	731	105,216	156,308	0.280	731			146
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	626	1,091	309	44.714				
94-6078058	21911	SAN FRANCISCO REINSURANCE COMPANY	2	1,093		0.183	2			
75-1444207	30058	SCOR REINSURANCE COMPANY	1,546	10,802		14.312	1,546			309
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST		208		0.000				
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	9,964	20,066	4,147	41.151				
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	315	1,000	283	24.552				
22-3590451	40045	STARNET INSURANCE COMPANY	420	592		70.946				
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	13,542	121,067	123,566	5.536	13,542			2,708
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	148	259	76	44.179				
31-4423946	10952	STONEBRIDGE CASUALTY INSURANCE COMPANY	4	54,886	15,898	0.006	4			1
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	16,726	108,014	34,344	11.749	16,726			3,345
94-1517098	25534	TIG INSURANCE COMPANY	1,267	121,430	18,281	0.907	1,267			253
13-2918573	42439	TOA-RE INSURANCE COMPANY OF AMERICA	488	26,823	82,676	0.446	488			98
13-6108722	12904	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LTD(US BRANCH)	48,882	60,357	20,166	60.706				
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	139	63,192	248	0.219	139	1,940,490	388,098	388,126

SCHEDULE F - PART 6

Provision for Overdue Authorized Reinsurance as of December 31, Current Year

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable on Paid Losses and LAE More Than 90 Days Overdue (a)	5 Total Reinsurance Recoverable on Paid Losses and LAE (b)	6 Amounts Received Prior 90 Days	7 Col. 4 divided by (Cols. 5 + 6)	8 Amounts in Col. 4 for Companies Reporting less than 20% in Col. 7	9 Amounts in Dispute Excluded from Col. 4 for Companies Reporting less than 20% in Col. 7	10 20% of Amount in Col. 9	11 Amount Reported in Col. 8 x 20% + Col. 10
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	7,689	12,057	4,561	46.269				
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	1,913	55,142	77,405	1.443	1,913			383
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	4,121	6,279	1	65.621				
47-0547953	25844	UNION INSURANCE COMPANY	4,250	13,752	2,985	25.393				
13-2953213	36048	UNIONE ITALIANA REINSURANCE COMPANY OF AMERICA	42,703	63,217	14,431	54.996				
42-0644327	13021	UNITED FIRE & CASUALTY COMPANY	1	25		4.000	1			
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	27	65	65	20.769				
41-0430825	15377	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	188	352	92	42.342				
48-0921045	39845	WESTPORT INSURANCE CORPORATION	2,225	1,413,005	980,721	0.093	2,225			445
13-2997499	38776	WHITE MOUNTAINS REINSURANCE COMPANY OF AMERICA	16,040	27,793	69,092	16.556	16,040			3,208
13-1290712	20583	XL REINSURANCE AMERICA INC	1,228	16,509	19,806	3.382	1,228			246
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	1,199	2,068	770	42.248				
9999999 Totals			5,089,851	10,650,818	7,010,628	XXX	721,770	1,949,915	389,983	534,337

(a) From Schedule F - Part 4 Columns 8 + 9, total authorized, less $ 1,949,915 in dispute.

(b) From Schedule F - Part 3 Columns 7 + 8, total authorized, less $ 1,956,283 in dispute.

SCHEDULE F - PART 7

Provision for Overdue Reinsurance as of December 31, Current Year

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable All Items	5 Funds Held By Company Under Reinsurance Treaties	6 Letters of Credit	7 Ceded Balances Payable	8 Other Miscellaneous Balances	9 Other Allowed Offset Items	10 Sum of Cols. 5 through 9 but not in excess of Col. 4	11 Col. 4 minus Col. 10	12 Greater of Col. 11 or Schedule F - Part 4 Cols. 8 + 9
36-0727430	22918	AMERICAN MOTORISTS INSURANCE COMPANY	303,079							303,079	303,079
94-1390273	19801	ARGONAUT INSURANCE COMPANY	993,618							993,618	993,618
04-2482364	16187	AXA RE PROPERTY & CASUALTY INSURANCE COMPANY	199,059							199,059	199,059
31-0542366	10677	CINCINNATI INSURANCE COMPANY	40,636							40,636	40,636
36-2114545	20443	CONTINENTAL CASUATLY COMPANY	15,971,141							15,971,141	15,971,141
36-2950161	35378	EVANSTON INSURANCE COMPANY	746,857							746,857	746,857
42-0245840	13897	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	26,014							26,014	26,014
13-2673100	22039	GENERAL REINSURANCE CORPORATION	1,154,233							1,154,233	1,154,233
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	2,450,436	3,735					3,735	2,446,701	2,446,701
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	41,256							41,256	41,256
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	7,261							7,261	7,261
75-1728967	38849	HOUSTON GENERAL INSURANCE COMPANY	369,490	2,328					2,328	367,162	367,162
23-0723970	22713	INSURANCE COMPANY OF N AMER	185,673							185,673	185,673
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	639,933	27,248					27,248	612,685	612,685
22-2053189	32352	LM PROPERTY AND CASUALTY INSURANCE COMPANY	2,176,205	107					107	2,176,098	2,176,098
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	15,074							15,074	15,074
36-3347420	23876	MAPRE INSURANCE COMPANY	504							504	504
62-0928337	31968	MERASTAR INSURANCE COMPANY	33,374							33,374	33,374
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	159,667							159,667	159,667
13-2725441	26298	METROPOLITAN PROPERTY AND CASUATLY INSURANCE COMPANY	537,261							537,261	537,261
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	68,500							68,500	68,500
38-0865250	11991	NATIONAL CASUALTY COMPANY	2,214,713	4,941					4,941	2,209,772	2,209,772
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	1,924,368	8,458		356			8,814	1,915,554	1,915,554
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	36,836,066	30,638					30,638	36,805,428	36,805,428
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	746,633							746,633	746,633
23-1502700	21970	ONEBEACON INSURANCE COMPANY	1,075,716							1,075,716	1,075,716
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	510,106	13,943					13,943	496,163	496,163
23-2182777	40134	POTOMAC INSURANCE COMPANY OF ILLINOIS	6,266							6,266	6,266
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	83,787	3,416					3,416	80,371	80,371
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	132,001							132,001	132,001
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	1,938,267							1,938,267	1,938,267
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	198,217	56,998					56,998	141,219	141,219
22-3590451	40045	STARNET INSURANCE COMPANY	23,297							23,297	23,297
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	39,485							39,485	39,485
13-6108722	12904	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LTD(US BRANCH)	1,195,566							1,195,566	1,195,566
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	1,699,566							1,699,566	1,699,566
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	623,813	2,023					2,023	621,790	621,790
47-0547953	25844	UNION INSURANCE COMPANY	726,572	1,781					1,781	724,791	724,791
13-2953213	36048	UNIONE ITALIANA REINSURANCE COMPANY OF AMERICA	819,503							819,503	819,503
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	2,614							2,614	2,614
41-0430825	15377	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	45,671							45,671	45,671
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	221,258							221,258	221,258
9999999 Totals			77,182,756	155,616		356			155,972	77,026,784	77,026,784

1.	Total	77,026,784
2.	Line 1 x .20	15,405,357
3.	Schedule F - Part 6 Col. 11	534,337
4.	Provision for Overdue Authorized Reinsurance (Lines 2 + 3)	15,939,694
5.	Provision for Unauthorized Reinsurance (Schedule F - Part 5 Col. 17 x1000)	35,109,649
6.	Provision for Reinsurance (sum Lines 4 + 5) [Enter this amount on Page 3, Line 16]	51,049,343

SCHEDULE F - PART 8

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	34,782,933,182	138,015	34,783,071,197
2.	Premiums and considerations (Line 15)	3,817,220,710	1,527,417	3,818,748,127
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	67,922,997	(38,639,969)	29,283,028
4.	Funds held by or deposited with reinsured companies (Line 16.2)	837,464		837,464
5.	Other assets	2,117,225,937	(63,551,264)	2,053,674,673
6.	Net amount recoverable from reinsurers		729,295,532	729,295,532
7.	Protected cell assets (Line 27)			
8.	Totals (Line 28)	40,786,140,291	628,769,731	41,414,910,022
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	14,781,085,159	670,794,093	15,451,879,253
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	1,353,183,488	(982,498)	1,352,200,989
11.	Unearned premiums (Line 9)	8,281,432,913	812,476	8,282,245,390
12.	Advance premiums (Line 10)	254,305,728	98,230	254,403,958
13.	Dividends declared and unpaid (Line 11.1 and 11.2)			
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	695,382	(597,070)	98,312
15.	Funds held by company under reinsurance treaties (Line 13)	3,655,856	(3,655,856)	
16.	Amounts withheld or retained by company for account of others (Line 14)	25,957,557		25,957,557
17.	Provision for reinsurance (Line 16)	51,049,343	(51,049,343)	
18.	Other liabilities	650,959,751	13,349,699	664,309,450
19.	Total liabilities excluding protected cell business (Line 26)	25,402,325,178	628,769,731	26,031,094,909
20.	Protected cell liabilities (Line 27)			
21.	Surplus as regards policyholders (Line 37)	15,383,815,113	XXX	15,383,815,113
22.	Totals (Line 38)	40,786,140,291	628,769,731	41,414,910,022

NOTE: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements? Yes [ ] No [X]

If yes, give full explanation:

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims																		
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)																		
6. Increase in contract reserves																		
7. Commissions (a)																		
8. Other general insurance expenses																		
9. Taxes, licenses and fees																		
10. Total other expenses incurred																		
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds																		
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds																		
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

NONE

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums									
2. Advance premiums									
3. Reserve for rate credits									
4. Total premium reserves, current year									
5. Total premium reserves, prior year									
6. Increase in total premium reserves									
B. Contract Reserves:									
1. Additional reserves (a)									
2. Reserve for future contingent benefits (deferred maternity and other similar benefits)									
3. Total contract reserves, current year									
4. Total contract reserves, prior year.									
5. Increase in contract reserves									
C. Claim Reserves and Liabilities:									
1. Total current year	233,529		233,529						
2. Total prior year	233,529		233,529						
3. Increase									

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year									
1.2 On claims incurred during current year									
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	233,529		233,529						
2.2 On claims incurred during current year									
3. Test:									
3.1 Line 1.1 and 2.1	233,529		233,529						
3.2 Claim reserves and liabilities, December 31, prior year	233,529		233,529						
3.3 Line 3.1 minus Line 3.2									

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									
B. Reinsurance Ceded:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									

NONE

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

Schedule H - Part 5 - Health Claims

N O N E

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES
SCHEDULE P - PART 1 - SUMMARY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	272,086	100,306	57,475	12,635	19,573		4,405	236,193	XXX
2. 2001	20,588,418	197,492	20,390,926	13,857,428	230,912	686,866	7,172	1,852,895		920,394	16,159,106	XXX
3. 2002	21,655,178	240,416	21,414,762	12,660,242	87,238	642,473	2,971	2,023,047		861,793	15,235,553	XXX
4. 2003	22,724,649	199,200	22,525,449	12,250,754	93,885	559,929	3,528	1,955,431		826,966	14,668,702	XXX
5. 2004	23,862,982	234,605	23,628,377	12,129,466	292,505	537,224	8,620	2,181,817		887,641	14,547,381	XXX
6. 2005	25,030,037	275,750	24,754,287	18,724,489	3,344,160	543,198	3,106	2,871,438		965,062	18,791,860	XXX
7. 2006	25,542,160	475,292	25,066,868	12,318,179	67,995	476,124	(12)	2,002,377		981,835	14,728,696	XXX
8. 2007	25,624,575	572,641	25,051,934	12,669,599	46,068	454,631		2,180,585		1,090,384	15,258,746	XXX
9. 2008	25,296,003	530,262	24,765,741	14,119,335	350,376	330,173	46	2,269,865		912,682	16,368,951	XXX
10. 2009	24,527,839	543,620	23,984,219	12,238,306	84,225	204,642		2,138,078		865,910	14,496,801	XXX
11. 2010	24,137,381	523,445	23,613,935	9,423,327	50,432	78,140	3	1,713,925		603,727	11,164,957	XXX
12. Totals	XXX	XXX	XXX	130,663,209	4,748,101	4,570,874	38,068	21,209,031		8,920,800	151,656,945	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	1,911,088	1,015,912	1,370,046	269,117	310,277	60,220	214,850	59,433	125,274	308	33	2,526,545	XXX
2. 2001	60,574	87,242	46,323		8,941		5,589		25,819		145	60,004	XXX
3. 2002	67,131	73,809	47,172		9,875		6,631		26,011		775	83,011	XXX
4. 2003	69,533	54,563	36,499	1	11,020		7,692		26,315		1,217	96,497	XXX
5. 2004	67,619	37,064	69,326	(1)	13,127		10,762		27,319		2,784	151,089	XXX
6. 2005	149,643	27,325	119,672	11,233	26,134		13,457	500	41,330		6,583	311,178	XXX
7. 2006	265,629	23,396	70,614	1	44,985	12	19,958		34,214	0	11,737	411,991	XXX
8. 2007	521,389	19,774	118,861	(2)	84,503	45	40,129		44,461	2	18,929	789,524	XXX
9. 2008	979,505	11,260	190,516	2,059	151,504	34	75,065		69,647	4	56,037	1,452,880	XXX
10. 2009	1,741,695	24,924	455,357	100	237,685	700	133,396	5	115,903	28	90,635	2,658,279	XXX
11. 2010	3,899,187	21,911	1,273,149	1,785	359,207	345	220,288	101	511,454	17	362,988	6,239,126	XXX
12. Totals	9,732,992	1,397,180	3,797,536	284,294	1,257,259	61,356	747,818	60,040	1,047,747	360	551,863	14,780,123	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,996,105	530,440
2. 2001	16,544,435	325,326	16,219,110	80.4	164.7	79.5				19,654	40,350
3. 2002	15,482,583	164,019	15,318,564	71.5	68.2	71.5				40,494	42,517
4. 2003	14,917,175	151,977	14,765,198	65.6	76.3	65.5				51,469	45,028
5. 2004	15,036,659	338,188	14,698,470	63.0	144.2	62.2				99,881	51,208
6. 2005	22,489,361	3,386,323	19,103,038	89.8	1,228.0	77.2				230,756	80,422
7. 2006	15,232,080	91,392	15,140,687	59.6	19.2	60.4				312,847	99,144
8. 2007	16,114,157	65,886	16,048,270	62.9	11.5	64.1				620,478	169,046
9. 2008	18,185,610	363,779	17,821,831	71.9	68.6	72.0				1,156,702	296,178
10. 2009	17,265,061	109,982	17,155,079	70.4	20.2	71.5				2,172,027	486,251
11. 2010	17,478,677	74,594	17,404,083	72.4	14.3	73.7				5,148,641	1,090,486
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	11,849,055	2,931,069

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements which will reconcile Part 1 with Parts 2 and 4.

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2001	2 2002	3 2003	4 2004	5 2005	6 2006	7 2007	8 2008	9 2009	10 2010	11 One Year	12 Two Year
1. Prior	7,050,952	7,455,499	8,093,251	8,561,336	8,814,150	8,907,156	9,076,324	9,158,719	9,416,657	9,722,822	306,165	564,103
2. 2001	14,097,696	14,445,693	14,433,905	14,339,958	14,329,885	14,304,979	14,297,027	14,324,729	14,345,171	14,340,395	(4,775)	15,666
3. 2002	XXX	13,641,857	13,499,599	13,329,105	13,276,962	13,262,002	13,269,069	13,273,030	13,278,325	13,269,506	(8,819)	(3,524)
4. 2003	XXX	XXX	13,523,155	13,080,280	12,894,498	12,828,066	12,817,908	12,802,360	12,805,400	12,783,451	(21,949)	(18,909)
5. 2004	XXX	XXX	XXX	13,199,732	12,776,860	12,528,060	12,472,160	12,473,568	12,497,020	12,489,335	(7,685)	15,767
6. 2005	XXX	XXX	XXX	XXX	16,993,357	16,398,414	16,098,860	16,206,303	16,215,839	16,190,270	(25,570)	(16,034)
7. 2006	XXX	XXX	XXX	XXX	XXX	13,214,861	13,274,092	13,215,321	13,184,977	13,104,097	(80,879)	(111,224)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	14,033,899	14,064,175	13,908,744	13,823,226	(85,518)	(240,949)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,691,173	15,488,971	15,482,323	(6,648)	(208,851)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,949,344	14,901,125	(48,218)	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,178,721	XXX	XXX
										12. Totals	16,104	(3,953)

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1 2001	2 2002	3 2003	4 2004	5 2005	6 2006	7 2007	8 2008	9 2009	10 2010		
1. Prior	000	2,898,327	4,393,097	5,296,790	5,948,816	6,312,091	6,621,764	6,912,571	7,104,624	7,321,244	XXX	XXX
2. 2001	8,912,523	11,989,415	13,028,657	13,608,008	13,931,626	14,089,454	14,175,730	14,245,404	14,290,593	14,306,211	XXX	XXX
3. 2002	XXX	8,306,746	11,027,292	11,989,661	12,550,771	12,870,662	13,039,270	13,130,080	13,183,306	13,212,506	XXX	XXX
4. 2003	XXX	XXX	8,040,984	10,652,731	11,564,391	12,107,845	12,426,230	12,591,247	12,671,526	12,713,270	XXX	XXX
5. 2004	XXX	XXX	XXX	7,722,449	10,308,811	11,206,575	11,769,628	12,103,298	12,280,723	12,365,565	XXX	XXX
6. 2005	XXX	XXX	XXX	XXX	9,736,934	13,496,705	14,673,681	15,396,315	15,756,314	15,920,421	XXX	XXX
7. 2006	XXX	XXX	XXX	XXX	XXX	8,213,041	10,879,160	11,830,267	12,406,558	12,726,320	XXX	XXX
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	8,706,215	11,569,308	12,484,334	13,078,161	XXX	XXX
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,953,455	13,132,825	14,099,086	XXX	XXX
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,418,510	12,358,723	XXX	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,451,032	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2001	2 2002	3 2003	4 2004	5 2005	6 2006	7 2007	8 2008	9 2009	10 2010
1. Prior	1,746,049	1,273,247	1,436,971	1,533,386	1,445,163	1,337,280	1,186,179	1,114,877	1,192,466	1,256,347
2. 2001	1,114,377	519,781	306,743	160,349	96,579	68,223	39,680	35,690	48,937	51,912
3. 2002	XXX	1,365,280	600,137	304,033	151,492	100,073	83,486	73,398	65,676	53,803
4. 2003	XXX	XXX	1,384,935	634,824	287,123	154,410	107,840	71,274	64,906	44,190
5. 2004	XXX	XXX	XXX	1,451,429	634,407	259,739	161,600	112,387	108,477	80,088
6. 2005	XXX	XXX	XXX	XXX	2,832,622	1,036,494	365,681	248,399	173,494	121,396
7. 2006	XXX	XXX	XXX	XXX	XXX	1,104,289	606,197	355,513	230,291	90,571
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	1,234,159	646,889	349,923	158,992
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,568,234	503,224	263,522
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,314,789	588,648
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,491,551

SCHEDULE P - PART 1A - HOMEOWNERS/FARMOWNERS

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	8,358	79	2,942		649		371	11,869	XXX
2. 2001	4,039,710	735	4,038,975	2,972,538	281	113,872	1	364,638		62,142	3,450,766	973,607
3. 2002	4,519,695	675	4,519,020	2,492,223	224	101,204		376,426		49,078	2,969,629	888,375
4. 2003	5,095,950	627	5,095,323	2,737,410	90	84,015		383,049		49,946	3,204,384	880,160
5. 2004	5,531,382	7,456	5,523,926	2,280,989	355	82,061		413,168		54,708	2,775,863	701,819
6. 2005	6,068,162	23,288	6,044,874	5,346,985	168	102,041	14	959,479		60,253	6,408,323	1,268,774
7. 2006	6,281,167	185,183	6,095,984	2,787,634	245	80,852		457,041		59,409	3,325,282	797,218
8. 2007	6,363,438	262,701	6,100,737	3,031,687	178	97,368		496,009		126,895	3,624,886	802,002
9. 2008	6,400,775	230,447	6,170,328	4,595,485	234	73,816	3	701,259		45,231	5,370,323	1,322,401
10. 2009	6,219,869	212,053	6,007,817	3,939,580		51,257		588,805		42,409	4,579,642	1,044,471
11. 2010	6,200,543	189,598	6,010,945	3,113,390		27,842	3	455,980		15,801	3,597,209	935,407
12. Totals	XXX	XXX	XXX	33,306,281	1,854	817,269	21	5,196,503		566,244	39,318,177	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	35,178	3	120,957	9	3,800		10,370	1	4,135			174,428	532
2. 2001	3,170		3,202		516		2,031		2,876		19	11,795	66
3. 2002	5,098		3,063		687		1,017		2,936		134	12,800	88
4. 2003	9,022		3,446		1,537		930		2,985		190	17,921	163
5. 2004	10,351	1	4,345		2,031		1,157		3,091		383	20,974	321
6. 2005	22,624		44,386		3,563		1,505		13,034		836	85,113	2,679
7. 2006	29,949	12	7,757		6,263		2,027		3,680		1,832	49,664	671
8. 2007	55,570	21	18,192		11,226		3,956		4,996		3,394	93,918	1,552
9. 2008	102,440	26	40,309	56	18,899		7,745		10,076	2	12,549	179,386	4,077
10. 2009	142,849		129,368		27,687		15,301		15,193		15,666	330,397	4,570
11. 2010	438,440		658,508		35,963		34,663		142,848		44,517	1,310,423	36,058
12. Totals	854,691	63	1,033,534	65	112,172		80,703	1	205,849	2	79,520	2,286,819	50,777

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	156,124	18,304
2. 2001	3,462,843	282	3,462,561	85.7	38.4	85.7				6,372	5,423
3. 2002	2,982,654	224	2,982,430	66.0	33.2	66.0				8,161	4,640
4. 2003	3,222,395	90	3,222,305	63.2	14.4	63.2				12,468	5,453
5. 2004	2,797,193	356	2,796,837	50.6	4.8	50.6				14,696	6,279
6. 2005	6,493,617	182	6,493,436	107.0	0.8	107.4				67,010	18,103
7. 2006	3,375,203	257	3,374,946	53.7	0.1	55.4				37,694	11,970
8. 2007	3,719,003	199	3,718,804	58.4	0.1	61.0				73,741	20,177
9. 2008	5,550,030	320	5,549,710	86.7	0.1	89.9				142,668	36,718
10. 2009	4,910,039		4,910,039	78.9		81.7				272,217	58,180
11. 2010	4,907,634	3	4,907,631	79.1	0.0	81.6				1,096,948	213,474
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,888,098	398,722

SCHEDULE P - PART 1B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	117,675	74,135	6,690	4	4,713		3,322	54,939	XXX
2. 2001	8,388,553	23,767	8,364,786	5,945,080	43,842	490,700	1	926,045		104,993	7,317,981	2,411,196
3. 2002	8,789,527	50,420	8,739,107	5,696,917	31,188	466,282		1,078,163		102,532	7,210,175	2,229,520
4. 2003	9,206,709	22,006	9,184,703	5,269,068	15,723	401,096		988,313		99,905	6,642,754	2,007,157
5. 2004	9,528,433	38,582	9,489,851	5,207,217	11,323	375,910		1,081,394		107,073	6,653,197	2,024,684
6. 2005	9,699,653	44,139	9,655,514	5,316,569	13,561	361,645		1,114,062		113,158	6,778,715	2,096,355
7. 2006	9,752,360	35,794	9,716,566	5,313,140	9,398	326,973		932,089		110,957	6,562,803	2,070,087
8. 2007	9,649,220	24,276	9,624,944	5,316,196	4,084	293,349		973,599		110,068	6,579,061	2,114,089
9. 2008	9,426,530	22,881	9,403,649	4,771,967	3,880	205,510		917,928		94,342	5,891,524	1,938,883
10. 2009	9,245,354	19,879	9,225,475	4,249,901	1,504	118,705		866,940		77,416	5,234,042	1,977,869
11. 2010	9,203,767	18,621	9,185,146	2,689,754	1,886	38,257		666,372		43,191	3,392,498	1,928,686
12. Totals	XXX	XXX	XXX	49,893,484	210,523	3,085,117	5	9,549,618		966,956	62,317,690	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	988,214	754,377	28,917	105	147,180	68	2,632	10	57,715			470,097	2,975
2. 2001	52,262	87,089	38,637		7,786		2,315		19,401		16	33,312	538
3. 2002	57,208	73,806	37,981		8,503		4,173		19,586		319	53,646	861
4. 2003	56,619	54,563	25,073	1	8,943		5,132		19,749		425	60,952	1,208
5. 2004	50,777	37,063	46,115	(1)	9,850		6,865		20,268		903	96,812	1,852
6. 2005	112,458	24,403	43,282	(1)	20,258		7,986		22,315		2,185	181,898	3,293
7. 2006	207,339	23,380	43,936	(1)	33,180	11	14,573		25,601		3,733	301,237	6,337
8. 2007	417,798	19,597	81,268	(2)	66,166	29	31,595		33,965	1	7,980	611,167	13,510
9. 2008	769,450	10,609	92,436	(1)	120,468	24	60,004		49,412	1	20,901	1,081,137	25,759
10. 2009	1,450,608	20,984	231,089	13	191,860	53	106,254		87,605	2	39,893	2,046,365	52,976
11. 2010	3,009,529	17,303	481,846	20	291,736	45	162,001		280,234	2	76,258	4,207,975	232,958
12. Totals	7,172,260	1,123,173	1,150,579	133	905,930	231	403,530	10	635,852	6	152,612	9,144,598	342,267

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	262,648	207,449
2. 2001	7,482,226	130,932	7,351,293	89.2	550.9	87.9				3,810	29,502
3. 2002	7,368,815	104,994	7,263,820	83.8	208.2	83.1				21,383	32,263
4. 2003	6,773,992	70,286	6,703,706	73.6	319.4	73.0				27,128	33,824
5. 2004	6,798,395	48,386	6,750,009	71.3	125.4	71.1				59,829	36,983
6. 2005	6,998,575	37,962	6,960,613	72.2	86.0	72.1				131,338	50,560
7. 2006	6,896,829	32,789	6,864,040	70.7	91.6	70.6				227,895	73,342
8. 2007	7,213,937	23,709	7,190,228	74.8	97.7	74.7				479,472	131,696
9. 2008	6,987,174	14,513	6,972,661	74.1	63.4	74.1				851,279	229,858
10. 2009	7,302,962	22,556	7,280,407	79.0	113.5	78.9				1,660,699	385,665
11. 2010	7,619,728	19,256	7,600,473	82.8	103.4	82.7				3,474,052	733,923
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	7,199,533	1,945,064

SCHEDULE P - PART 1C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	1,180	29	193	1	59		3	1,402	XXX
2. 2001	294,558	1,954	292,604	211,450	426	20,228	(10)	20,733		2,108	251,995	54,039
3. 2002	324,562	2,683	321,879	223,835	883	21,026		25,424		1,792	269,402	51,422
4. 2003	362,855	2,156	360,699	209,256	1,403	19,429		30,375		1,703	257,657	47,821
5. 2004	403,581	2,744	400,837	225,681	1,933	19,133		41,835		1,705	284,714	45,343
6. 2005	415,407	3,054	412,353	199,613	1,701	15,801		41,136		2,046	254,849	42,531
7. 2006	407,047	3,097	403,950	181,018	857	13,988		30,291		1,702	224,440	37,260
8. 2007	373,278	3,433	369,845	148,277	3,350	10,747		26,483		1,453	182,158	33,028
9. 2008	323,340	3,617	319,723	94,441	1,289	5,648		21,025		1,189	119,825	26,020
10. 2009	276,273	3,667	272,606	73,598	1,187	2,891		18,013		960	93,315	23,378
11. 2010	251,899	3,512	248,387	46,590	820	661		13,627		329	60,057	22,911
12. Totals	XXX	XXX	XXX	1,614,939	13,877	129,746	(8)	268,998		14,990	1,999,814	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	7,842	368	1,221	31	693	22	77	3	512			9,922	52
2. 2001	500		286		125		18		431			1,361	20
3. 2002	3,033	3	690		278		55		412		5	4,465	42
4. 2003	2,506		1,491		247		126		428		41	4,799	55
5. 2004	3,581		3,977		555		499		482		24	9,094	98
6. 2005	3,945		5,498		512		609		524		26	11,088	153
7. 2006	16,193	3	6,037	2	1,994	1	505		645		49	25,367	252
8. 2007	30,379	105	6,881		3,453	16	521		853	1	108	41,966	464
9. 2008	49,590	110	8,328	(4)	5,595	9	660		1,219		257	65,276	702
10. 2009	65,585	3,712	14,042	70	8,560	647	1,021	5	1,988	26	473	86,735	1,339
11. 2010	78,654	2,488	40,220	794	7,803	299	3,441	101	4,708	16	1,039	131,126	5,228
12. Totals	261,807	6,788	88,670	893	29,816	995	7,532	109	12,203	43	2,022	391,199	8,405

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	8,665	1,257
2. 2001	253,772	416	253,356	86.2	21.3	86.6				786	575
3. 2002	274,753	886	273,867	84.7	33.0	85.1				3,719	746
4. 2003	263,859	1,403	262,456	72.7	65.1	72.8				3,998	801
5. 2004	295,741	1,933	293,808	73.3	70.5	73.3				7,558	1,536
6. 2005	267,638	1,701	265,937	64.4	55.7	64.5				9,443	1,645
7. 2006	250,670	863	249,807	61.6	27.9	61.8				22,224	3,142
8. 2007	227,595	3,471	224,124	61.0	101.1	60.6				37,155	4,811
9. 2008	186,506	1,404	185,102	57.7	38.8	57.9				57,812	7,465
10. 2009	185,698	5,648	180,050	67.2	154.0	66.0				75,845	10,891
11. 2010	195,702	4,518	191,183	77.7	128.6	77.0				115,591	15,535
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	342,796	48,403

SCHEDULE P - PART 1D - WORKERS' COMPENSATION

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	9,281	127	671	5	488			10,307	XXX
2. 2001	1,825	28	1,797	(71)	(72)						1	
3. 2002	(186)	150	(336)	1							1	
4. 2003	(253)	(75)	(178)	2		1		2			5	14
5. 2004	152		152					1			1	3
6. 2005	455		455		(3)						3	
7. 2006	(219)		(219)					(85)			(85)	
8. 2007	237		237									
9. 2008	(21)		(21)					44			44	
10. 2009	(190)		(190)									
11. 2010	130		130									3
12. Totals	XXX	XXX	XXX	9,213	53	672	5	450			10,277	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	81,838	9,029	40,889	741	2,911	179	1,117	64	2,254			118,997	1,445
2. 2001													
3. 2002													
4. 2003													
5. 2004													
6. 2005													
7. 2006													
8. 2007													
9. 2008													
10. 2009													
11. 2010	1		1						8			10	2
12. Totals	81,838	9,029	40,890	741	2,911	179	1,117	64	2,262			119,006	1,447

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	112,957	6,039
2. 2001	(71)	(72)	1	(3.9)	(256.6)	0.1					
3. 2002	1		1	(0.7)		(0.4)					
4. 2003	5		5	(2.0)		(2.8)					
5. 2004	1		1	0.7		0.7					
6. 2005		(3)	3			0.6					
7. 2006	(85)		(85)	38.7		38.7					
8. 2007											
9. 2008	44		44	(207.9)		(207.9)					
10. 2009											
11. 2010	10		10	7.3		7.3				1	8
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	112,959	6,047

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	5,597	1	1,815		587		13	7,998	XXX
2. 2001	374,131	3,215	370,916	227,466	39	18,050		22,276		5,477	267,752	48,107
3. 2002	403,722	3,274	400,448	207,220		14,981		24,732		5,749	246,933	43,104
4. 2003	467,521	3,964	463,557	249,762		14,986		34,132		4,276	298,881	43,763
5. 2004	553,432	5,388	548,044	654,855	96,433	20,549	4,839	69,782		5,325	643,914	44,608
6. 2005	616,209	6,648	609,561	651,825	58,072	22,302	3,093	130,888		6,187	743,850	68,419
7. 2006	633,901	18,829	615,072	251,148		14,066		48,418		6,635	313,633	44,701
8. 2007	617,453	25,091	592,362	257,155		12,253		52,281		7,051	321,690	45,110
9. 2008	620,617	18,583	602,034	332,619	1,530	8,947	40	48,082		4,913	388,077	60,416
10. 2009	639,635	14,679	624,955	311,343	43	6,383		54,068		7,315	371,751	66,224
11. 2010	645,133	11,850	633,283	250,243		3,341		39,947		2,327	293,530	60,155
12. Totals	XXX	XXX	XXX	3,399,233	156,119	137,673	7,971	525,193		55,268	3,898,009	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	23,034		21,943	17	5,709		7,232	1	2,254			60,154	244
2. 2001	895		3,131		370		993		686			6,075	25
3. 2002	381		3,715		167		1,142		681		1	6,087	11
4. 2003	679		4,691		212		1,225		763		54	7,569	14
5. 2004	1,567		13,100		505		1,922		1,063		118	18,157	51
6. 2005	6,226	946	18,772	9,495	1,582		2,778	500	2,664		292	21,082	183
7. 2006	8,601		10,528		3,073		2,110		1,433		390	25,745	151
8. 2007	9,814		9,456		2,655		2,560		1,422		514	25,907	250
9. 2008	13,806	89	17,823		4,061		4,169		2,672		873	42,444	412
10. 2009	20,093		35,088		5,916		7,540		3,546		1,479	72,184	683
11. 2010	43,172		77,520		5,116		12,701		17,422		3,808	155,932	3,472
12. Totals	128,269	1,035	215,768	9,511	29,366		44,373	501	34,606		7,530	441,336	5,496

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	44,960	15,193
2. 2001	273,866	39	273,827	73.2	1.2	73.8				4,026	2,049
3. 2002	253,020		253,020	62.7		63.2				4,097	1,990
4. 2003	306,450		306,450	65.5		66.1				5,370	2,199
5. 2004	763,343	101,272	662,071	137.9	1,879.6	120.8				14,667	3,490
6. 2005	837,037	72,106	764,932	135.8	1,084.6	125.5				14,558	6,524
7. 2006	339,377		339,377	53.5		55.2				19,129	6,616
8. 2007	347,597		347,597	56.3		58.7				19,270	6,638
9. 2008	432,180	1,659	430,521	69.6	8.9	71.5				31,541	10,903
10. 2009	443,978	43	443,935	69.4	0.3	71.0				55,181	17,003
11. 2010	449,462		449,462	69.7		71.0				120,693	35,239
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	333,491	107,844

SCHEDULE P - PART 1F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX		9		(7)				(3)	XXX
2. 2001	18		18									
3. 2002												
4. 2003	(11)		(11)									
5. 2004												
6. 2005												
7. 2006												
8. 2007												
9. 2008												
10. 2009												
11. 2010												
12. Totals	XXX	XXX	XXX		9		(7)				(3)	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	494	81	26	4	43	7	2		9			482	
2. 2001													
3. 2002													
4. 2003													
5. 2004													
6. 2005													
7. 2006													
8. 2007													
9. 2008													
10. 2009													
11. 2010													
12. Totals	494	81	26	4	43	7	2		9			482	

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	435	47
2. 2001											
3. 2002											
4. 2003											
5. 2004											
6. 2005											
7. 2006											
8. 2007											
9. 2008											
10. 2009											
11. 2010											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	435	47

SCHEDULE P - PART 1F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2001												
3. 2002												
4. 2003												
5. 2004												
6. 2005												
7. 2006												
8. 2007												
9. 2008												
10. 2009												
11. 2010												
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2001													
3. 2002													
4. 2003													
5. 2004													
6. 2005													
7. 2006													
8. 2007													
9. 2008													
10. 2009													
11. 2010													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2001											
3. 2002											
4. 2003											
5. 2004											
6. 2005											
7. 2006											
8. 2007											
9. 2008											
10. 2009											
11. 2010											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	(11)	7	20	2					XXX
2. 2001	7,321	1,216	6,105	2,954	120	25		495		75	3,354	XXX
3. 2002	7,525	1,383	6,142	2,774	255	110		495		50	3,123	XXX
4. 2003	7,409	1,502	5,907	2,059	246	63		796		63	2,672	XXX
5. 2004	7,235	1,738	5,497	1,704	235	93		1,103		60	2,665	XXX
6. 2005	7,705	1,969	5,736	2,812	240	155		1,009		97	3,736	XXX
7. 2006	7,927	1,958	5,969	1,824	162	132		734		80	2,528	XXX
8. 2007	8,129	1,729	6,400	2,421	323	141		939		48	3,178	XXX
9. 2008	7,947	1,492	6,455	12,816	342	212	3	1,837		53	14,520	XXX
10. 2009	7,159	1,245	5,915	1,756	82	94		918		35	2,686	XXX
11. 2010	6,615	1,119	5,496	2,050	188	106		636		81	2,604	XXX
12. Totals	XXX	XXX	XXX	33,158	2,201	1,151	5	8,963		643	41,066	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	1,982	3	1,073	10	75		6	1	28			3,148	1
2. 2001									8			8	
3. 2002									8			8	
4. 2003									8			8	
5. 2004									8			8	
6. 2005			2						8			10	
7. 2006			4						8		2	13	
8. 2007			11						8			20	
9. 2008	26	1	147	47			10		61	1	5	194	2
10. 2009			14				1		14		10	30	
11. 2010	101	4	154		4		7		96		41	359	18
12. Totals	2,108	7	1,406	57	79		25	1	256	1	58	3,806	21

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	3,041	107
2. 2001	3,482	120	3,362	47.6	9.9	55.1					8
3. 2002	3,386	255	3,131	45.0	18.4	51.0					8
4. 2003	2,926	246	2,680	39.5	16.4	45.4					8
5. 2004	2,908	235	2,673	40.2	13.5	48.6					8
6. 2005	3,987	240	3,746	51.7	12.2	65.3				2	8
7. 2006	2,703	162	2,541	34.1	8.3	42.6				4	8
8. 2007	3,521	323	3,198	43.3	18.7	50.0				11	9
9. 2008	15,108	394	14,714	190.1	26.4	227.9				125	69
10. 2009	2,798	82	2,715	39.1	6.6	45.9				14	15
11. 2010	3,155	191	2,963	47.7	17.1	53.9				251	107
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	3,449	357

SCHEDULE P - PART 1H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	54,235	6,595	16,929	1,347	7,873		78	71,095	XXX
2. 2001	107,873	(100)	107,973	61,801	8	7,887		14,545		234	84,225	46,411
3. 2002	102,138	158	101,980	54,622		6,528		4,117		121	65,267	28,753
4. 2003	101,840	210	101,630	51,568	7	7,424	(7)	7,214		38	66,205	16,713
5. 2004	101,482	(25)	101,507	42,076		4,036		7,308		56	53,421	10,415
6. 2005	108,903	757	108,146	42,613		4,746		6,587		139	53,946	6,621
7. 2006	110,799	(372)	111,171	45,983		4,054		7,179		26	57,216	4,552
8. 2007	121,453	102	121,351	40,083		3,512		8,171		21	51,767	3,003
9. 2008	223,782	99	223,683	95,420		2,844		8,710		13	106,973	2,321
10. 2009	311,043	77	310,966	33,958		1,421		4,895		22	40,274	1,717
11. 2010	299,750	5	299,745	12,113	127	252		2,472			14,711	1,330
12. Totals	XXX	XXX	XXX	534,472	6,737	59,631	1,340	79,073		749	665,099	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	166,041	26,728	315,531	37,185	20,617	2,209	48,234	7,534	14,688	308		491,148	2,121
2. 2001	293		660		6		113		257			1,330	2
3. 2002	1,124		921		164		138		269			2,616	10
4. 2003	351		1,401		65		174		273			2,265	18
5. 2004	837		1,791		152		182		285			3,247	20
6. 2005	851		3,319		129		245		360			4,902	36
7. 2006	1,696		4,442		308		439		576			7,461	66
8. 2007	4,100		6,415		638		772		770			12,694	124
9. 2008	28,682		50,256		1,410		1,945		3,057			85,349	296
10. 2009	35,639		71,259		1,572		2,738		2,679			113,887	312
11. 2010	18,255		125,705	113	912		4,338		2,674			151,771	350
12. Totals	257,868	26,728	581,700	37,298	25,973	2,209	59,318	7,534	25,888	308		876,671	3,355

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	417,659	73,489
2. 2001	85,563	8	85,555	79.3	(7.8)	79.2				954	376
3. 2002	67,884		67,883	66.5	0.3	66.6				2,045	572
4. 2003	68,470		68,470	67.2	0.0	67.4				1,753	513
5. 2004	56,668		56,668	55.8		55.8				2,628	619
6. 2005	58,848		58,848	54.0		54.4				4,169	733
7. 2006	64,677		64,677	58.4		58.2				6,138	1,323
8. 2007	64,461		64,461	53.1		53.1				10,514	2,180
9. 2008	192,323		192,323	85.9		86.0				78,938	6,412
10. 2009	154,161		154,161	49.6		49.6				106,898	6,989
11. 2010	166,721	240	166,482	55.6	5,221.8	55.5				143,847	7,924
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	775,542	101,129

SCHEDULE P - PART 1H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2001	6		6									
3. 2002	4		4									
4. 2003	5		5									
5. 2004	1		1									
6. 2005												
7. 2006												
8. 2007												
9. 2008												
10. 2009												
11. 2010												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2001													
3. 2002													
4. 2003													
5. 2004													
6. 2005													
7. 2006													
8. 2007													
9. 2008													
10. 2009													
11. 2010													
12. Totals													

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2001				0.8		0.8					
3. 2002											
4. 2003											
5. 2004											
6. 2005											
7. 2006											
8. 2007											
9. 2008											
10. 2009											
11. 2010											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	16,589	11,803	1,546	45	281		1,060	6,568	XXX
2. 2009	591,163	291,351	299,812	202,940	81,408	2,852		25,581		1,765	149,964	XXX
3. 2010	548,730	298,734	249,996	127,398	47,412	1,503		15,993		625	97,482	XXX
4. Totals	XXX	XXX	XXX	346,927	140,624	5,901	45	41,854		3,449	254,013	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	6,723	2,577	12,657	3,731	374	11	1,332	3	3,704		649	18,468	521
2. 2009	3,487	229	3,152	17	319		145		579		441	7,437	141
3. 2010	11,098	2,117	12,260	858	347		2,174		4,778		1,388	27,683	1,442
4. Totals	21,308	4,922	28,069	4,606	1,040	11	3,651	3	9,062		2,478	53,588	2,104

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	13,072	5,396
2. 2009	239,055	81,654	157,401	40.4	28.0	52.5				6,394	1,043
3. 2010	175,552	50,387	125,165	32.0	16.9	50.1				20,384	7,299
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	39,849	13,739

SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	(15,154)	(16)	7,323		2,928		31,261	(4,888)	XXX
2. 2009	7,235,571	4	7,235,567	3,424,848		21,032		578,701		735,989	4,024,581	3,207,457
3. 2010	6,979,190		6,979,189	3,181,597		6,178		518,844		541,373	3,706,619	3,138,693
4. Totals	XXX	XXX	XXX	6,591,291	(16)	34,533		1,100,473		1,308,622	7,726,313	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	20,891		(30,731)	22	1,476		490	2	17,164		39,031	9,265	969
2. 2009	22,667		(29,207)		1,585		193		4,193		32,673	(569)	1,374
3. 2010	299,919		(123,572)		17,322		790		58,606		235,938	253,065	96,518
4. Totals	343,477		(183,511)	22	20,382		1,473	2	79,963		307,642	261,761	98,861

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	(9,862)	19,127
2. 2009	4,024,012		4,024,012	55.6		55.6				(6,540)	5,972
3. 2010	3,959,684		3,959,684	56.7		56.7				176,347	76,718
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	159,944	101,817

SCHEDULE P - PART 1K - FIDELITY/SURETY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	(13)	4	(3)		1		9	(19)	XXX
2. 2009	279		279	7				8			15	XXX
3. 2010	282		282	149				7			156	XXX
4. Totals	XXX	XXX	XXX	143	4	(3)		16		9	152	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	505	75	16		43	7			28			510	6
2. 2009													
3. 2010			35				1		2			38	
4. Totals	505	75	51		43	7	1		30			548	6

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	446	64
2. 2009	15		15	5.5		5.5					
3. 2010	194		194	68.7		68.7				35	3
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	481	67

SCHEDULE P - PART 1L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2009												XXX
3. 2010												XXX
4. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	155	154	232									234	
2. 2009													
3. 2010													
4. Totals	155	154	232									234	

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	234	
2. 2009											
3. 2010											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	234	

SCHEDULE P - PART 1M - INTERNATIONAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2001												XXX
3. 2002												XXX
4. 2003												XXX
5. 2004												XXX
6. 2005												XXX
7. 2006												XXX
8. 2007												XXX
9. 2008												XXX
10. 2009												XXX
11. 2010												XXX
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2001													
3. 2002													
4. 2003													
5. 2004													
6. 2005													
7. 2006													
8. 2007													
9. 2008													
10. 2009													
11. 2010													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2001											
3. 2002											
4. 2003											
5. 2004											
6. 2005											
7. 2006											
8. 2007											
9. 2008											
10. 2009											
11. 2010											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1N - REINSURANCE - NONPROPORTIONAL ASSUMED PROPERTY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	5							4	XXX
2. 2001	1,916		1,916									XXX
3. 2002	2,882	22	2,860									XXX
4. 2003	2,597		2,597									XXX
5. 2004												XXX
6. 2005												XXX
7. 2006												XXX
8. 2007												XXX
9. 2008												XXX
10. 2009												XXX
11. 2010												XXX
12. Totals	XXX	XXX	XXX	5							4	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	183		165		4		4					355	XXX
2. 2001													XXX
3. 2002													XXX
4. 2003													XXX
5. 2004													XXX
6. 2005													XXX
7. 2006													XXX
8. 2007													XXX
9. 2008													XXX
10. 2009													XXX
11. 2010													XXX
12. Totals	183		165		4		4					355	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	347	8
2. 2001											
3. 2002											
4. 2003											
5. 2004											
6. 2005											
7. 2006											
8. 2007											
9. 2008											
10. 2009											
11. 2010											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	347	8

SCHEDULE P - PART 1O - REINSURANCE - NONPROPORTIONAL ASSUMED LIABILITY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	111		8					119	XXX
2. 2001	1,358		1,358	1,662							1,662	XXX
3. 2002	167		167									XXX
4. 2003												XXX
5. 2004												XXX
6. 2005												XXX
7. 2006												XXX
8. 2007												XXX
9. 2008												XXX
10. 2009												XXX
11. 2010												XXX
12. Totals	XXX	XXX	XXX	1,773		8					1,781	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			Number of Claims Outstanding Direct and Assumed
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	
1. Prior	2,285		816		4		3					3,108	XXX
2. 2001	3,010											3,010	XXX
3. 2002													XXX
4. 2003													XXX
5. 2004													XXX
6. 2005													XXX
7. 2006													XXX
8. 2007													XXX
9. 2008													XXX
10. 2009													XXX
11. 2010													XXX
12. Totals	5,295		816		4		3					6,118	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	3,101	7
2. 2001	4,672		4,672	344.0		344.0				3,010	
3. 2002											
4. 2003											
5. 2004											
6. 2005											
7. 2006											
8. 2007											
9. 2008											
10. 2009											
11. 2010											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	6,111	7

SCHEDULE P - PART 1P - REINSURANCE - NONPROPORTIONAL ASSUMED FINANCIAL LINES

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2001												XXX
3. 2002												XXX
4. 2003												XXX
5. 2004												XXX
6. 2005												XXX
7. 2006												XXX
8. 2007												XXX
9. 2008												XXX
10. 2009												XXX
11. 2010												XXX
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													XXX
2. 2001													XXX
3. 2002													XXX
4. 2003													XXX
5. 2004													XXX
6. 2005													XXX
7. 2006													XXX
8. 2007													XXX
9. 2008													XXX
10. 2009													XXX
11. 2010													XXX
12. Totals													XXX

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2001											
3. 2002											
4. 2003											
5. 2004											
6. 2005											
7. 2006											
8. 2007											
9. 2008											
10. 2009											
11. 2010											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	75,550	19,331	28,115	11,237	4,775		(1)	77,873	XXX
2. 2001	4,015		4,015	3,015		1,466		535			5,016	319
3. 2002	3,259	(19)	3,278	2,041		642		186			2,869	231
4. 2003	5,416		5,416	1,884		359		250			2,492	166
5. 2004	3,430		3,430	439		92		210			741	170
6. 2005	86	(4)	90	2,667		624		311			3,601	178
7. 2006	3,326	320	3,006	778		136		121			1,035	111
8. 2007	1,998	13	1,985	697		54		72			823	65
9. 2008	1,725	92	1,633	234		7		92		1	332	67
10. 2009	1,593	666	927	316		5		78			398	60
11. 2010	1,326	7	1,319	35				13			49	25
12. Totals	XXX	XXX	XXX	87,655	19,331	31,500	11,237	6,642		(1)	95,230	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	601,390	225,126	835,950	230,963	129,044	57,718	144,922	51,814	41,059			1,186,744	1,675
2. 2001	257		268		136		98		116			876	4
3. 2002	110		236		55		86		62			550	4
4. 2003	10		223		2		81		49			365	1
5. 2004	22		204		12		75		50			363	1
6. 2005	39		221		10		81		52			403	2
7. 2006	79		235		33		86		60			493	4
8. 2007	37		332		12		121		64			566	5
9. 2008	1		447				163		72			683	1
10. 2009	768		552		185		201		107			1,813	4
11. 2010	19		473		6		172		77			746	6
12. Totals	602,732	225,126	839,141	230,963	129,496	57,718	146,086	51,814	41,767			1,193,601	1,707

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	981,251	205,493
2. 2001	5,891		5,891	146.7		146.7				525	350
3. 2002	3,419		3,419	104.9		104.3				346	203
4. 2003	2,858		2,858	52.8		52.8				232	133
5. 2004	1,104		1,104	32.2		32.2				227	137
6. 2005	4,004		4,004	4,656.1		4,449.1				260	143
7. 2006	1,528		1,528	46.0		50.8				315	178
8. 2007	1,388		1,388	69.5		69.9				368	197
9. 2008	1,015		1,015	58.9		62.2				448	235
10. 2009	2,211		2,211	138.8		238.5				1,320	493
11. 2010	795		795	60.0		60.3				491	255
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	985,784	207,817

Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made

N O N E

Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty

N O N E

SCHEDULE P - PART 1T - WARRANTY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2009	89		89	59		1		72			132	74
3. 2010	17		17	8				33			41	14
4. Totals	XXX	XXX	XXX	67		1		105			173	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2009													
3. 2010													1
4. Totals													1

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2009	132		132	148.8		148.8					
3. 2010	41		41	239.0		239.0					
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2001	2 2002	3 2003	4 2004	5 2005	6 2006	7 2007	8 2008	9 2009	10 2010	11 One Year	12 Two Year
1. Prior	440,090	569,149	581,463	532,319	543,108	542,829	552,695	558,091	592,264	716,820	124,556	158,729
2. 2001	2,897,951	3,129,948	3,126,141	3,101,405	3,097,573	3,098,352	3,095,470	3,092,484	3,094,776	3,095,047	271	2,563
3. 2002	XXX	2,679,576	2,655,419	2,610,116	2,608,871	2,607,008	2,602,171	2,600,667	2,603,864	2,603,068	(796)	2,401
4. 2003	XXX	XXX	2,950,154	2,893,765	2,841,781	2,841,791	2,840,877	2,837,275	2,837,680	2,836,271	(1,410)	(1,004)
5. 2004	XXX	XXX	XXX	2,492,899	2,430,656	2,380,248	2,381,799	2,382,842	2,383,139	2,380,578	(2,561)	(2,264)
6. 2005	XXX	XXX	XXX	XXX	5,772,662	5,508,813	5,462,990	5,530,309	5,527,297	5,520,923	(6,374)	(9,386)
7. 2006	XXX	XXX	XXX	XXX	XXX	2,914,606	2,983,797	2,959,407	2,948,444	2,914,225	(34,219)	(45,182)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	3,373,077	3,397,432	3,265,707	3,217,800	(47,907)	(179,632)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,946,465	4,854,219	4,838,377	(15,843)	(108,088)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,299,018	4,306,042	7,024	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,308,803	XXX	XXX
										12. Totals	22,742	(181,864)

SCHEDULE P - PART 2B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	4,617,054	4,651,879	4,685,379	4,714,623	4,789,339	4,762,522	4,829,775	4,844,463	4,887,815	4,952,082	64,267	107,619
2. 2001	6,440,544	6,502,536	6,487,582	6,404,978	6,385,663	6,372,662	6,366,159	6,392,008	6,409,098	6,405,848	(3,250)	13,840
3. 2002	XXX	6,477,504	6,377,812	6,231,266	6,175,249	6,160,157	6,175,943	6,173,717	6,172,821	6,166,071	(6,750)	(7,646)
4. 2003	XXX	XXX	6,248,089	5,923,565	5,796,630	5,743,980	5,732,153	5,716,393	5,718,447	5,695,644	(22,803)	(20,749)
5. 2004	XXX	XXX	XXX	6,216,369	5,899,490	5,711,552	5,655,561	5,643,226	5,655,044	5,648,347	(6,696)	5,121
6. 2005	XXX	XXX	XXX	XXX	6,246,088	5,979,828	5,806,518	5,820,917	5,838,834	5,824,236	(14,598)	3,319
7. 2006	XXX	XXX	XXX	XXX	XXX	6,000,645	5,993,887	5,968,618	5,956,464	5,906,351	(50,113)	(62,267)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	6,163,334	6,208,227	6,212,218	6,182,665	(29,553)	(25,562)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,917,863	5,955,001	6,005,322	50,322	87,459
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,231,251	6,325,863	94,612	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,653,868	XXX	XXX
										12. Totals	75,437	101,135

SCHEDULE P - PART 2C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	236,903	248,444	247,849	247,912	250,998	242,705	242,766	244,531	242,614	242,940	326	(1,591)
2. 2001	235,180	228,843	234,942	236,157	237,426	235,081	233,045	233,383	232,509	232,192	(317)	(1,191)
3. 2002	XXX	231,225	246,448	251,641	252,470	246,905	246,712	247,305	248,294	248,030	(264)	725
4. 2003	XXX	XXX	246,391	246,209	241,655	230,892	233,366	234,413	231,019	231,653	634	(2,760)
5. 2004	XXX	XXX	XXX	269,276	264,266	248,514	249,179	248,553	249,645	251,491	1,846	2,938
6. 2005	XXX	XXX	XXX	XXX	257,012	259,847	233,514	228,316	225,067	224,277	(790)	(4,039)
7. 2006	XXX	XXX	XXX	XXX	XXX	246,829	237,085	228,661	218,794	218,872	77	(9,789)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	211,823	202,694	197,461	196,789	(673)	(5,905)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	172,688	160,716	162,857	2,141	(9,831)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	158,018	160,076	2,058	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	172,865	XXX	XXX
										12. Totals	5,039	(31,443)

SCHEDULE P - PART 2D - WORKERS' COMPENSATION

1. Prior	148,964	149,478	148,152	179,427	189,239	187,741	190,239	204,596	203,658	206,796	3,137	2,200
2. 2001		3	1	1	1	1	1	1	1	1		
3. 2002	XXX	3	1	1	1	1	1	1	1	1		
4. 2003	XXX	XXX			1	3	3	3	3	3		
5. 2004	XXX	XXX	XXX									
6. 2005	XXX	XXX	XXX	XXX		3	3	3	3	3		
7. 2006	XXX	XXX	XXX	XXX	XXX							
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	XXX	XXX
										12. Totals	3,137	2,200

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	99,406	117,809	130,119	149,735	155,001	163,910	174,731	189,364	213,651	235,438	21,788	46,074
2. 2001	219,967	233,001	234,484	243,959	247,721	245,406	247,339	250,612	251,826	250,866	(961)	254
3. 2002	XXX	214,734	210,102	218,450	221,348	222,928	221,195	227,865	228,675	227,606	(1,069)	(259)
4. 2003	XXX	XXX	249,418	263,031	268,365	267,480	270,160	271,690	269,517	271,555	2,038	(135)
5. 2004	XXX	XXX	XXX	529,853	549,433	567,647	569,443	579,775	590,745	591,227	482	11,452
6. 2005	XXX	XXX	XXX	XXX	657,067	647,612	611,467	635,870	634,003	631,380	(2,623)	(4,490)
7. 2006	XXX	XXX	XXX	XXX	XXX	259,285	283,335	278,154	283,875	289,527	5,651	11,373
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	319,474	309,548	297,251	293,894	(3,357)	(15,654)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	394,324	395,104	379,767	(15,337)	(14,557)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	375,743	386,321	10,578	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	392,092	XXX	XXX
										12. Totals	17,190	34,058

SCHEDULE P - PART 2F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2001	2 2002	3 2003	4 2004	5 2005	6 2006	7 2007	8 2008	9 2009	10 2010	11 One Year	12 Two Year
1. Prior	4,988	4,294	4,107	3,911	3,924	3,965	3,986	3,418	2,368	2,332	(36)	(1,086)
2. 2001												
3. 2002	XXX											
4. 2003	XXX	XXX										
5. 2004	XXX	XXX	XXX									
6. 2005	XXX	XXX	XXX	XXX								
7. 2006	XXX	XXX	XXX	XXX	XXX							
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	(36)	(1,086)

SCHEDULE P - PART 2F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

NONE

1. Prior												
2. 2001												
3. 2002	XXX											
4. 2003	XXX	XXX										
5. 2004	XXX	XXX	XXX									
6. 2005	XXX	XXX	XXX	XXX								
7. 2006	XXX	XXX	XXX	XXX	XXX							
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	26,525	27,279	26,996	25,647	18,551	18,857	17,635	17,702	17,135	16,668	(468)	(1,034)
2. 2001	3,010	2,980	2,872	2,881	2,860	2,853	2,855	2,859	2,859	2,859		
3. 2002	XXX	2,948	2,571	2,611	2,620	2,629	2,630	2,628	2,628	2,628		
4. 2003	XXX	XXX	2,189	1,997	1,890	1,878	1,881	1,875	1,875	1,875		
5. 2004	XXX	XXX	XXX	1,994	1,570	1,561	1,566	1,562	1,562	1,562		
6. 2005	XXX	XXX	XXX	XXX	3,125	2,827	2,768	2,731	2,731	2,729	(2)	(2)
7. 2006	XXX	XXX	XXX	XXX	XXX	1,816	1,852	1,848	1,816	1,798	(18)	(50)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	2,124	2,283	2,267	2,251	(16)	(32)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,829	13,506	12,818	(689)	(4,011)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,790	1,783	(7)	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,231	XXX	XXX
										12. Totals	(1,199)	(5,129)

SCHEDULE P - PART 2H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	522,603	686,252	712,670	691,194	699,745	744,845	837,723	867,871	1,037,073	1,149,281	112,207	281,410
2. 2001	72,556	74,538	74,523	74,703	72,804	71,036	70,881	71,153	71,378	70,753	(625)	(400)
3. 2002	XXX	71,322	72,448	72,728	68,873	66,535	63,480	62,699	63,659	63,497	(162)	798
4. 2003	XXX	XXX	67,918	67,082	58,429	56,642	56,157	55,947	61,524	60,983	(540)	5,036
5. 2004	XXX	XXX	XXX	64,890	57,633	49,530	48,859	50,437	51,404	49,074	(2,330)	(1,363)
6. 2005	XXX	XXX	XXX	XXX	64,061	53,801	48,960	53,635	53,284	51,901	(1,383)	(1,734)
7. 2006	XXX	XXX	XXX	XXX	XXX	49,720	52,014	59,953	57,719	56,922	(798)	(3,031)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	50,581	63,264	60,077	55,519	(4,558)	(7,745)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	215,498	193,281	180,556	(12,725)	(34,942)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	157,234	146,587	(10,647)	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	161,336	XXX	XXX
										12. Totals	78,439	238,028

SCHEDULE P - PART 2H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior	20	47	51	57	57	57	57	57	57	57		
2. 2001												
3. 2002	XXX											
4. 2003	XXX	XXX										
5. 2004	XXX	XXX	XXX									
6. 2005	XXX	XXX	XXX	XXX								
7. 2006	XXX	XXX	XXX	XXX	XXX							
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2001	2 2002	3 2003	4 2004	5 2005	6 2006	7 2007	8 2008	9 2009	10 2010	11 One Year	12 Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	67,993	60,752	57,534	(3,218)	(10,459)
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	129,995	131,241	1,246	XXX
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	104,394	XXX	XXX
										4. Totals	(1,972)	(10,459)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	301,983	185,725	176,122	(9,603)	(125,861)
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,595,641	3,441,119	(154,523)	XXX
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,382,233	XXX	XXX
										4. Totals	(164,126)	(125,861)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	566	476	464	(13)	(102)
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40	7	(32)	XXX
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	185	XXX	XXX
										4. Totals	(45)	(102)

SCHEDULE P - PART 2L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	316	61	61		(255)
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										4. Totals		(255)

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior												
2. 2001												
3. 2002	XXX											
4. 2003	XXX	XXX										
5. 2004	XXX	XXX	XXX									
6. 2005	XXX	XXX	XXX	XXX								
7. 2006	XXX	XXX	XXX	XXX	XXX							
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2001	2 2002	3 2003	4 2004	5 2005	6 2006	7 2007	8 2008	9 2009	10 2010	11 One Year	12 Two Year
1. Prior	1,454	1,431	1,252	951	372	629	742	745	941	752	(189)	7
2. 2001												
3. 2002	XXX											
4. 2003	XXX	XXX										
5. 2004	XXX	XXX	XXX									
6. 2005	XXX	XXX	XXX	XXX								
7. 2006	XXX	XXX	XXX	XXX	XXX							
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	(189)	7

SCHEDULE P - PART 2O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	24,035	29,882	31,412	32,186	28,085	28,515	28,482	28,666	28,627	27,158	(1,469)	(1,508)
2. 2001	696	2,648	4,513	4,849	4,218	4,412	4,719	4,616	4,902	4,672	(230)	56
3. 2002	XXX											
4. 2003	XXX	XXX										
5. 2004	XXX	XXX	XXX									
6. 2005	XXX	XXX	XXX	XXX								
7. 2006	XXX	XXX	XXX	XXX	XXX							
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	(1,699)	(1,452)

SCHEDULE P - PART 2P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	6,397	6,751	7,247	7,102	6,755	6,134	4,105	3,965	3,965	3,965		
2. 2001												
3. 2002	XXX											
4. 2003	XXX	XXX										
5. 2004	XXX	XXX	XXX									
6. 2005	XXX	XXX	XXX	XXX								
7. 2006	XXX	XXX	XXX	XXX	XXX							
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2R - SECTION 1 - PRODUCTS LIABILITY - OCCURENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2001	2 2002	3 2003	4 2004	5 2005	6 2006	7 2007	8 2008	9 2009	10 2010	11 One Year	12 Two Year
1. Prior	847,998	858,454	1,373,809	1,833,474	1,976,810	2,042,176	2,040,642	2,042,277	2,036,704	2,018,761	(17,943)	(23,516)
2. 2001	1,744	1,770	2,120	2,628	2,753	3,441	4,360	4,540	4,880	5,240	360	700
3. 2002	XXX	2,382	2,333	2,410	2,810	2,712	2,671	2,664	2,793	3,171	377	507
4. 2003	XXX	XXX	1,629	2,655	2,649	2,873	2,676	2,574	2,523	2,558	35	(16)
5. 2004	XXX	XXX	XXX	1,573	1,245	1,093	901	841	885	844	(41)	3
6. 2005	XXX	XXX	XXX	XXX	1,645	1,642	1,708	2,970	3,777	3,642	(136)	672
7. 2006	XXX	XXX	XXX	XXX	XXX	1,367	1,361	1,621	1,688	1,348	(341)	(273)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	1,034	897	1,398	1,253	(145)	356
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,012	1,105	852	(254)	(160)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	553	2,027	1,474	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	705	XXX	XXX
										12. Totals	(16,612)	(21,729)

SCHEDULE P - PART 2R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

NONE

1. Prior												
2. 2001												
3. 2002	XXX											
4. 2003	XXX	XXX										
5. 2004	XXX	XXX	XXX									
6. 2005	XXX	XXX	XXX	XXX								
7. 2006	XXX	XXX	XXX	XXX	XXX							
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										4. Totals		

SCHEDULE P - PART 2T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5				(5)
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	61	60	(1)	XXX
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8	XXX	XXX
										4. Totals	(1)	(5)

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010		
1. Prior	000	236,949	352,758	436,676	471,384	493,058	510,779	521,948	535,307	546,527	131	99
2. 2001	2,082,911	2,849,544	2,971,509	3,024,109	3,054,394	3,068,572	3,077,125	3,080,967	3,084,301	3,086,128	684,538	289,003
3. 2002	XXX	1,838,533	2,393,533	2,484,107	2,531,241	2,559,514	2,573,507	2,583,506	2,589,379	2,593,203	610,429	277,858
4. 2003	XXX	XXX	1,944,584	2,597,198	2,707,008	2,757,855	2,792,600	2,809,802	2,816,491	2,821,335	622,296	257,701
5. 2004	XXX	XXX	XXX	1,641,966	2,173,250	2,259,865	2,307,381	2,338,158	2,353,673	2,362,695	474,283	227,215
6. 2005	XXX	XXX	XXX	XXX	3,260,587	4,853,873	5,175,661	5,361,865	5,424,593	5,448,844	956,514	309,581
7. 2006	XXX	XXX	XXX	XXX	XXX	2,011,007	2,671,668	2,775,858	2,836,798	2,868,241	549,455	247,092
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	2,265,303	2,999,812	3,075,041	3,128,877	525,436	275,014
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,516,896	4,534,387	4,669,064	890,592	427,732
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,150,775	3,990,838	709,951	329,950
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,141,228	601,323	298,026

SCHEDULE P - PART 3B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1.	Prior	000	2,084,436	3,175,555	3,766,071	4,049,306	4,220,767	4,327,168	4,415,053	4,489,474	4,539,700	299	406
2.	2001	2,622,476	4,499,440	5,357,007	5,833,242	6,090,237	6,213,638	6,281,422	6,340,655	6,379,350	6,391,936	1,286,132	1,124,526
3.	2002	XXX	2,580,693	4,347,076	5,155,123	5,613,247	5,868,017	6,002,105	6,069,394	6,109,673	6,132,011	1,209,847	1,018,812
4.	2003	XXX	XXX	2,404,711	4,017,380	4,744,088	5,183,856	5,433,322	5,560,917	5,622,764	5,654,441	1,102,217	903,732
5.	2004	XXX	XXX	XXX	2,405,234	3,974,906	4,684,679	5,129,518	5,382,799	5,510,365	5,571,803	1,112,021	910,811
6.	2005	XXX	XXX	XXX	XXX	2,472,626	4,073,390	4,836,260	5,289,080	5,546,680	5,664,653	1,143,194	949,869
7.	2006	XXX	XXX	XXX	XXX	XXX	2,487,878	4,144,186	4,918,357	5,372,817	5,630,715	1,132,852	930,898
8.	2007	XXX	XXX	XXX	XXX	XXX	XXX	2,575,978	4,333,949	5,111,306	5,605,462	1,144,537	956,043
9.	2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,458,567	4,222,661	4,973,597	1,060,599	852,525
10.	2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,580,893	4,367,102	1,043,262	881,631
11.	2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,726,126	841,542	854,187

SCHEDULE P - PART 3C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1.	Prior	000	102,632	162,422	195,558	212,071	219,849	226,861	230,764	232,187	233,530	16	(3)
2.	2001	65,797	126,689	166,082	191,020	213,648	224,401	227,814	230,298	231,015	231,262	33,210	20,809
3.	2002	XXX	66,659	129,740	171,703	202,795	219,837	233,205	238,554	241,867	243,978	31,591	19,789
4.	2003	XXX	XXX	62,175	123,611	160,499	192,652	211,739	221,075	224,226	227,282	28,685	19,081
5.	2004	XXX	XXX	XXX	65,205	123,307	163,435	197,090	222,238	235,391	242,880	27,019	18,226
6.	2005	XXX	XXX	XXX	XXX	63,104	117,097	155,563	185,814	205,130	213,713	25,206	17,172
7.	2006	XXX	XXX	XXX	XXX	XXX	56,327	104,418	141,880	179,848	194,150	22,127	14,881
8.	2007	XXX	XXX	XXX	XXX	XXX	XXX	47,708	95,519	129,344	155,675	19,497	13,067
9.	2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,681	77,218	98,800	15,487	9,831
10.	2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41,379	75,302	13,086	8,953
11.	2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,431	9,989	7,694

SCHEDULE P - PART 3D - WORKERS' COMPENSATION

1.	Prior	000	11,555	16,470	27,213	37,684	46,858	56,645	73,560	80,234	90,054	86	120
2.	2001		1	1	1	1	1	1	1	1	1		
3.	2002	XXX	1	1	1	1	1	1	1	1	1		
4.	2003	XXX	XXX			1	3	3	3	3	3	5	9
5.	2004	XXX	XXX	XXX									3
6.	2005	XXX	XXX	XXX	XXX		3	3	3	3	3		
7.	2006	XXX	XXX	XXX	XXX	XXX							
8.	2007	XXX	XXX	XXX	XXX	XXX	XXX						
9.	2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10.	2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11.	2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			1

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1.	Prior	000	56,596	86,244	113,581	130,057	142,570	149,635	161,617	170,128	177,539	43	32
2.	2001	136,542	194,142	210,815	224,735	232,132	238,581	241,133	243,777	244,952	245,477	30,284	17,798
3.	2002	XXX	127,606	175,702	190,266	202,706	209,935	212,453	219,049	221,566	222,200	26,812	16,281
4.	2003	XXX	XXX	152,462	213,002	233,735	245,702	255,167	261,028	263,286	264,749	28,019	15,730
5.	2004	XXX	XXX	XXX	241,200	450,166	504,982	533,596	550,915	567,816	574,133	28,823	15,734
6.	2005	XXX	XXX	XXX	XXX	287,220	511,615	555,161	589,605	605,249	612,962	45,064	23,172
7.	2006	XXX	XXX	XXX	XXX	XXX	164,094	225,384	241,856	255,573	265,214	28,005	16,545
8.	2007	XXX	XXX	XXX	XXX	XXX	XXX	186,332	245,391	257,680	269,409	26,880	17,980
9.	2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	230,350	322,285	339,996	37,208	22,796
10.	2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	243,035	317,683	41,665	23,876
11.	2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	253,583	34,768	21,915

SCHEDULE P - PART 3F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010		
1. Prior	000	416	782	1,860	1,946	1,788	2,236	2,260	1,861	1,858		
2. 2001												
3. 2002	XXX											
4. 2003	XXX	XXX										
5. 2004	XXX	XXX	XXX									
6. 2005	XXX	XXX	XXX	XXX								
7. 2006	XXX	XXX	XXX	XXX	XXX							
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

1. Prior	000											
2. 2001												
3. 2002	XXX											
4. 2003	XXX	XXX										
5. 2004	XXX	XXX	XXX									
6. 2005	XXX	XXX	XXX	XXX								
7. 2006	XXX	XXX	XXX	XXX	XXX							
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	000	6,861	8,728	10,879	11,094	12,320	12,854	13,414	13,547	13,547	XXX	XXX
2. 2001	2,443	2,866	2,868	2,861	2,858	2,858	2,858	2,859	2,859	2,859	XXX	XXX
3. 2002	XXX	2,265	2,464	2,566	2,598	2,629	2,630	2,629	2,628	2,628	XXX	XXX
4. 2003	XXX	XXX	1,667	1,785	1,877	1,880	1,880	1,878	1,875	1,875	XXX	XXX
5. 2004	XXX	XXX	XXX	1,327	1,536	1,563	1,562	1,564	1,562	1,562	XXX	XXX
6. 2005	XXX	XXX	XXX	XXX	2,276	2,734	2,734	2,727	2,727	2,727	XXX	XXX
7. 2006	XXX	XXX	XXX	XXX	XXX	1,457	1,796	1,800	1,800	1,794	XXX	XXX
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	1,600	2,242	2,236	2,239	XXX	XXX
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,799	13,167	12,683	XXX	XXX
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,509	1,768	XXX	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,968	XXX	XXX

SCHEDULE P - PART 3H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	000	204,319	288,687	337,562	385,407	427,169	486,912	564,181	609,291	672,513	73	253
2. 2001	27,035	37,395	48,556	59,309	64,687	66,304	68,142	69,475	69,558	69,680	1,697	44,712
3. 2002	XXX	17,708	31,855	46,809	52,547	57,055	58,354	59,867	61,037	61,150	1,477	27,266
4. 2003	XXX	XXX	10,068	21,338	34,655	43,333	48,624	52,244	58,281	58,991	1,247	15,448
5. 2004	XXX	XXX	XXX	7,190	18,429	27,770	36,341	41,078	45,736	46,113	1,168	9,227
6. 2005	XXX	XXX	XXX	XXX	4,788	16,620	27,001	39,024	43,649	47,359	1,090	5,495
7. 2006	XXX	XXX	XXX	XXX	XXX	3,722	15,171	34,979	44,155	50,037	1,110	3,376
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	7,340	19,902	36,986	43,596	1,016	1,864
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,531	52,564	98,263	929	1,096
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,497	35,379	681	724
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,238	365	615

SCHEDULE P - PART 3H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior	000	2	51	57	57	57	57	57	57	57		
2. 2001												
3. 2002	XXX											
4. 2003	XXX	XXX										
5. 2004	XXX	XXX	XXX									
6. 2005	XXX	XXX	XXX	XXX								
7. 2006	XXX	XXX	XXX	XXX	XXX							
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	36,483	42,770	XXX	XXX
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	99,052	124,383	XXX	XXX
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	81,489	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	191,835	184,020	2,813	4,279
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,294,204	3,445,881	2,438,985	767,098
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,187,775	2,365,517	676,658

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	1	(19)	XXX	XXX
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5	7	XXX	XXX
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	149	XXX	XXX

SCHEDULE P - PART 3L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	(173)	(173)	XXX	XXX
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000										XXX	XXX
2. 2001											XXX	XXX
3. 2002	XXX										XXX	XXX
4. 2003	XXX	XXX									XXX	XXX
5. 2004	XXX	XXX	XXX								XXX	XXX
6. 2005	XXX	XXX	XXX	XXX							XXX	XXX
7. 2006	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010		
1. Prior	000		29	43	48	317	330	342	392	396	XXX	XXX
2. 2001											XXX	XXX
3. 2002	XXX										XXX	XXX
4. 2003	XXX	XXX									XXX	XXX
5. 2004	XXX	XXX	XXX								XXX	XXX
6. 2005	XXX	XXX	XXX	XXX							XXX	XXX
7. 2006	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	200	2,855	20,883	21,444	22,279	23,410	23,697	23,931	24,050	XXX	XXX
2. 2001		183	411	673	872	1,152	1,285	1,391	1,490	1,662	XXX	XXX
3. 2002	XXX										XXX	XXX
4. 2003	XXX	XXX									XXX	XXX
5. 2004	XXX	XXX	XXX								XXX	XXX
6. 2005	XXX	XXX	XXX	XXX							XXX	XXX
7. 2006	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	000	14	2,690	2,729	3,462	3,214	3,885	3,965	3,965	3,965	XXX	XXX
2. 2001											XXX	XXX
3. 2002	XXX										XXX	XXX
4. 2003	XXX	XXX									XXX	XXX
5. 2004	XXX	XXX	XXX								XXX	XXX
6. 2005	XXX	XXX	XXX	XXX							XXX	XXX
7. 2006	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3R - SECTION 1 - PRODUCTS LIABILITY - OCCURENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2001	2 2002	3 2003	4 2004	5 2005	6 2006	7 2007	8 2008	9 2009	10 2010	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000	95,134	173,257	250,852	490,436	581,769	676,014	757,195	799,978	873,076	24	136
2. 2001	301	600	1,074	1,660	2,073	2,362	3,917	3,941	4,458	4,481	190	125
3. 2002	XXX	262	540	718	1,175	2,285	2,314	2,354	2,431	2,683	137	90
4. 2003	XXX	XXX	162	1,611	1,730	2,104	2,202	2,228	2,239	2,242	87	78
5. 2004	XXX	XXX	XXX	217	412	468	481	489	525	531	92	77
6. 2005	XXX	XXX	XXX	XXX	127	372	719	1,974	2,188	3,290	83	93
7. 2006	XXX	XXX	XXX	XXX	XXX	189	412	825	900	914	66	41
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	124	150	176	751	40	20
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	201	217	241	46	20
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	102	321	33	23
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36	11	8

SCHEDULE P - PART 3R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior	000											
2. 2001												
3. 2002	XXX											
4. 2003	XXX	XXX										
5. 2004	XXX	XXX	XXX									
6. 2005	XXX	XXX	XXX	XXX								
7. 2006	XXX	XXX	XXX	XXX	XXX							
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000			XXX	XXX
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000				
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60	60	74	
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8	11	2

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	118,442	129,849	98,180	16,409	19,669	11,904	12,029	6,119	25,395	131,317
2. 2001	312,694	128,996	64,883	22,630	11,781	11,832	7,815	4,251	4,896	5,233
3. 2002	XXX	422,376	118,435	38,474	18,511	14,236	8,973	4,743	5,792	4,080
4. 2003	XXX	XXX	447,946	137,638	31,818	20,695	14,301	9,127	9,088	4,377
5. 2004	XXX	XXX	XXX	457,313	102,084	30,109	19,874	14,461	10,584	5,502
6. 2005	XXX	XXX	XXX	XXX	1,707,398	451,784	155,956	95,417	59,505	45,891
7. 2006	XXX	XXX	XXX	XXX	XXX	429,169	141,908	76,626	52,360	9,784
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	557,374	199,232	84,673	22,148
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	814,459	140,454	47,999
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	638,517	144,669
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	693,171

SCHEDULE P - PART 4B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	701,931	415,624	291,858	249,062	126,058	84,061	65,625	56,014	36,914	31,433
2. 2001	876,238	356,735	213,186	116,460	61,726	48,192	25,607	23,776	37,055	40,952
3. 2002	XXX	926,383	445,211	228,572	105,990	68,341	66,994	60,568	49,426	42,154
4. 2003	XXX	XXX	897,994	426,577	211,560	111,096	79,083	50,420	46,841	30,204
5. 2004	XXX	XXX	XXX	855,461	421,245	177,197	108,409	71,093	71,636	52,981
6. 2005	XXX	XXX	XXX	XXX	827,654	413,863	145,139	101,026	77,173	51,269
7. 2006	XXX	XXX	XXX	XXX	XXX	670,804	379,374	223,212	148,980	58,509
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	688,606	364,199	223,924	112,865
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	583,098	220,563	152,441
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	538,271	337,330
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	643,826

SCHEDULE P - PART 4C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	45,445	13,175	15,720	10,406	14,889	2,865	2,038	3,625	1,613	1,264
2. 2001	53,401	14,190	10,988	8,491	7,209	2,520	1,025	619	627	305
3. 2002	XXX	41,585	18,706	12,272	12,081	4,699	2,024	1,056	1,303	744
4. 2003	XXX	XXX	51,419	24,765	16,237	5,118	4,594	3,449	2,205	1,618
5. 2004	XXX	XXX	XXX	60,981	27,567	12,342	10,120	7,763	4,916	4,475
6. 2005	XXX	XXX	XXX	XXX	55,783	37,482	17,907	11,675	8,212	6,107
7. 2006	XXX	XXX	XXX	XXX	XXX	60,329	35,302	22,789	7,870	6,539
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	44,543	19,595	10,473	7,402
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42,209	13,946	8,992
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,104	14,988
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42,765

SCHEDULE P - PART 4D - WORKERS' COMPENSATION

1. Prior	57,104	50,879	48,357	74,258	68,024	58,569	53,184	55,600	47,109	41,200
2. 2001		1								
3. 2002	XXX	1								
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	23,583	8,119	10,481	7,713	7,214	9,733	8,529	9,932	22,578	29,157
2. 2001	22,734	13,434	7,367	7,390	4,076	2,923	3,142	4,700	4,343	4,124
3. 2002	XXX	37,164	11,695	9,839	6,236	5,771	3,438	4,452	6,370	4,858
4. 2003	XXX	XXX	36,553	21,346	11,591	8,900	6,130	5,688	4,009	5,916
5. 2004	XXX	XXX	XXX	134,866	60,228	31,327	18,677	14,057	18,286	15,022
6. 2005	XXX	XXX	XXX	XXX	232,844	100,570	32,679	28,990	19,031	11,556
7. 2006	XXX	XXX	XXX	XXX	XXX	48,557	39,411	20,114	13,108	12,638
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	81,274	46,604	20,665	12,016
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	93,781	51,450	21,993
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	81,785	42,628
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	90,221

SCHEDULE P - PART 4F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	533	413	342	262	238	124	78	98	52	24
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

1. Prior										
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	11,906	11,727	11,653	10,042	2,558	2,284	1,485	1,265	1,225	1,067
2. 2001	429	116	6	22	4	(3)	(1)			
3. 2002	XXX	599	73	37	8	(2)	(2)	(1)		
4. 2003	XXX	XXX	480	128	13	(2)	1	(3)		
5. 2004	XXX	XXX	XXX	607	34	(2)	4	(2)		
6. 2005	XXX	XXX	XXX	XXX	679	93	34	4	5	2
7. 2006	XXX	XXX	XXX	XXX	XXX	203	56	48	16	5
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	220	41	30	12
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,580	336	110
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	200	16
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	162

SCHEDULE P - PART 4H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	241,233	239,647	231,607	179,161	163,304	154,167	167,403	155,336	275,468	319,046
2. 2001	30,616	24,788	17,549	8,980	5,506	3,604	2,042	1,280	1,459	773
3. 2002	XXX	35,114	29,361	17,086	10,942	7,171	3,059	2,034	2,012	1,059
4. 2003	XXX	XXX	35,984	26,520	17,662	9,137	4,846	2,882	2,486	1,575
5. 2004	XXX	XXX	XXX	44,215	32,356	14,503	7,077	5,559	4,602	1,972
6. 2005	XXX	XXX	XXX	XXX	48,657	24,026	13,228	10,243	7,107	3,563
7. 2006	XXX	XXX	XXX	XXX	XXX	31,779	20,448	16,849	9,395	4,881
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	31,751	27,842	15,993	7,186
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	165,762	94,534	52,201
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	122,174	73,997
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	129,931

SCHEDULE P - PART 4H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior										
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,565	15,192	10,255
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,808	3,280
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,576

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(189,233)	(39,419)	(30,265)
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(119,479)	(29,014)
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(122,782)

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	54	19	16
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35	
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35

SCHEDULE P - PART 4L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	232	232	232
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior										
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4N - REINSURANCE
NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	741	741	741	741	162	156	195	191	260	168
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	11,189	11,189	11,189	3,111	2,206	1,867	1,374	1,451	1,335	820
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4P - REINSURANCE
NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	3,211	3,210	3,211	2,710	1,643	1,460	104			
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4R - SECTION 1 - PRODUCTS LIABILITY - OCCURENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	500,545	412,552	712,114	973,425	1,026,458	997,556	871,779	821,049	777,914	698,095
2. 2001	975	645	430	451	428	292	410	323	341	366
3. 2002	XXX	956	595	553	532	411	315	279	284	322
4. 2003	XXX	XXX	1,128	665	594	502	407	330	269	304
5. 2004	XXX	XXX	XXX	1,162	782	625	418	324	337	279
6. 2005	XXX	XXX	XXX	XXX	1,280	747	542	528	511	302
7. 2006	XXX	XXX	XXX	XXX	XXX	936	643	727	677	321
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	870	702	661	453
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	780	686	610
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	375	754
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	645

SCHEDULE P - PART 4R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior										
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 5A - HOMEOWNERS/FARMOWNERS

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	126,847	16,638	11,267	9,532	8,969	8,838	8,797	8,750	8,926	9,057
2. 2001	594,879	676,157	681,441	683,167	683,914	684,214	684,379	684,455	684,495	684,538
3. 2002	XXX	529,709	604,700	607,569	609,166	609,791	610,114	610,306	610,381	610,429
4. 2003	XXX	XXX	564,950	616,999	619,854	621,007	621,732	622,036	622,198	622,296
5. 2004	XXX	XXX	XXX	412,118	469,203	471,832	473,138	473,786	474,109	474,283
6. 2005	XXX	XXX	XXX	XXX	747,088	943,168	951,407	954,829	956,102	956,514
7. 2006	XXX	XXX	XXX	XXX	XXX	470,313	544,249	547,396	548,741	549,455
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	456,291	521,202	524,134	525,436
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	786,112	884,742	890,592
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	621,054	709,951
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	601,323

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	15,285	8,286	4,406	2,565	1,526	1,021	764	648	547	532
2. 2001	64,237	10,475	4,120	1,920	996	460	285	170	116	66
3. 2002	XXX	59,251	6,252	3,770	1,675	892	462	240	139	88
4. 2003	XXX	XXX	37,907	4,731	2,499	1,499	778	449	262	163
5. 2004	XXX	XXX	XXX	41,319	4,162	2,395	1,429	782	497	321
6. 2005	XXX	XXX	XXX	XXX	166,315	14,872	17,949	5,845	3,326	2,679
7. 2006	XXX	XXX	XXX	XXX	XXX	49,536	4,881	2,481	1,308	671
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	54,093	5,280	2,807	1,552
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60,005	5,999	4,077
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	45,246	4,570
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,058

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	100,936	9,495	2,844	1,626	1,335	751	768	870	994	1,209
2. 2001	896,177	967,178	971,798	972,864	973,314	973,463	973,548	973,575	973,596	973,607
3. 2002	XXX	823,257	884,006	886,920	887,813	888,131	888,280	888,332	888,358	888,375
4. 2003	XXX	XXX	833,300	875,953	878,626	879,534	879,886	880,032	880,106	880,160
5. 2004	XXX	XXX	XXX	649,473	697,327	700,106	701,165	701,522	701,733	701,819
6. 2005	XXX	XXX	XXX	XXX	1,162,594	1,258,246	1,265,627	1,267,714	1,268,431	1,268,774
7. 2006	XXX	XXX	XXX	XXX	XXX	732,116	792,718	795,530	796,603	797,218
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	750,754	797,589	800,841	802,002
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,233,272	1,316,043	1,322,401
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	955,690	1,044,471
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	935,407

SCHEDULE P - PART 5B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	588,901	281,778	232,252	212,136	203,033	199,757	198,848	198,520	198,567	198,866
2. 2001	935,746	1,216,649	1,257,060	1,273,224	1,280,473	1,283,486	1,284,914	1,285,587	1,285,935	1,286,132
3. 2002	XXX	889,211	1,146,525	1,183,064	1,197,929	1,204,640	1,207,547	1,208,848	1,209,502	1,209,847
4. 2003	XXX	XXX	814,503	1,045,808	1,077,744	1,091,237	1,097,597	1,100,349	1,101,595	1,102,217
5. 2004	XXX	XXX	XXX	822,422	1,055,841	1,087,907	1,101,514	1,107,948	1,110,804	1,112,021
6. 2005	XXX	XXX	XXX	XXX	853,674	1,087,945	1,120,359	1,134,110	1,140,539	1,143,194
7. 2006	XXX	XXX	XXX	XXX	XXX	849,740	1,081,386	1,113,540	1,126,586	1,132,852
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	856,672	1,098,420	1,130,942	1,144,537
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	786,959	1,030,288	1,060,599
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	820,586	1,043,262
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	841,542

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	173,539	89,221	46,716	24,502	14,508	9,196	6,386	4,562	3,638	2,975
2. 2001	299,760	68,834	34,185	17,071	8,531	4,596	2,547	1,470	852	538
3. 2002	XXX	275,453	62,839	30,990	16,066	8,152	4,349	2,431	1,395	861
4. 2003	XXX	XXX	248,786	54,284	28,171	14,844	7,534	3,975	2,156	1,208
5. 2004	XXX	XXX	XXX	252,804	54,691	28,133	14,607	7,162	3,583	1,852
6. 2005	XXX	XXX	XXX	XXX	250,501	55,354	27,698	14,062	6,730	3,293
7. 2006	XXX	XXX	XXX	XXX	XXX	253,579	54,177	26,842	13,603	6,337
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	269,208	55,080	27,718	13,510
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	273,529	52,445	25,759
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	258,991	52,976
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	232,958

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	156,676	18,662	6,545	2,374	1,283	818	806	804	813	855
2. 2001	2,275,486	2,394,684	2,406,178	2,409,639	2,410,608	2,410,944	2,411,077	2,411,149	2,411,177	2,411,196
3. 2002	XXX	2,104,746	2,215,909	2,225,438	2,228,277	2,229,098	2,229,350	2,229,457	2,229,496	2,229,520
4. 2003	XXX	XXX	1,902,739	1,995,614	2,003,631	2,006,203	2,006,828	2,007,040	2,007,124	2,007,157
5. 2004	XXX	XXX	XXX	1,923,221	2,013,084	2,021,315	2,023,737	2,024,389	2,024,619	2,024,684
6. 2005	XXX	XXX	XXX	XXX	1,991,296	2,085,667	2,093,219	2,095,446	2,096,131	2,096,355
7. 2006	XXX	XXX	XXX	XXX	XXX	1,966,738	2,059,690	2,067,128	2,069,474	2,070,087
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	2,014,151	2,103,669	2,111,994	2,114,089
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,837,165	1,931,564	1,938,883
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,902,447	1,977,869
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,928,686

SCHEDULE P - PART 5C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	18,541	11,077	9,908	9,226	8,952	8,838	8,776	8,771	8,779	8,795
2. 2001	23,674	30,693	32,050	32,644	32,963	33,099	33,151	33,189	33,206	33,210
3. 2002	XXX	22,200	29,183	30,538	31,074	31,341	31,487	31,536	31,568	31,591
4. 2003	XXX	XXX	20,508	26,540	27,640	28,179	28,472	28,600	28,658	28,685
5. 2004	XXX	XXX	XXX	19,285	25,004	26,037	26,512	26,820	26,962	27,019
6. 2005	XXX	XXX	XXX	XXX	18,108	23,407	24,346	24,819	25,086	25,206
7. 2006	XXX	XXX	XXX	XXX	XXX	15,895	20,610	21,502	21,911	22,127
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	13,859	18,340	19,133	19,497
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,014	14,764	15,487
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,564	13,086
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,989

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	5,109	2,865	1,561	841	477	286	174	117	64	52
2. 2001	6,991	2,162	1,230	711	354	181	112	55	25	20
3. 2002	XXX	7,094	2,138	1,158	684	389	210	129	74	42
4. 2003	XXX	XXX	6,356	2,051	1,174	664	346	176	87	55
5. 2004	XXX	XXX	XXX	6,107	1,807	1,068	615	327	185	98
6. 2005	XXX	XXX	XXX	XXX	5,520	1,748	1,007	559	298	153
7. 2006	XXX	XXX	XXX	XXX	XXX	5,026	1,548	871	494	252
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	4,758	1,434	800	464
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,142	1,323	702
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,200	1,339
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,228

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	5,019	667	280	132	93	89	86	90	90	91
2. 2001	49,627	53,456	53,858	53,981	54,021	54,031	54,034	54,036	54,037	54,039
3. 2002	XXX	47,094	50,798	51,249	51,379	51,412	51,418	51,421	51,421	51,422
4. 2003	XXX	XXX	44,355	47,415	47,689	47,787	47,806	47,817	47,818	47,821
5. 2004	XXX	XXX	XXX	42,100	44,997	45,236	45,308	45,334	45,340	45,343
6. 2005	XXX	XXX	XXX	XXX	39,542	42,211	42,436	42,496	42,521	42,531
7. 2006	XXX	XXX	XXX	XXX	XXX	34,743	36,978	37,178	37,247	37,260
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	30,583	32,798	32,966	33,028
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,917	25,876	26,020
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,744	23,378
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,911

SCHEDULE P - PART 5D - WORKERS' COMPENSATION

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	6,399	6,773	7,052	7,308	7,501	7,675	7,833	7,962	8,029	8,115
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX			1	2	5	5	5	5
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	2,851	2,517	2,277	2,021	1,932	1,781	1,731	1,669	1,602	1,445
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	784	1,083	1,357	1,588	1,819	1,941	2,075	2,219	2,311	2,360
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX		4	8	8	14	14	14	14
5. 2004	XXX	XXX	XXX			1	3	3	3	3
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3

SCHEDULE P - PART 5E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	8,458	2,645	2,148	1,939	1,908	1,882	1,881	1,902	1,944	1,987
2. 2001	24,732	29,350	29,817	30,041	30,157	30,208	30,235	30,258	30,267	30,284
3. 2002	XXX	21,308	25,992	26,383	26,600	26,693	26,761	26,790	26,806	26,812
4. 2003	XXX	XXX	23,587	27,194	27,614	27,823	27,923	27,978	28,007	28,019
5. 2004	XXX	XXX	XXX	22,509	27,950	28,390	28,590	28,733	28,794	28,823
6. 2005	XXX	XXX	XXX	XXX	32,563	43,528	44,332	44,839	45,023	45,064
7. 2006	XXX	XXX	XXX	XXX	XXX	22,567	27,369	27,736	27,919	28,005
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	22,227	26,333	26,681	26,880
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31,376	36,828	37,208
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,899	41,665
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,768

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	3,020	1,664	1,002	648	338	244	232	221	206	244
2. 2001	5,411	1,295	675	371	176	98	66	42	36	25
3. 2002	XXX	5,124	1,134	587	294	174	89	47	21	11
4. 2003	XXX	XXX	4,029	1,070	538	294	145	78	38	14
5. 2004	XXX	XXX	XXX	5,937	1,154	602	383	204	122	51
6. 2005	XXX	XXX	XXX	XXX	12,541	1,556	1,689	574	241	183
7. 2006	XXX	XXX	XXX	XXX	XXX	4,103	750	477	274	151
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	4,130	741	463	250
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,439	659	412
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,890	683
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,472

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	5,756	724	374	332	320	337	399	465	540	653
2. 2001	43,706	47,523	47,851	47,991	48,036	48,053	48,061	48,076	48,094	48,107
3. 2002	XXX	38,793	42,632	42,929	43,035	43,073	43,089	43,093	43,100	43,104
4. 2003	XXX	XXX	40,067	43,304	43,623	43,712	43,741	43,752	43,758	43,763
5. 2004	XXX	XXX	XXX	39,977	44,025	44,372	44,506	44,561	44,595	44,608
6. 2005	XXX	XXX	XXX	XXX	60,344	67,175	68,032	68,322	68,395	68,419
7. 2006	XXX	XXX	XXX	XXX	XXX	39,850	44,173	44,528	44,649	44,701
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	41,073	44,696	44,995	45,110
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	55,081	60,015	60,416
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58,889	66,224
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60,155

SCHEDULE P - PART 5F - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	443	443	443	444	444	446	446	447	447	447
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	6	5	5	4	4	2	2	1		
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	15	15	16	19	19	19	19	33	33	33
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

Schedule P - Part 5F - Medical Malpractice - Claims-Made - Section 1B

N O N E

Schedule P - Part 5F - Medical Malpractice - Claims-Made - Section 2B

N O N E

Schedule P - Part 5F - Medical Malpractice - Claims-Made - Section 3B

N O N E

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	3,979	3,538	3,529	3,508	3,510	3,544	3,599	3,676	3,759	3,832
2. 2001	949	1,363	1,512	1,605	1,649	1,667	1,681	1,694	1,696	1,697
3. 2002	XXX	850	1,201	1,342	1,409	1,440	1,455	1,466	1,475	1,477
4. 2003	XXX	XXX	653	983	1,113	1,173	1,214	1,238	1,243	1,247
5. 2004	XXX	XXX	XXX	653	919	1,011	1,084	1,131	1,161	1,168
6. 2005	XXX	XXX	XXX	XXX	643	866	966	1,037	1,074	1,090
7. 2006	XXX	XXX	XXX	XXX	XXX	621	896	994	1,071	1,110
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	598	839	966	1,016
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	551	781	929
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	464	681
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	365

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	3,141	2,340	2,358	2,272	2,220	2,241	2,205	2,204	2,183	2,121
2. 2001	1,694	384	256	147	70	44	27	10	6	2
3. 2002	XXX	1,230	331	198	110	69	51	30	15	10
4. 2003	XXX	XXX	864	310	200	111	59	33	26	18
5. 2004	XXX	XXX	XXX	659	276	207	133	68	36	20
6. 2005	XXX	XXX	XXX	XXX	633	256	200	122	56	36
7. 2006	XXX	XXX	XXX	XXX	XXX	460	277	207	125	66
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	451	281	201	124
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	433	380	296
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	412	312
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	350

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	3,670	3,348	3,860	4,221	4,488	4,731	5,013	5,358	5,615	5,879
2. 2001	45,485	46,107	46,277	46,356	46,381	46,397	46,406	46,408	46,411	46,411
3. 2002	XXX	27,961	28,491	28,640	28,702	28,731	28,741	28,746	28,749	28,753
4. 2003	XXX	XXX	16,002	16,476	16,605	16,669	16,687	16,700	16,707	16,713
5. 2004	XXX	XXX	XXX	9,769	10,150	10,277	10,361	10,394	10,410	10,415
6. 2005	XXX	XXX	XXX	XXX	5,938	6,325	6,498	6,570	6,606	6,621
7. 2006	XXX	XXX	XXX	XXX	XXX	3,884	4,298	4,434	4,520	4,552
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	2,398	2,750	2,939	3,003
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,641	2,114	2,321
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,354	1,717
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,330

SCHEDULE P - PART 5H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior			1							
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	1	2								
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior										
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	2,295	2,294	2,311	2,324	2,369	2,407	2,456	2,488	2,507	2,531
2. 2001	110	154	173	179	182	183	188	187	189	190
3. 2002	XXX	85	118	125	130	134	134	134	135	137
4. 2003	XXX	XXX	59	76	80	83	85	86	87	87
5. 2004	XXX	XXX	XXX	54	84	91	92	92	92	92
6. 2005	XXX	XXX	XXX	XXX	40	63	72	78	80	83
7. 2006	XXX	XXX	XXX	XXX	XXX	42	56	62	66	66
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	32	37	38	40
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37	44	46
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26	33
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	1,061	1,136	1,716	1,807	1,820	1,843	1,822	1,765	1,741	1,675
2. 2001	62	30	16	13	8	9	2	4	5	4
3. 2002	XXX	50	24	13	11	3	5	3	3	4
4. 2003	XXX	XXX	25	15	11	6	3	1	1	1
5. 2004	XXX	XXX	XXX	23	7		1	1	1	1
6. 2005	XXX	XXX	XXX	XXX	30	18	10	4	5	2
7. 2006	XXX	XXX	XXX	XXX	XXX	18	10	4	4	4
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	4	4	6	5
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7	2	1
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8	4
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	1,308	1,554	2,262	2,533	2,696	2,883	3,019	3,199	3,315	3,409
2. 2001	230	280	291	299	305	308	310	315	318	319
3. 2002	XXX	181	210	215	219	222	225	228	228	231
4. 2003	XXX	XXX	127	155	162	162	164	164	166	166
5. 2004	XXX	XXX	XXX	139	164	167	170	170	170	170
6. 2005	XXX	XXX	XXX	XXX	130	165	172	176	177	178
7. 2006	XXX	XXX	XXX	XXX	XXX	91	106	108	111	111
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	52	59	64	65
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	56	65	67
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53	60
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25

Schedule P - Part 5R - Products Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 3B

N O N E

SCHEDULE P - PART 5T - WARRANTY

SECTION 1

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	292	299	299
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	73	74
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11

SECTION 2

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7		
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1

SECTION 3

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	299	299	299
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	74	74
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14

SCHEDULE P - PART 6C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	1,132	(416)	(419)	142	188	191	7	219	192	246	246
2. 2001	293,426	292,479	292,459	292,543	292,497	292,498	292,497	292,494	292,494	292,745	251
3. 2002	XXX	325,925	325,889	326,195	325,936	325,906	325,901	325,898	325,895	325,907	12
4. 2003	XXX	XXX	363,330	365,500	365,281	365,140	365,112	365,092	365,092	365,092	
5. 2004	XXX	XXX	XXX	400,879	400,679	400,894	400,676	400,515	400,513	400,514	1
6. 2005	XXX	XXX	XXX	XXX	415,943	414,586	414,626	414,607	414,601	414,596	(5)
7. 2006	XXX	XXX	XXX	XXX	XXX	408,168	406,851	406,886	406,880	406,880	(1)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	374,800	372,956	372,987	372,977	(10)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	325,136	323,059	323,052	(7)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	278,143	276,364	(1,779)
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	253,190	253,190
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	251,899
13. Earned Premiums (Sch P-Pt. 1)	294,558	324,562	362,855	403,581	415,407	407,047	373,278	323,340	276,273	251,899	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior											
2. 2001	1,954	1,954	1,954	1,954	1,954	1,954	1,954	1,954	1,954	1,954	
3. 2002	XXX	2,683	2,683	2,683	2,683	2,683	2,683	2,683	2,683	2,683	
4. 2003	XXX	XXX	2,156	2,156	2,156	2,156	2,156	2,156	2,156	2,156	
5. 2004	XXX	XXX	XXX	2,744	2,744	2,744	2,744	2,744	2,744	2,744	
6. 2005	XXX	XXX	XXX	XXX	3,054	3,054	3,054	3,054	3,054	3,054	
7. 2006	XXX	XXX	XXX	XXX	XXX	3,097	3,097	3,097	3,097	3,097	
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	3,433	3,433	3,433	3,433	
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,617	3,617	3,617	
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,667	3,667	
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,512	3,512
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,512
13. Earned Premiums (Sch P-Pt. 1)	1,954	2,683	2,156	2,744	3,054	3,097	3,433	3,617	3,667	3,512	XXX

SCHEDULE P - PART 6D - WORKERS' COMPENSATION

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	1,345	(513)	(85)	127	150	42	165	(13)	(181)	108	108
2. 2001	480	485	454	450	574	554	554	553	516	516	
3. 2002	XXX	322	325	319	517	468	468	464	464	454	(10)
4. 2003	XXX	XXX	(140)	(140)	168	90	91	82	82	83	
5. 2004	XXX	XXX	XXX	35	35	(86)	(85)	(106)	(105)	(104)	1
6. 2005	XXX	XXX	XXX	XXX	(325)	(325)	(323)	(357)	(354)	(353)	1
7. 2006	XXX	XXX	XXX	XXX	XXX	7	7	(46)	(42)	(38)	4
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	68	68	74	80	6
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	114	114	123	9
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	14	
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12	12
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	130
13. Earned Premiums (Sch P-Pt. 1)	1,825	(186)	(253)	152	455	(219)	237	(21)	(190)	130	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior											
2. 2001	28	28	28	28	28	28	28	28	28	28	
3. 2002	XXX	150	150	150	150	150	150	150	150	150	
4. 2003	XXX	XXX	(75)	(75)	(75)	(75)	(75)	(75)	(75)	(75)	
5. 2004	XXX	XXX	XXX								
6. 2005	XXX	XXX	XXX	XXX							
7. 2006	XXX	XXX	XXX	XXX	XXX						
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)	28	150	(75)								XXX

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	(821)	(206)	(36)	(1,376)	(2)	(4)	(46)		(2)		
2. 2001	374,952	374,389	374,355	374,351	374,345	374,357	374,355	374,355	374,354	374,354	
3. 2002	XXX	404,491	403,994	403,965	403,947	403,946	403,948	403,945	403,943	403,943	
4. 2003	XXX	XXX	468,088	467,584	467,541	467,536	467,528	467,524	467,521	467,521	
5. 2004	XXX	XXX	XXX	555,345	554,608	554,553	554,541	554,535	554,532	554,532	
6. 2005	XXX	XXX	XXX	XXX	617,015	616,084	616,094	616,089	616,085	616,085	
7. 2006	XXX	XXX	XXX	XXX	XXX	634,885	633,998	633,981	633,974	633,974	(1)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	618,396	617,517	617,503	617,502	(1)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	621,531	620,813	620,802	(11)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	640,388	639,533	(855)
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	646,001	646,001
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	645,133
13. Earned Premiums (Sch P-Pt. 1)	374,131	403,722	467,521	553,432	616,209	633,901	617,453	620,617	639,635	645,133	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior											
2. 2001	3,215	3,215	3,215	3,215	3,215	3,215	3,215	3,215	3,215	3,215	
3. 2002	XXX	3,274	3,274	3,274	3,274	3,274	3,274	3,274	3,274	3,274	
4. 2003	XXX	XXX	3,964	3,964	3,964	3,964	3,964	3,964	3,964	3,964	
5. 2004	XXX	XXX	XXX	5,388	5,388	5,388	5,388	5,388	5,388	5,388	
6. 2005	XXX	XXX	XXX	XXX	6,648	6,648	6,648	6,648	6,648	6,648	
7. 2006	XXX	XXX	XXX	XXX	XXX	18,829	18,829	18,829	18,829	18,829	
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	25,091	25,091	25,091	25,091	
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,583	18,583	18,583	
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,679	14,679	
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,850	11,850
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,850
13. Earned Premiums (Sch P-Pt. 1)	3,215	3,274	3,964	5,388	6,648	18,829	25,091	18,583	14,679	11,850	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	213	(269)	53	40	701	(121)		(24)	(1)	8	8
2. 2001	107,660	107,640	107,647	107,623	108,390	108,319	108,318	108,313	108,313	108,338	25
3. 2002	XXX	102,427	102,424	102,414	102,918	102,706	102,707	102,683	102,683	102,683	1
4. 2003	XXX	XXX	101,783	101,752	101,926	101,786	101,789	101,757	101,759	101,760	1
5. 2004	XXX	XXX	XXX	101,507	101,547	101,499	101,501	101,408	101,410	101,414	4
6. 2005	XXX	XXX	XXX	XXX	106,717	106,726	106,728	106,665	106,674	106,680	5
7. 2006	XXX	XXX	XXX	XXX	XXX	111,382	111,381	111,361	111,367	111,382	15
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	121,447	121,457	121,456	121,466	10
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	224,033	224,020	224,022	1
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	311,040	311,027	(12)
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	299,691	299,691
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	299,750
13. Earned Premiums (Sch P-Pt. 1)	107,873	102,138	101,840	101,482	108,903	110,799	121,453	223,782	311,043	299,750	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior											
2. 2001	(100)	(100)	(100)	(100)	(100)	(100)	(100)	(100)	(100)	(100)	
3. 2002	XXX	158	158	158	158	158	158	158	158	158	
4. 2003	XXX	XXX	210	210	210	210	210	210	210	210	
5. 2004	XXX	XXX	XXX	(25)	(25)	(25)	(25)	(25)	(25)	(25)	
6. 2005	XXX	XXX	XXX	XXX	757	757	757	757	757	757	
7. 2006	XXX	XXX	XXX	XXX	XXX	(372)	(372)	(372)	(372)	(372)	
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	102	102	102	102	
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	99	99	99	
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	77	77	
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5	5
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5
13. Earned Premiums (Sch P-Pt. 1)	(100)	158	210	(25)	757	(372)	102	99	77	5	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior											
2. 2001	6	6	6	6	6	6	6	6	6	6	
3. 2002	XXX	4	4	4	4	4	4	4	4	4	
4. 2003	XXX	XXX	5	5	5	5	5	5	5	5	
5. 2004	XXX	XXX	XXX	1	1	1	1	1	1	1	
6. 2005	XXX	XXX	XXX	XXX							
7. 2006	XXX	XXX	XXX	XXX	XXX						
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)	6	4	5	1							XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior											
2. 2001											
3. 2002	XXX										
4. 2003	XXX	XXX									
5. 2004	XXX	XXX	XXX								
6. 2005	XXX	XXX	XXX	XXX							
7. 2006	XXX	XXX	XXX	XXX	XXX						
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6M - INTERNATIONAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior											
2. 2001											
3. 2002	XXX										
4. 2003	XXX	XXX									
5. 2004	XXX	XXX	XXX								
6. 2005	XXX	XXX	XXX	XXX							
7. 2006	XXX	XXX	XXX	XXX	XXX						
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior											
2. 2001											
3. 2002	XXX										
4. 2003	XXX	XXX									
5. 2004	XXX	XXX	XXX								
6. 2005	XXX	XXX	XXX	XXX							
7. 2006	XXX	XXX	XXX	XXX	XXX						
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6N - REINSURANCE - NONPROPORTIONAL ASSUMED PROPERTY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior											
2. 2001	1,916	1,916	1,916	1,916	1,916	1,916	1,916	1,916	1,916	1,916	
3. 2002	XXX	2,882	2,882	2,882	2,882	2,882	2,882	2,882	2,882	2,882	
4. 2003	XXX	XXX	2,597	2,597	2,597	2,597	2,597	2,597	2,597	2,597	
5. 2004	XXX	XXX	XXX								
6. 2005	XXX	XXX	XXX	XXX							
7. 2006	XXX	XXX	XXX	XXX	XXX						
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)	1,916	2,882	2,597								XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior											
2. 2001											
3. 2002	XXX	22	22	22	22	22	22	22	22	22	
4. 2003	XXX	XXX									
5. 2004	XXX	XXX	XXX								
6. 2005	XXX	XXX	XXX	XXX							
7. 2006	XXX	XXX	XXX	XXX	XXX						
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)		22									XXX

SCHEDULE P - PART 6O - REINSURANCE - NONPROPORTIONAL ASSUMED LIABILITY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior											
2. 2001	1,358	1,358	1,358	1,358	1,358	1,358	1,358	1,358	1,358	1,358	
3. 2002	XXX	167	167	167	167	167	167	167	167	167	
4. 2003	XXX	XXX									
5. 2004	XXX	XXX	XXX								
6. 2005	XXX	XXX	XXX	XXX							
7. 2006	XXX	XXX	XXX	XXX	XXX						
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)	1,358	167									XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior											
2. 2001											
3. 2002	XXX										
4. 2003	XXX	XXX									
5. 2004	XXX	XXX	XXX								
6. 2005	XXX	XXX	XXX	XXX							
7. 2006	XXX	XXX	XXX	XXX	XXX						
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	40	(27)	(1)			(1)			1		
2. 2001	3,975	3,978	3,977	3,977	3,978	3,978	3,978	3,978	3,978	3,979	1
3. 2002	XXX	3,283	3,320	3,321	3,321	3,321	3,321	3,321	3,321	3,321	
4. 2003	XXX	XXX	5,381	5,375	5,373	5,373	5,373	5,373	5,374	5,374	
5. 2004	XXX	XXX	XXX	3,435	3,443	3,439	3,439	3,439	3,440	3,441	1
6. 2005	XXX	XXX	XXX	XXX	79	104	108	108	111	113	1
7. 2006	XXX	XXX	XXX	XXX	XXX	3,306	3,328	3,329	3,331	3,335	4
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	1,972	1,981	1,983	1,986	3
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,715	1,715	1,714	
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,583	1,568	(16)
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,330	1,330
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,326
13. Earned Premiums (Sch P-Pt. 1)	4,015	3,259	5,416	3,430	86	3,326	1,998	1,725	1,593	1,326	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior											
2. 2001											
3. 2002	XXX	(19)	(19)	(19)	(19)	(19)	(19)	(19)	(19)	(19)	
4. 2003	XXX	XXX									
5. 2004	XXX	XXX	XXX								
6. 2005	XXX	XXX	XXX	XXX	(4)	(4)	(4)	(4)	(4)	(4)	
7. 2006	XXX	XXX	XXX	XXX	XXX	320	320	320	320	320	
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	13	13	13	13	
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	92	92	92	
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	666	666	
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7	7
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7
13. Earned Premiums (Sch P-Pt. 1)		(19)			(4)	320	13	92	666	7	XXX

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior											
2. 2001											
3. 2002	XXX										
4. 2003	XXX	XXX									
5. 2004	XXX	XXX	XXX								
6. 2005	XXX	XXX	XXX	XXX							
7. 2006	XXX	XXX	XXX	XXX	XXX						
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior											
2. 2001											
3. 2002	XXX										
4. 2003	XXX	XXX									
5. 2004	XXX	XXX	XXX								
6. 2005	XXX	XXX	XXX	XXX							
7. 2006	XXX	XXX	XXX	XXX	XXX						
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS ($000 OMITTED)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	2,286,819			6,023,619		
2. Private Passenger Auto Liability/ Medical	9,144,598	10,139	0.1	9,157,511		
3. Commercial Auto/Truck Liability/ Medical	391,199	3,597	0.9	244,853	118	0.0
4. Workers' Compensation	119,006	26,478	22.2	109	481	439.9
5. Commercial Multiple Peril	441,336	19	0.0	631,815		
6. Medical Professional Liability - Occurrence	482	478	99.2			
7. Medical Professional Liability - Claims - Made						
8. Special Liability	3,806	709	18.6	5,354		
9. Other Liability - Occurrence	876,671	317,789	36.2	295,568		
10. Other Liability - Claims-Made						
11. Special Property	53,588	602	1.1	225,535		
12. Auto Physical Damage	261,761			6,897,598		
13. Fidelity/Surety	548	351	64.0	286		
14. Other	234					
15. International						
16. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX	XXX	XXX
19. Products Liability - Occurrence	1,193,601	169,581	14.2	1,127		
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty						
23. Totals	14,773,650	529,743	3.6	23,483,377	599	0.0

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2001	2 2002	3 2003	4 2004	5 2005	6 2006	7 2007	8 2008	9 2009	10 2010
1. Prior	1,022,039	1,277,786	1,105,939	1,075,670	1,508,603	1,125,306	1,188,548	1,122,688	1,019,331	967,944
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2001	2 2002	3 2003	4 2004	5 2005	6 2006	7 2007	8 2008	9 2009	10 2010
1. Prior	425,097	440,947	532,867	576,162	599,863	314,643	339,958	313,950	264,322	246,000
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS (Continued)

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	(1,353)	152	(93)	(258)	50	269	314	210	34	599
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior										
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS ($000 OMITTED)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	2,286,819			6,023,619		
2. Private Passenger Auto Liability/Medical	9,144,598			9,157,511		
3. Commercial Auto/Truck Liability/Medical	391,199			244,853		
4. Workers' Compensation	119,006	1,025	0.9	109	(15)	(13.7)
5. Commercial Multiple Peril	441,336			631,815		
6. Medical Professional Liability - Occurrence	482					
7. Medical Professional Liability - Claims - Made						
8. Special Liability	3,806			5,354		
9. Other Liability - Occurrence	876,671	26	0.0	295,568	30	0.0
10. Other Liability - Claims-Made						
11. Special Property	53,588			225,535		
12. Auto Physical Damage	261,761			6,897,598		
13. Fidelity/Surety	548			286		
14. Other	234					
15. International						
16. Reinsurance - Nonproportional Assumed Property	355					
17. Reinsurance - Nonproportional Assumed Liability	6,118					
18. Reinsurance - Nonproportional Assumed Financial Lines						
19. Products Liability - Occurrence	1,193,601			1,127		
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty						
23. Totals	14,780,123	1,051	0.0	23,483,377	15	0.0

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2001	2 2002	3 2003	4 2004	5 2005	6 2006	7 2007	8 2008	9 2009	10 2010
1. Prior	52,697	55,723	55,162	55,291	58,171	57,036	55,239	45,112	45,180	45,364
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2001	2 2002	3 2003	4 2004	5 2005	6 2006	7 2007	8 2008	9 2009	10 2010
1. Prior	1,330	1,567	1,509	1,543						
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS (Continued)

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	389	29	(685)	78	101	7	61	(16)	(49)	15
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior										
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 6

Years in Which Policies Were Issued	INCURRED ADJUSTABLE COMMISSIONS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior										
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 7

Years in Which Policies Were Issued	RESERVES FOR COMMISSION ADJUSTMENTS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior										
2. 2001										
3. 2002	XXX									
4. 2003	XXX	XXX								
5. 2004	XXX	XXX	XXX							
6. 2005	XXX	XXX	XXX	XXX						
7. 2006	XXX	XXX	XXX	XXX	XXX					
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P INTERROGATORIES

1. The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims Made insurance policies. EREs provided for reasons other than DDR are not to be included.

1.1 Does the company issue Medical Professional Liability Claims Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost? ..... Yes [ ] No [X]

If the answer to question 1.1 is "no", leave the following questions blank. If the answer to question 1.1 is "yes", please answer the following questions:

1.2 What is the total amount of the reserve for that provision (DDR Reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)? ..... $.....

1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65? ..... Yes [ ] No [ ]

1.4 Does the company report any DDR reserve as loss or loss adjustment expense reserve? ..... Yes [ ] No [ ]

1.5 If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A – Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2? ..... Yes [ ] No [ ] N/A [ ]

1.6 If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

Years in Which Premiums Were Earned and Losses Were Incurred		DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
		1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601	Prior		
1.602	2001		
1.603	2002		
1.604	2003		
1.605	2004		
1.606	2005		
1.607	2006		
1.608	2007		
1.609	2008		
1.610	2009		
1.611	2010		
1.612	Totals		

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as " Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement? ..... Yes [X] No [ ]

3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this Statement? ..... Yes [X] No [ ]

4. Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10? ..... Yes [ ] No [X]

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33. Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.

Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.

5. What were the net premiums in force at the end of the year for:

(in thousands of dollars)

5.1 Fidelity 283

5.2 Surety 4

6. Claim count information is reported per claim or per claimant (Indicate which). ..... per claim.....

If not the same in all years, explain in Interrogatory 7.

7.1 The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses? ..... Yes [X] No [ ]

7.2 (An extended statement may be attached.)

Persons using Schedule P to estimate the adequacy of auto liability loss and loss expense reserves should consider the effect that disposition rate changes over the last 10 year period may have on their estimates, taking into account the distortions that changing claim disposition rates cause to development patterns inherent in the historical data and projections that rely on that data. .....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	1 Active Status	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken: 2 Direct Premiums Written	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken: 3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges Not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)
1. Alabama AL	L	150,332,993	154,865,275		88,455,344	78,949,562	48,967,104	2,073,319	
2. Alaska AK	L	86,204,052	87,885,207		38,375,217	34,404,798	34,143,774	701,089	
3. Arizona AZ	L	99,206,788	105,118,549		69,508,872	100,381,274	77,888,780	1,065,666	
4. Arkansas AR	L	72,785,111	74,432,253		37,054,376	60,945,349	50,270,779	944,934	
5. California CA	L	1,133,325,678	1,138,565,691		576,566,270	523,304,819	562,631,646	12,368,925	
6. Colorado CO	L	101,683,864	106,081,101		79,198,738	70,738,422	45,265,651	996,273	
7. Connecticut CT	L	217,345,507	219,738,190		110,188,065	102,286,462	123,677,255	2,580,693	
8. Delaware DE	L	25,703,385	26,354,061		19,491,434	12,143,875	25,042,349	265,266	
9. District of Columbia DC	L	18,895,400	19,288,186		9,066,268	8,364,766	5,833,742	171,240	
10. Florida FL	L	709,272,476	716,748,758		393,821,081	390,186,896	398,256,844	2,715,976	
11. Georgia GA	L	344,250,456	353,656,619		218,857,899	184,496,781	105,549,694	4,715,955	
12. Hawaii HI	L	76,719,257	76,552,123		27,856,872	30,195,602	27,286,902	764,115	
13. Idaho ID	L	29,934,138	31,563,401		13,426,367	12,565,228	14,817,558	417,736	
14. Illinois IL	L	407,162,956	418,842,598		269,281,138	289,856,917	374,200,074	4,263,412	
15. Indiana IN	L	119,388,596	122,228,923		59,866,113	54,889,972	43,561,372	1,699,388	
16. Iowa IA	L	17,550,220	18,185,706		8,870,945	13,155,044	10,518,195	218,022	
17. Kansas KS	L	33,714,513	35,039,026		17,811,575	14,430,384	7,754,496	439,286	
18. Kentucky KY	L	107,952,046	110,406,730		55,138,699	53,816,000	35,544,803	1,331,818	
19. Louisiana LA	L	361,176,910	362,620,285		138,029,883	105,862,684	161,746,282	3,544,332	
20. Maine ME	L	34,035,045	34,866,100		16,293,781	15,589,312	13,049,169	570,797	
21. Maryland MD	L	388,936,797	400,160,397		269,857,418	329,863,560	281,205,543	3,637,388	
22. Massachusetts MA	L	7,281,935	3,619,824		1,993,073	1,474,045	25,636,676	114,767	
23. Michigan MI	L	165,913,158	173,954,341		150,584,743	188,562,719	1,097,242,170	2,030,399	
24. Minnesota MN	L	58,994,064	60,808,127		28,880,702	29,273,266	41,923,002	613,861	
25. Mississippi MS	L	104,419,383	106,750,771		55,010,066	57,445,481	59,417,057	1,312,380	
26. Missouri MO	L	53,089,130	55,152,566		27,175,519	24,886,012	19,796,402	654,878	
27. Montana MT	L	12,541,711	13,121,644		9,893,079	9,221,267	6,235,273	152,774	
28. Nebraska NE	L	19,790,888	20,584,305		11,639,240	9,767,700	6,837,773	189,051	
29. Nevada NV	L	68,242,493	72,184,696		35,635,699	31,220,062	29,563,394	695,882	
30. New Hampshire NH	L	35,191,013	36,182,457		17,635,215	16,507,596	12,300,609	529,213	
31. New Jersey NJ	N	6,436	6,436		32,738,481	1,897,633	181,940,747		
32. New Mexico NM	L	59,823,230	62,125,990		35,570,843	36,229,080	23,801,585	624,635	
33. New York NY	L	1,679,428,253	1,692,482,606		1,031,905,930	1,114,649,379	1,554,142,279	18,253,493	
34. North Carolina NC	L	245,254,008	250,871,739		140,870,219	140,777,702	85,777,692	3,681,902	
35. North Dakota ND	L	8,310,250	8,159,530		4,493,215	4,159,839	2,282,500	105,837	
36. Ohio OH	L	219,963,452	228,412,359		140,571,740	122,049,591	160,252,735	3,556,214	
37. Oklahoma OK	L	86,365,725	88,957,024		76,593,937	74,313,646	29,801,084	1,037,841	
38. Oregon OR	L	89,456,950	92,622,748		41,098,545	38,045,690	31,752,386	1,161,782	
39. Pennsylvania PA	L	528,235,487	549,366,017		366,668,721	327,785,239	506,397,898	6,552,845	
40. Rhode Island RI	L	58,473,061	59,813,350		33,206,821	25,897,232	32,861,416	727,249	
41. South Carolina SC	L	233,233,526	238,746,948		134,406,271	138,050,817	74,969,261	3,268,287	
42. South Dakota SD	L	4,172,556	4,283,217		2,226,803	2,104,422	1,461,808	50,095	
43. Tennessee TN	L	138,888,994	141,779,716		96,021,955	93,991,884	59,178,470	1,825,018	
44. Texas TX	L	140,355,469	141,817,101		67,292,972	48,397,486	92,288,947	1,913,836	
45. Utah UT	L	86,152,098	90,484,019		44,142,538	38,361,280	26,715,717	997,120	
46. Vermont VT	L	17,962,805	18,839,939		8,516,781	7,871,189	8,300,038	286,756	
47. Virginia VA	L	311,515,668	313,463,248		176,506,991	164,995,749	101,122,104	3,873,621	
48. Washington WA	L	223,790,242	230,243,374		126,760,134	115,557,927	118,613,351	2,508,258	
49. West Virginia WV	L	59,143,897	60,175,284		34,984,533	33,892,376	23,849,190	669,446	
50. Wisconsin WI	L	45,913,778	50,850,847		24,481,358	23,642,210	53,434,406	604,083	
51. Wyoming WY	L	8,755,481	9,080,150		5,470,183	4,601,125	2,631,525	101,293	
52. American Samoa AS	N								
53. Guam GU	N								
54. Puerto Rico PR	L				(3,583)	(326,168)	2,821,149		
55. U.S. Virgin Islands VI	N								
56. Northern Mariana Islands MP	N								
57. Canada CN	L								
58. Aggregate other alien OT	XXX					(505,471)	1,631		
59. Totals	(a) 51	9,306,241,330	9,488,139,556		5,479,989,077	5,411,225,710	6,920,562,284	103,578,447	
DETAILS OF WRITE-INS									
5801. Other Alien	XXX					(505,471)	1,631		
5802.	XXX								
5803.	XXX								
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX					(505,471)	1,631		

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

Explanation of basis of allocation of premiums by states, etc.

Personal Lines - Premium allocated to various states, etc., according to location of property insured.
Commercial Lines - Premium allocated to states wherein the contract of insurance was negotiated and placed.
(a) Insert the number of L responses except for Canada and Other Alien.

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

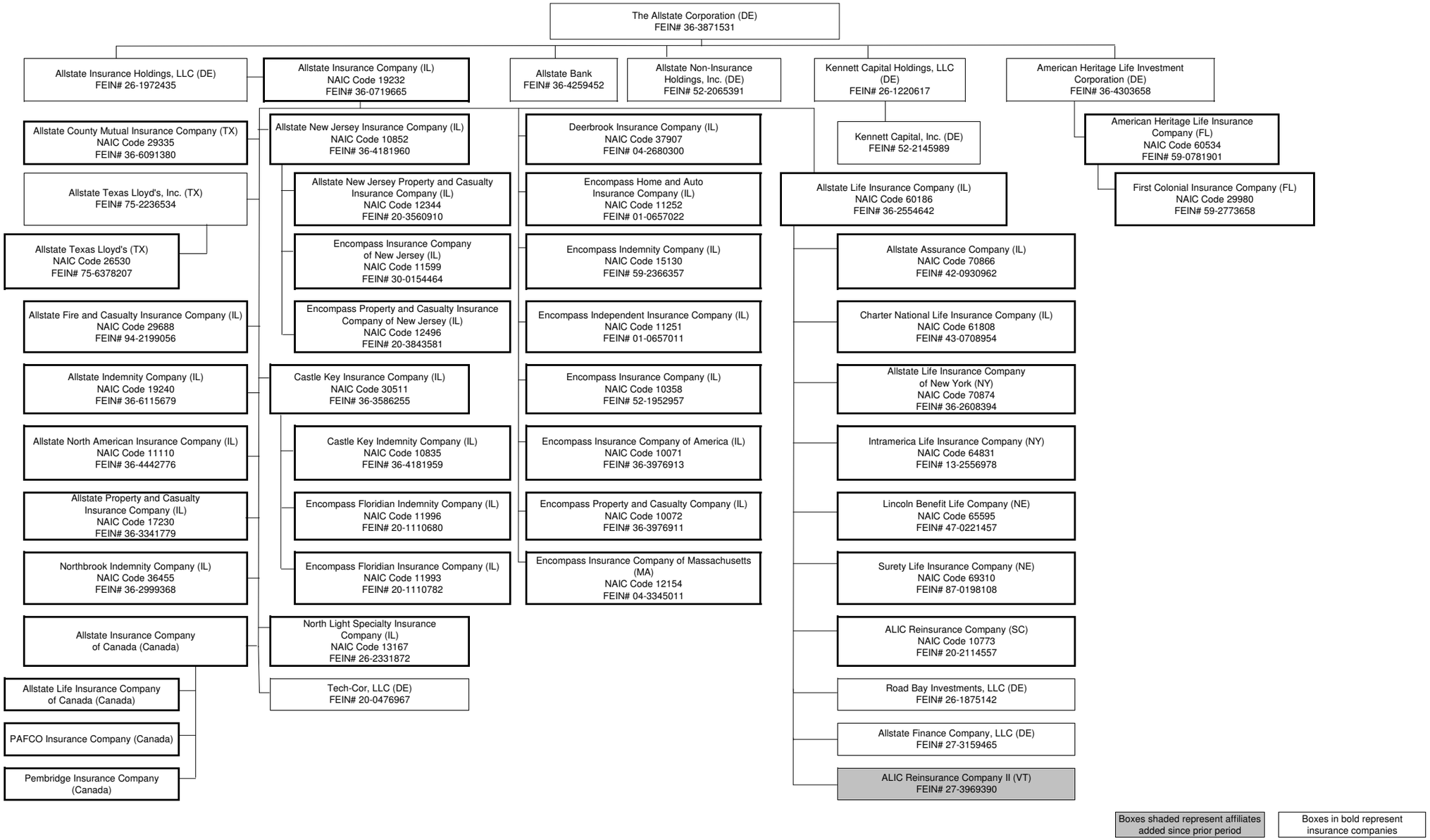
Allocated by States and Territories

States, Etc.	Direct Business Only					
	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CN						
58. Aggregate Other Alien OT						
59. Total						

NONE

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	Federal ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
10073	20-2114557	ALIC Reinsurance Company										(508,777,366)
	27-3969390	ALIC Reinsurance Company II		250,000							250,000	
29335	36-6091380	Allstate County Mutual Insurance Company										120,367,437
	27-3159465	Allstate Finance Company, LLC		17,600,000							17,600,000	
29688	94-2199056	Allstate Fire and Casualty Insurance Company		15,000,000			(709,183,085)	(1,081,776,269)			(1,775,959,354)	1,404,965,136
19240	36-6115679	Allstate Indemnity Company	(13,000,000)				(960,139,069)	(1,642,042,230)			(2,615,181,299)	1,953,437,436
	26-1973466	Allstate Institutional Advisors, LLC		(148,502)							(148,502)	
19232	36-0719665	Allstate Insurance Company	(1,260,877,630)	(18,000,000)			2,705,562,150	4,400,262,059			5,826,946,579	(6,905,312,868)
		Allstate Insurance Company of Canada	12,518,610								12,518,610	
60186	36-2554642	Allstate Life Insurance Company	2,655,807	(62,855,440)				631,388,948			571,189,315	(16,376,794,377)
70874	36-2608394	Allstate Life Insurance Company of New York										9,672,458
10852	36-4181960	Allstate New Jersey Insurance Company										(438,072,425)
12344	20-3560910	Allstate New Jersey Property and Casualty Insurance Company										263,396,213
17230	36-3341779	Allstate Property and Casualty Insurance Company					(1,036,239,996)	(1,443,994,526)			(2,480,234,522)	2,585,435,255
26530	75-6378207	Allstate Texas Lloyd's, Inc.						(232,449,034)			(232,449,034)	95,257,265
60534	59-0781901	American Heritage Life Insurance Company	(24,000,000)								(24,000,000)	261,832,582
10835	36-4181959	Castle Key Indemnity Company										13,575,105
30511	36-3586255	Castle Key Insurance Company										(17,818,169)
61808	43-0708954	Charter National Life Insurance Company										30,082,307
37907	04-2680300	Deerbrook Insurance Company										18,599,973
11996	20-1110680	Encompass Floridian Indemnity Company										4,882,285
11993	20-1110782	Encompass Floridian Insurance Company										12,447,093
11252	01-0657022	Encompass Home and Auto Insurance Company										64,444,284
15130	59-2366357	Encompass Indemnity Company										237,746,905
11251	01-0657011	Encompass Independent Insurance Company										2,770,377
10358	52-1952957	Encompass Insurance Company	(2,400,000)								(2,400,000)	44,248,249
10071	36-3976913	Encompass Insurance Company of America	(1,200,000)								(1,200,000)	212,192,469
12154	04-3345011	Encompass Insurance Company of Massachusetts										27,046,053
11599	30-0154464	Encompass Insurance Company of New Jersey										157,862,428
10072	36-3976911	Encompass Property and Casualty Company										45,601,855
12496	20-3843581	Encompass Property and Casualty Insurance Company of New Jersey										16,813,784
29980	59-2773658	First Colonial Insurance Company										(1,657,289)
65595	47-0221457	Lincoln Benefit Life Company						(631,388,948)			(631,388,948)	16,120,380,316
13167	26-2331872	North Light Specialty Insurance Company										294,011
36455	36-2999368	Northbrook Indemnity Company	(2,300,000)								(2,300,000)	81,630,665
		PAFCO Insurance Company	(15,407,520)								(15,407,520)	
		Pembridge Insurance Company	(17,333,460)								(17,333,460)	
	26-1875142	Road Bay Investments, LLC	(1,455,807)	45,153,942							43,698,135	

SCHEDULE Y

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

1 NAIC Company Code	2 Federal ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
69310	87-0198108	Surety Life Insurance Company	(1,200,000)								(1,200,000)	463,450,553
	20-0476967	Tech-Cor, LLC		3,000,000							3,000,000	
	36-3871531	The Allstate Corporation	1,324,000,000								1,324,000,000	
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required by March 1?	YES
	APRIL FILING	
5.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6.	Will Management's Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
	MAY FILING	
8.	Will this company be included in a combined annual statement which is filed with the NAIC by May 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile by August 1?	YES

The following supplemental reports are required to be filed as part of your annual statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of **NO** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplemental is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	NO
14.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
16.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
17.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
18.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	NO
19.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
20.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
21.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
22.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
23.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
24.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
25.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
26.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
27.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
28.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the stateof domicile and the NAIC by April 1?	NO
	AUGUST FILING	
29.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

12.
13.
14.
15.
16.
17.
18.
19.
22.
23.
25.
27.
28.

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]



13. Financial Guaranty Insurance Exhibit [Document Identifier 240]



14. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]



15. Supplement A to Schedule T [Document Identifier 455]



16. Trusteed Surplus Statement [Document Identifier 490]



17. Premiums Attributed to Protected Cells [Document Identifier 385]



18. Reinsurance Summary Supplemental Filing [Document Identifier 401]



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



22. Exceptions to the Reinsurance Attestation Supplement [Document Identifier 400]



23. Bail Bond Supplement [Document Identifier 500]



25. Long-Term Care Experience Reporting Forms [Document Identifier 306]



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



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Prepaid reinsurance premium	2,910,524		2,910,524	7,415,511
2505.	Patent intangible asset	308,333		308,333	408,333
2506.	Transferable state tax credits	2,112,000		2,112,000	
2507.	Equities and deposits in pools and associations				753,843
2508.	Prepaid expenses	379,076,500	379,076,500		
2509.	Advances	13,107,546	13,107,546		
2597.	Summary of remaining write-ins for Line 25 from overflow page	397,514,903	392,184,046	5,330,857	8,577,687

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Deposit for assumed reinsurance from CNA	24,463,509	27,880,704
2505.	Swap collateral reinvested	18,983,082	38,575,661
2506.	2008 NC private passenger auto escrow	113,588	12,898,978
2507.	Retroactive reinsurance reserve ceded	(15,455,554)	(23,851,346)
2597.	Summary of remaining write-ins for Line 25 from overflow page	28,104,624	55,503,997

Additional Write-ins for Statement of Income Line 14

		1 Current Year	2 Prior Year
1404.	Fines and penalties	(39,401)	(150,736)
1405.	Transferable state tax credits		92,851
1497.	Summary of remaining write-ins for Line 14 from overflow page	(39,401)	(57,885)

Additional Write-ins for Underwriting and Investment Exhibit Part 3 Line 24

		1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
2404.	Servicing fees	(21,886,785)	(58,036,950)		(79,923,734)
2405.	Change in unallocated loss adjustment expense reserves	(90,346,711)			(90,346,711)
2497.	Summary of remaining write-ins for Line 24 from overflow page	(112,233,496)	(58,036,950)		(170,270,445)

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	Accounts receivable	171,476	337,062	165,587
2597.	Summary of remaining write-ins for Line 25 from overflow page	171,476	337,062	165,587

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement	
	1 Amount	2 Percentage	3 Amount	4 Percentage
1. Bonds:				
1.1 U.S. treasury securities	2,371,700,298	6.819	2,371,700,298	6.819
1.2 U.S. government agency obligations (excluding mortgage-backed securities):				
1.21 Issued by U.S. government agencies	264,970,177	0.762	264,970,177	0.762
1.22 Issued by U.S. government sponsored agencies	274,428,839	0.789	274,428,839	0.789
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)				
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :				
1.41 States, territories and possessions general obligations	183,030,495	0.526	183,030,495	0.526
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	2,882,475,885	8.287	2,882,475,885	8.287
1.43 Revenue and assessment obligations	5,371,687,474	15.443	5,371,687,474	15.443
1.44 Industrial development and similar obligations	432,125,404	1.242	432,125,404	1.242
1.5 Mortgage-backed securities (includes residential and commercial MBS):				
1.51 Pass-through securities:				
1.511 Issued or guaranteed by GNMA	33,628,933	0.097	33,628,933	0.097
1.512 Issued or guaranteed by FNMA and FHLMC	916,938,019	2.636	916,938,019	2.636
1.513 All other				
1.52 CMOs and REMICs:				
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	579,589,041	1.666	579,589,041	1.666
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521				
1.523 All other	53,745,802	0.155	53,745,802	0.155
2. Other debt and other fixed income securities (excluding short-term):				
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	7,252,249,511	20.850	7,252,249,511	20.850
2.2 Unaffiliated non-U.S. securities (including Canada)	1,728,864,551	4.970	1,728,864,551	4.970
2.3 Affiliated securities				
3. Equity interests:				
3.1 Investments in mutual funds				
3.2 Preferred stocks:				
3.21 Affiliated				
3.22 Unaffiliated	155,995,400	0.448	155,995,400	0.448
3.3 Publicly traded equity securities (excluding preferred stocks):				
3.31 Affiliated	250,542,103	0.720	250,542,103	0.720
3.32 Unaffiliated	3,790,749,490	10.898	3,790,749,490	10.898
3.4 Other equity securities:				
3.41 Affiliated	4,970,403,726	14.290	4,970,403,726	14.290
3.42 Unaffiliated	31,656,887	0.091	31,656,887	0.091
3.5 Other equity interests including tangible personal property under lease:				
3.51 Affiliated				
3.52 Unaffiliated				
4. Mortgage loans:				
4.1 Construction and land development				
4.2 Agricultural				
4.3 Single family residential properties				
4.4 Multifamily residential properties				
4.5 Commercial loans	17,364,311	0.050	17,364,311	0.050
4.6 Mezzanine real estate loans				
5. Real estate investments:				
5.1 Property occupied by company	321,906,557	0.925	321,906,557	0.925
5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)				
5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)				
6. Contract loans				
7. Receivables for securities	9,746,459	0.028	9,746,459	0.028
8. Cash, cash equivalents and short-term investments	(433,366,340)	(1.246)	(433,366,340)	(1.246)
9. Other invested assets	3,322,500,158	9.552	3,322,500,158	9.552
10. Total invested assets	34,782,933,180	100.000	34,782,933,180	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		317,681,613
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	9,076,995	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	21,882,089	30,959,084
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		131,509
5.	Deduct amounts received on disposals, Part 3, Column 15		670,567
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	26,195,083	
	8.2 Totals, Part 3, Column 9		26,195,083
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		321,906,557
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		321,906,557

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		49,666,103
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	13,984,080	
	2.2 Additional investment made after acquisition (Part 2, Column 8)		13,984,080
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11	(143,390)	(143,390)
4.	Accrual of discount		102,002
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		27,700
7.	Deduct amounts received on disposals, Part 3, Column 15		46,272,184
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		17,364,312
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		17,364,312
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		17,364,312

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,370,589,735
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	137,977,680	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	861,138,373	999,116,053
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	10,081,542	
	3.2 Totals, Part 3, Column 12	1,408,367	11,489,909
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	29,382,820	
	5.2 Totals, Part 3, Column 9	5,385,270	34,768,090
6.	Total gain (loss) on disposals, Part 3, Column 19		5,984,832
7.	Deduct amounts received on disposals, Part 3, Column 16		132,406,139
8.	Deduct amortization of premium and depreciation		12,573,446
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	1,947,260	
	9.2 Totals, Part 3, Column 14	77,115	2,024,375
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	16,678,230	
	10.2 Totals, Part 3, Column 11	2,230,477	18,908,707
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,260,084,702
12.	Deduct total nonadmitted amounts		6,339,000
13.	Statement value at end of current period (Line 11 minus Line 12)		3,253,745,702

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		31,962,324,072
2.	Cost of bonds and stocks acquired, Part 3, Column 7		15,371,910,809
3.	Accrual of discount		92,249,506
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	161,084,465	
	4.2. Part 2, Section 1, Column 15	21,869,266	
	4.3. Part 2, Section 2, Column 13	285,341,435	
	4.4. Part 4, Column 11	73,813,012	542,108,178
5.	Total gain (loss) on disposals, Part 4, Column 19		446,339,483
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		16,521,508,172
7.	Deduct amortization of premium		75,644,009
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	300,565	
	8.2. Part 2, Section 1, Column 19	(97,449)	
	8.3. Part 2, Section 2, Column 16	39,253,556	
	8.4. Part 4, Column 15	(10,342,397)	29,114,275
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	159,323,135	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	48,692,219	
	9.4. Part 4, Column 13	90,541,414	298,556,768
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		31,548,337,375
11.	Deduct total nonadmitted amounts		3,555,337
12.	Statement value at end of current period (Line 10 minus Line 11)		31,544,782,038

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	2,705,420,874	2,690,131,087	2,711,979,222	2,689,867,293
Governments	2.	Canada	49,720,225	51,968,568	48,337,287	48,152,552
(Including all obligations guaranteed by governments)	3.	Other Countries	377,221,405	388,454,269	375,080,341	367,409,215
	4.	Totals	3,132,362,504	3,130,553,924	3,135,396,850	3,105,429,060
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	183,030,495	182,511,494	186,271,976	176,165,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	1,527,316,723	1,550,874,272	1,446,687,445	1,926,435,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	8,165,861,968	8,268,776,295	8,211,791,763	8,496,552,019
Industrial and Miscellaneous, Credit Tenant Loans and Hybrid Securities (unaffiliated)	8.	United States	7,772,560,328	7,960,150,905	8,057,846,349	8,710,718,505
	9.	Canada	266,452,396	272,910,656	266,573,399	266,598,033
	10.	Other Countries	1,297,850,016	1,335,038,057	1,302,845,702	1,312,829,257
	11.	Totals	9,336,862,740	9,568,099,618	9,627,265,450	10,290,145,795
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	22,345,434,430	22,700,815,603	22,607,413,484	23,994,726,873
PREFERRED STOCKS	14.	United States	140,773,556	152,048,957	137,692,335	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	15,221,843	16,449,924	14,626,512	
	17.	Totals	155,995,399	168,498,881	152,318,847	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	155,995,399	168,498,881	152,318,847	
COMMON STOCKS	20.	United States	2,540,246,304	2,540,246,304	2,253,952,029	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	140,957,198	140,957,198	116,715,470	
	22.	Other Countries	1,141,202,876	1,141,202,876	1,028,581,305	
	23.	Totals	3,822,406,378	3,822,406,378	3,399,248,804	
Parent, Subsidiaries and Affiliates	24.	Totals	5,224,501,167	5,224,501,167	5,582,086,418	
	25.	Total Common Stocks	9,046,907,545	9,046,907,545	8,981,335,222	
	26.	Total Stocks	9,202,902,944	9,215,406,426	9,133,654,069	
	27.	Total Bonds and Stocks	31,548,337,373	31,916,222,029	31,741,067,554	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	220,822,909	1,587,370,415	615,119,145	177,037,657	123,366,614	2,723,716,740	12.2	2,005,369,961	8.9	2,723,716,740	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	220,822,909	1,587,370,415	615,119,145	177,037,657	123,366,614	2,723,716,740	12.2	2,005,369,961	8.9	2,723,716,740	
2. All Other Governments											
2.1 Class 1	711,923	278,140,387	52,505,662	22,705,701		354,063,673	1.6	403,354,603	1.8	233,243,856	120,819,817
2.2 Class 2		29,626,159	21,440,057	18,995,702		70,061,918	0.3	66,751,772	0.3	62,673,242	7,388,676
2.3 Class 3											
2.4 Class 4											
2.5 Class 5	375,472	1,501,887	938,679			2,816,039	0.0			2,816,039	
2.6 Class 6											
2.7 Totals	1,087,394	309,268,434	74,884,398	41,701,404		426,941,630	1.9	470,106,375	2.1	298,733,137	128,208,493
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1	31,557,647	82,795,160	11,800,334	52,638,549	4,080,949	182,872,639	0.8			182,872,639	
3.2 Class 2		157,856				157,856	0.0			157,856	
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals	31,557,647	82,953,016	11,800,334	52,638,549	4,080,949	183,030,495	0.8			183,030,495	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1	124,618,576	287,791,750	205,057,117	632,670,866	55,537,389	1,305,675,699	5.8	4,234,289,939	18.8	1,305,675,699	
4.2 Class 2	2,133,561	20,309,643	37,108,110	121,167,268	4,064,137	184,782,719	0.8	536,065,881	2.4	184,782,719	
4.3 Class 3		17,490,861	763,567	2,634,081	3,338,913	24,227,422	0.1	33,792,692	0.1	24,227,422	
4.4 Class 4	119,370	901,865	1,694,695	5,872,643	4,042,310	12,630,882	0.1	6,760,641	0.0	12,630,882	
4.5 Class 5											
4.6 Class 6											
4.7 Totals	126,871,507	326,494,119	244,623,489	762,344,859	66,982,750	1,527,316,723	6.8	4,810,909,153	21.3	1,527,316,723	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	833,508,103	1,967,113,687	1,193,380,060	2,097,482,994	722,618,022	6,814,102,866	30.4	6,931,382,202	30.7	6,788,047,326	26,055,540
5.2 Class 2	32,620,173	135,811,364	199,842,477	414,728,319	72,528,348	855,530,680	3.8	1,436,715,056	6.4	851,530,680	4,000,000
5.3 Class 3	5,810,613	19,496,442	38,661,701	80,353,803	21,343,893	165,666,451	0.7	280,793,413	1.2	131,509,862	34,156,589
5.4 Class 4	304,374	3,332,759	11,304,989	54,837,990	22,372,594	92,152,706	0.4	179,978,496	0.8	70,917,834	21,234,872
5.5 Class 5	2,376,633	19,842,483	20,239,057	57,817,610	75,984,039	176,259,822	0.8	206,783,852	0.9	176,259,822	
5.6 Class 6	1,124,047	8,094,183	13,233,507	31,150,371	8,547,335	62,149,443	0.3	48,384,884	0.2	62,149,443	
5.7 Totals	875,743,943	2,153,690,918	1,476,661,790	2,736,371,087	923,394,231	8,165,861,968	36.5	9,084,037,902	40.2	8,080,414,968	85,447,000

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	722,402,524	3,973,924,711	783,365,099	223,565,573	256,010,284	5,959,268,192	26.6	4,352,591,378	19.3	4,484,060,274	1,475,207,918
6.2 Class 2	76,334,078	893,533,308	696,489,627	191,073,547	105,892,200	1,963,322,760	8.8	1,058,855,898	4.7	1,619,089,195	344,233,565
6.3 Class 3	47,216,581	229,235,365	446,726,704	93,875,933	124,939,604	941,994,188	4.2	409,348,423	1.8	712,751,309	229,242,879
6.4 Class 4	6,474,163	110,327,495	211,307,921	44,506,174	3,120,338	375,736,092	1.7	258,388,089	1.1	239,352,456	136,383,635
6.5 Class 5	9,954,937	41,650,335	20,466,186	7,462,115	2,372,579	81,906,151	0.4	53,943,049	0.2	26,851,447	55,054,704
6.6 Class 6	1,116,399	5,621,047	6,040,349	8,109,817	4,923,255	25,810,866	0.1	31,812,660	0.1	25,164,725	646,141
6.7 Totals	863,498,682	5,254,292,260	2,164,395,886	568,593,159	497,258,260	9,348,038,249	41.7	6,164,939,497	27.3	7,107,269,406	2,240,768,843
7. Credit Tenant Loans											
7.1 Class 1	870,814	301,855				1,172,668	0.0				1,172,668
7.2 Class 2											
7.3 Class 3											
7.4 Class 4	177,546	844,887	517,309			1,539,743	0.0				1,539,743
7.5 Class 5											
7.6 Class 6											
7.7 Totals	1,048,360	1,146,742	517,309			2,712,412	0.0				2,712,412
8. Hybrid Securities											
8.1 Class 1			1,173,640		3,779,123	4,952,762	0.0	16,058,612	0.1	1,473,326	3,479,437
8.2 Class 2					8,050,041	8,050,041	0.0	10,615,719	0.0	5,523,377	2,526,664
8.3 Class 3		5,437,705			5,467,083	10,904,788	0.0	12,804,793	0.1	10,904,788	
8.4 Class 4					1,374,375	1,374,375	0.0	1,260,000	0.0	1,374,375	
8.5 Class 5											
8.6 Class 6											
8.7 Totals		5,437,705	1,173,640		18,670,621	25,281,966	0.1	40,739,125	0.2	19,275,865	6,006,101
9. Parent, Subsidiaries and Affiliates											
9.1 Class 1											
9.2 Class 2											
9.3 Class 3											
9.4 Class 4											
9.5 Class 5											
9.6 Class 6											
9.7 Totals											

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
10. Total Bonds Current Year											
10.1 Class 1	(d) 1,934,492,494	8,177,437,965	2,862,401,057	3,206,101,341	1,165,392,381	17,345,825,239	77.4	XXX	XXX	15,719,089,860	1,626,735,379
10.2 Class 2	(d) 111,087,812	1,079,438,330	954,880,271	745,964,836	190,534,726	3,081,905,975	13.8	XXX	XXX	2,723,757,069	358,148,905
10.3 Class 3	(d) 53,027,194	271,660,372	486,151,972	176,863,817	155,089,493	1,142,792,849	5.1	XXX	XXX	879,393,381	263,399,468
10.4 Class 4	(d) 7,075,453	115,407,006	224,824,913	105,216,808	30,909,617	483,433,798	2.2	XXX	XXX	324,275,547	159,158,251
10.5 Class 5	(d) 12,707,042	62,994,705	41,643,923	65,279,724	78,356,618	(c) 260,982,012	1.2	XXX	XXX	205,927,308	55,054,704
10.6 Class 6	(d) 2,240,446	13,715,230	19,273,856	39,260,188	13,470,589	(c) 87,960,309	0.4	XXX	XXX	87,314,168	646,141
10.7 Totals	2,120,630,442	9,720,653,609	4,589,175,992	4,338,686,714	1,633,753,425	(b) 22,402,900,182	100.0	XXX	XXX	19,939,757,334	2,463,142,848
10.8 Line 10.7 as a % of Col. 6	9.5	43.4	20.5	19.4	7.3	100.0	XXX	XXX	XXX	89.0	11.0
11. Total Bonds Prior Year											
11.1 Class 1	1,978,602,586	7,046,036,691	2,340,701,256	4,668,215,905	1,909,490,257	XXX	XXX	17,943,046,695	79.5	17,273,046,223	670,000,472
11.2 Class 2	50,535,529	757,340,087	767,475,593	1,040,765,954	492,887,163	XXX	XXX	3,109,004,326	13.8	2,841,734,511	267,269,815
11.3 Class 3	10,091,271	189,983,092	76,842,754	246,999,731	212,822,474	XXX	XXX	736,739,322	3.3	607,876,277	128,863,044
11.4 Class 4	7,361,937	121,667,085	91,905,606	133,617,626	91,834,972	XXX	XXX	446,387,225	2.0	297,639,102	148,748,123
11.5 Class 5	7,892,484	46,065,195	42,655,941	49,161,931	114,951,350	XXX	XXX	(c) 260,726,901	1.2	222,710,735	38,016,166
11.6 Class 6	3,734,434	18,182,317	9,212,675	28,397,358	20,670,761	XXX	XXX	(c) 80,197,544	0.4	67,219,124	12,978,421
11.7 Totals	2,058,218,242	8,179,274,467	3,328,793,824	6,167,158,505	2,842,656,976	XXX	XXX	(b) 22,576,102,013	100.0	21,310,225,971	1,265,876,042
11.8 Line 11.7 as a % of Col. 8	9.1	36.2	14.7	27.3	12.6	XXX	XXX	100.0	XXX	94.4	5.6
12. Total Publicly Traded Bonds											
12.1 Class 1	1,831,895,901	6,827,653,155	2,748,615,557	3,193,034,728	1,117,890,519	15,719,089,860	70.2	17,273,046,223	76.5	15,719,089,860	XXX
12.2 Class 2	98,766,463	853,077,001	847,766,637	736,862,030	187,284,938	2,723,757,069	12.2	2,841,734,511	12.6	2,723,757,069	XXX
12.3 Class 3	27,154,856	193,652,432	361,359,220	155,962,056	141,264,817	879,393,381	3.9	607,876,277	2.7	879,393,381	XXX
12.4 Class 4	5,133,494	77,898,909	130,151,539	87,264,999	23,826,606	324,275,547	1.4	297,639,102	1.3	324,275,547	XXX
12.5 Class 5	10,501,121	36,887,506	23,207,035	59,307,317	76,024,329	205,927,308	0.9	222,710,735	1.0	205,927,308	XXX
12.6 Class 6	2,244,121	13,715,230	19,273,856	38,610,372	13,470,589	87,314,168	0.4	67,219,124	0.3	87,314,168	XXX
12.7 Totals	1,975,695,956	8,002,884,233	4,130,373,845	4,271,041,501	1,559,761,799	19,939,757,334	89.0	21,310,225,971	94.4	19,939,757,334	XXX
12.8 Line 12.7 as a % of Col. 6	9.9	40.1	20.7	21.4	7.8	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	8.8	35.7	18.4	19.1	7.0	89.0	XXX	XXX	XXX	89.0	XXX
13. Total Privately Placed Bonds											
13.1 Class 1	102,596,593	1,349,784,810	113,785,500	13,066,614	47,501,862	1,626,735,379	7.3	670,000,472	3.0	XXX	1,626,735,379
13.2 Class 2	12,321,349	226,361,329	107,113,633	9,102,806	3,249,788	358,148,905	1.6	267,269,815	1.2	XXX	358,148,905
13.3 Class 3	25,872,338	78,007,940	124,792,752	20,901,761	13,824,676	263,399,468	1.2	128,863,044	0.6	XXX	263,399,468
13.4 Class 4	1,941,959	37,508,097	94,673,375	17,951,809	7,083,011	159,158,251	0.7	148,748,123	0.7	XXX	159,158,251
13.5 Class 5	2,205,921	26,107,199	18,436,888	5,972,408	2,332,289	55,054,704	0.2	38,016,166	0.2	XXX	55,054,704
13.6 Class 6	(3,675)			649,816		646,141	0.0	12,978,421	0.1	XXX	646,141
13.7 Totals	144,934,486	1,717,769,376	458,802,147	67,645,214	73,991,626	2,463,142,848	11.0	1,265,876,042	5.6	XXX	2,463,142,848
13.8 Line 13.7 as a % of Col. 6	5.9	69.7	18.6	2.7	3.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.6	7.7	2.0	0.3	0.3	11.0	XXX	XXX	XXX	XXX	11.0

(a) Includes $ 2,219,243,594 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 94,802,875 current year, $ 129,095,255 prior year of bonds with Z designations and $ 955,573,310 , current year $ 971,480,138 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 15,212,504 current year, $ 469,562 prior year of bonds with 5* designations and $, current year $ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 57,465,753 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	210,789,597	1,560,287,175	594,327,970	172,740,723	123,342,084	2,661,487,549	11.9	1,959,533,826	8.7	2,661,487,549	
1.2 Single Class Mortgage-Backed /Asset Backed Securities	10,033,312	27,083,240	20,791,176	4,296,934	24,530	62,229,192	0.3	45,836,135	0.2	62,229,191	1
1.7 Totals	220,822,909	1,587,370,415	615,119,146	177,037,657	123,366,614	2,723,716,741	12.2	2,005,369,961	8.9	2,723,716,740	1
2. All Other Governments											
2.1 Issuer Obligations		304,918,856	69,911,491	38,675,733		413,506,080	1.8	430,023,470	1.9	285,297,587	128,208,493
2.2 Single Class Mortgage-Backed /Asset Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
2.3 Defined											
2.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
2.5 Defined											
2.6 Other	1,087,394	4,349,577	4,972,907	3,025,671		13,435,549	0.1	40,082,905	0.2	13,435,550	(1)
2.7 Totals	1,087,394	309,268,433	74,884,398	41,701,404		426,941,629	1.9	470,106,375	2.1	298,733,137	128,208,492
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	31,557,647	82,953,016	11,800,334	52,638,549	4,080,949	183,030,495	0.8			183,030,495	
3.2 Single Class Mortgage-Backed /Asset Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
3.3 Defined											
3.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
3.5 Defined											
3.6 Other											
3.7 Totals	31,557,647	82,953,016	11,800,334	52,638,549	4,080,949	183,030,495	0.8			183,030,495	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	126,871,507	326,494,119	244,623,489	762,344,859	66,982,750	1,527,316,724	6.8	4,810,909,153	21.3	1,527,316,723	1
4.2 Single Class Mortgage-Backed /Asset Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
4.3 Defined											
4.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
4.5 Defined											
4.6 Other											
4.7 Totals	126,871,507	326,494,119	244,623,489	762,344,859	66,982,750	1,527,316,724	6.8	4,810,909,153	21.3	1,527,316,723	1
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	517,986,699	1,323,790,436	1,115,389,352	2,647,838,269	548,597,960	6,153,602,716	27.5	7,726,121,477	34.2	6,082,055,715	71,547,001
5.2 Single Class Mortgage-Backed /Asset Backed Securities	224,455,029	477,299,404	169,306,418	41,853,381	4,023,787	916,938,019	4.1	1,319,351,114	5.8	916,938,019	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
5.3 Defined											
5.4 Other	133,302,215	352,601,078	191,966,021	35,928,522	714,506	714,512,342	3.2	38,565,311	0.2	714,512,342	
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
5.5 Defined											
5.6 Other				10,750,914	370,057,978	380,808,892	1.7			366,908,892	13,900,000
5.7 Totals	875,743,943	2,153,690,918	1,476,661,791	2,736,371,086	923,394,231	8,165,861,969	36.5	9,084,037,902	40.2	8,080,414,968	85,447,001

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	331,543,475	3,712,547,830	1,958,607,752	455,395,069	255,941,058	6,714,035,184	30.0	3,648,585,489	16.2	5,212,128,695	1,501,906,489
6.2 Single Class Mortgage-Backed /Asset Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
6.3 Defined	35,097,558	74,345,971	38,589,383	26,798,115	2,822,732	177,653,759	0.8	271,160,585	1.2	176,411,561	1,242,198
6.4 Other	241,028,673	300,252,878	100,204,887	65,966,413	70,527,152	777,980,003	3.5	700,426,045	3.1	705,286,178	72,693,825
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
6.5 Defined	1,390,727	5,634,025	10,160,519	12,454,016		29,639,287	0.1	7,255,206	0.0	23,412,753	6,226,534
6.6 Other	254,438,249	1,161,511,556	56,833,345	7,979,546	167,967,318	1,648,730,014	7.4	1,537,512,172	6.8	990,030,219	658,699,795
6.7 Totals	863,498,682	5,254,292,260	2,164,395,886	568,593,159	497,258,260	9,348,038,247	41.7	6,164,939,497	27.3	7,107,269,406	2,240,768,841
7. Credit Tenant Loans											
7.1 Issuer Obligations	1,048,360	1,146,742	517,309			2,712,411	0.0				2,712,411
7.2 Single Class Mortgage-Backed Securities											
7.7 Totals	1,048,360	1,146,742	517,309			2,712,411	0.0				2,712,411
8. Hybrid Securities											
8.1 Issuer Obligations		5,437,705	1,173,640		18,670,621	25,281,966	0.1	40,739,125	0.2	19,275,865	6,006,101
8.2 Single Class Mortgage-Backed /Asset Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
8.3 Defined											
8.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
8.5 Defined											
8.6 Other											
8.7 Totals		5,437,705	1,173,640		18,670,621	25,281,966	0.1	40,739,125	0.2	19,275,865	6,006,101
9. Parent, Subsidiaries and Affiliates											
9.1 Issuer Obligations											
9.2 Single Class Mortgage-Backed /Asset Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
9.3 Defined											
9.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
9.5 Defined											
9.6 Other											
9.7 Totals											

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
10. Total Bonds Current Year											
10.1 Issuer Obligations	1,219,797,285	7,317,575,879	3,996,351,337	4,129,633,202	1,017,615,422	17,680,973,125	78.9	XXX	XXX	15,970,592,629	1,710,380,496
10.2 Single Class Mortgage-Backed /Asset Backed Securities	234,488,341	504,382,644	190,097,594	46,150,315	4,048,317	979,167,211	4.4	XXX	XXX	979,167,210	1
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
10.3 Defined	35,097,558	74,345,971	38,589,383	26,798,115	2,822,732	177,653,759	0.8	XXX	XXX	176,411,561	1,242,198
10.4 Other	374,330,888	652,853,956	292,170,908	101,894,935	71,241,658	1,492,492,345	6.7	XXX	XXX	1,419,798,520	72,693,825
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
10.5 Defined	1,390,727	5,634,025	10,160,519	12,454,016		29,639,287	0.1	XXX	XXX	23,412,753	6,226,534
10.6 Other	255,525,643	1,165,861,133	61,806,252	21,756,131	538,025,296	2,042,974,455	9.1	XXX	XXX	1,370,374,661	672,599,794
10.7 Totals	2,120,630,442	9,720,653,608	4,589,175,993	4,338,686,714	1,633,753,425	22,402,900,182	100.0	XXX	XXX	19,939,757,334	2,463,142,848
10.8 Line 10.7 as a % of Col. 6	9.5	43.4	20.5	19.4	7.3	100.0	XXX	XXX	XXX	89.0	11.0
11. Total Bonds Prior Year											
11.1 Issuer Obligations	1,428,908,720	6,781,022,028	2,915,052,763	5,800,147,419	1,690,781,610	XXX	XXX	18,615,912,540	82.5	17,698,071,980	917,840,560
11.2 Single Class Mortgage-Backed /Asset Backed Securities	257,502,504	626,242,529	232,347,490	234,243,728	14,850,999	XXX	XXX	1,365,187,250	6.0	1,365,187,249	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
11.3 Defined	65,316,745	89,380,365	24,181,547	14,088,353	78,193,575	XXX	XXX	271,160,585	1.2	267,863,117	3,297,468
11.4 Other	207,825,282	171,623,358	35,965,334	60,409,593	263,167,790	XXX	XXX	738,991,356	3.3	717,899,334	21,092,022
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
11.5 Defined	381,270	1,776,935	2,535,788	2,561,214		XXX	XXX	7,255,206	0.0		7,255,206
11.6 Other	98,283,722	509,229,253	118,710,903	55,708,197	795,663,003	XXX	XXX	1,577,595,077	7.0	1,261,204,291	316,390,785
11.7 Totals	2,058,218,242	8,179,274,467	3,328,793,824	6,167,158,505	2,842,656,976	XXX	XXX	22,576,102,013	100.0	21,310,225,971	1,265,876,042
11.8 Line 11.7 as a % of Col. 8	9.1	36.2	14.7	27.3	12.6	XXX	XXX	100.0	XXX	94.4	5.6
12. Total Publicly Traded Bonds											
12.1 Issuer Obligations	1,193,124,058	6,143,643,558	3,571,385,640	4,074,076,629	988,362,744	15,970,592,629	71.3	17,698,071,980	78.4	15,970,592,629	XXX
12.2 Single Class Mortgage-Backed /Asset Backed Securities	234,488,341	504,382,645	190,097,593	46,150,315	4,048,316	979,167,210	4.4	1,365,187,249	6.0	979,167,210	XXX
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
12.3 Defined	33,855,360	74,345,971	38,589,383	26,798,115	2,822,732	176,411,561	0.8	267,863,117	1.2	176,411,561	XXX
12.4 Other	351,492,772	614,182,162	287,468,941	99,769,646	66,885,000	1,419,798,521	6.3	717,899,334	3.2	1,419,798,521	XXX
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
12.5 Defined	971,900	3,968,915	8,001,728	10,470,210		23,412,753	0.1			23,412,753	XXX
12.6 Other	161,763,525	662,360,983	34,830,560	13,776,585	497,643,008	1,370,374,661	6.1	1,261,204,291	5.6	1,370,374,661	XXX
12.7 Totals	1,975,695,956	8,002,884,234	4,130,373,845	4,271,041,500	1,559,761,800	19,939,757,335	89.0	21,310,225,971	94.4	19,939,757,335	XXX
12.8 Line 12.7 as a % of Col. 6	9.9	40.1	20.7	21.4	7.8	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	8.8	35.7	18.4	19.1	7.0	89.0	XXX	XXX	XXX	89.0	XXX
13. Total Privately Placed Bonds											
13.1 Issuer Obligations	26,673,227	1,173,932,321	424,965,697	55,556,573	29,252,678	1,710,380,496	7.6	917,840,560	4.1	XXX	1,710,380,496
13.2 Single Class Mortgage-Backed /Asset Backed Securities		(1)	1		1	1	0.0		0.0	XXX	1
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
13.3 Defined	1,242,198					1,242,198	0.0	3,297,468	0.0	XXX	1,242,198
13.4 Other	22,838,116	38,671,794	4,701,967	2,125,289	4,356,658	72,693,824	0.3	21,092,022	0.1	XXX	72,693,824
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
13.5 Defined	418,827	1,665,110	2,158,791	1,983,806		6,226,534	0.0	7,255,206	0.0	XXX	6,226,534
13.6 Other	93,762,118	503,500,150	26,975,692	7,979,546	40,382,288	672,599,794	3.0	316,390,785	1.4	XXX	672,599,794
13.7 Totals	144,934,486	1,717,769,374	458,802,148	67,645,214	73,991,625	2,463,142,847	11.0	1,265,876,042	5.6	XXX	2,463,142,847
13.8 Line 13.7 as a % of Col. 6	5.9	69.7	18.6	2.7	3.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.6	7.7	2.0	0.3	0.3	11.0	XXX	XXX	XXX	XXX	11.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	43,616,342	43,616,342			
2. Cost of short-term investments acquired	44,367,022	44,367,022			
3. Accrual of discount	20,080	20,080			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	70,483,842	70,483,842			
7. Deduct amortization of premium	112,088	112,088			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	17,407,515	17,407,515			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	17,407,515	17,407,515			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 8, prior year)			153,297,670
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	133,973,252		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	150,334,321		284,307,572
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(92,133,490)		
	3.2 Section 2, Column 19	12,356,369		(79,777,120)
4.	Total gain (loss) on termination recognized, Section 2, Column 22			(316,503,831)
5.	Considerations received/(paid) on terminations, Section 2, Column 15			3,573,764
6.	Amortization:			
	5.1 Section 1, Column 19	(93,468)		
	5.2 Section 2, Column 21	(339,809)		(433,277)
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20			
	7.2 Section 2, Column 23			
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18	1,654,942		
	8.2 Section 2, Column 20	(2,795,411)		(1,140,469)
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			36,176,781
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			36,176,781

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year			
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)			
3.1	Change in variation margin on open contracts:			
	3.11 Section 1, Column 15, current year minus	(30,064,462)		
	3.12 Section 1, Column 15, prior year	2,536,670		(32,601,132)
3.2	Add:			
	Change in adjustment to basis of hedged item:			
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year	2,536,670		(2,536,670)
	Change in amount recognized:			
	3.23 Section 1, Column 16, current year to date minus	(30,064,462)		
	3.24 Section 1, Column 16, prior year		(30,064,462)	(32,601,132)
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Variation margin on terminated contracts during the year (Section 2, Column 15)			155,133
4.2:	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)			
	4.22 Amount recognized (Section 2, Column 16)	155,133	155,133	
4.3	Subtotal (Line 4.1 minus Line 4.2)			
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Recognized			
	5.2 Used to adjust basis of hedged items			
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
097023C#0	BA 36 03/20/2013 due 03/20/2013, CDS attached to Cash Security-RHODE ISLAND HLTH PROVIDENCE SCH 07C	1FE	3,000,000	3,167,188	3,304,474	01/04/2008	03/20/2013	CDS CS2298244 ON BA 36 03/20/2013		(2,546)	762243-ZQ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C	1FE	3,167,188	3,307,020
743263A*6	PGN 100 03/20/2015 due 03/20/2015, CDS attached to Cash Security-HYUNDAI MOTOR MANUFACTUR	2FE	10,000,000	10,052,427	10,494,449	02/16/2010	03/20/2015	CDS CS3081607 ON PGN 100 03/20/2015	78,642	233,309	44890A-AA-6	HYUNDAI MOTOR MANUFACTUR	2FE	9,973,785	10,261,140
04624@AC0	AGO-AGC 500 03/20/2015 due 03/20/2015, CDS attached to Cash Security-WAL-MART STORES INC	1FE	5,000,000	4,554,377	4,645,832	02/19/2010	03/20/2015	CDS CS3086739 ON AGO-AGC 500 03/20/2015	(415,936)	(483,198)	931142-CR-2	WAL-MART STORES INC	1FE	4,970,314	5,129,030
29273RB#5	ENTRPA 185 06/20/2013 due 06/20/2013, CDS attached to Cash Security-EXPORT-IMPORT BK KOREA	2FE	5,000,000	4,976,824	5,204,792	03/28/2008	06/20/2013	CDS CS2369920 ON ENTRPA 185 06/20/2013		123,312	302154-AV-1	EXPORT-IMPORT BK KOREA	1FE	4,976,824	5,081,480
55295*AD0	MBIA INSURANCE CORPORAT due 12/20/2012, CDS attached to Cash Security-KRAFT FOODS INC	4FE	5,000,000	4,848,587	4,212,217	10/25/2007	12/20/2012	CDS CS2259840 ON MBIA INSURANCE CORPORAT		(1,608,143)	50075N-AS-3	KRAFT FOODS INC	2FE	4,848,587	5,820,360
62618#AD2	FLORDIA STATE GO 85% due 09/20/2017, CDS attached to Cash Security-ORANGE CNTY FL TOURIST DEV TAX 07	1FE	20,000,000	20,037,147	17,379,715	09/18/2007	09/20/2017	CDS CS2236806 ON FLORDIA STATE GO 85%		(1,361,085)	684545-WB-8	ORANGE CNTY FL TOURIST DEV TAX 07	1FE	20,037,147	18,740,800
62618#AK6	STATE OF TEXAS RR85% due 12/20/2017, CDS attached to Cash Security-CHICAGO IL BRD OF ED G O SCH REF 98B-1	1FE	15,000,000	6,376,181	5,257,662	11/08/2007	12/20/2017	CDS CS2275218 ON STATE OF TEXAS RR85%		(542,088)	167501-UL-7	CHICAGO IL BRD OF ED G O SCH REF 98B-1	1FE	6,376,181	5,799,750
62618#AP5	HOUSTON TEXAS RR 85% due 03/20/2018, CDS attached to Cash Security-DALLAS FT WORTH TX INTL ARPT JOINT 03C-2	1FE	25,000,000	25,000,000	22,893,588	01/28/2008	03/20/2018	CDS CS2318729 ON HOUSTON TEXAS RR 85%		(2,168,162)	235036-NU-0	DALLAS FT WORTH TX INTL ARPT JOINT 03C-2	1FE	25,000,000	25,061,750
62618#AN0	PHOENIX ARIZONA RR85% due 03/20/2018, CDS attached to Cash Security-TYLER TX HLTH FAC EAST TX MED CTR 07A	1FE	25,000,000	24,809,457	19,626,240	01/28/2008	03/20/2018	CDS CS2318737 ON PHOENIX ARIZONA RR85%		(2,202,760)	902261-HG-4	TYLER TX HLTH FAC EAST TX MED CTR 07A	2FE	24,809,457	21,829,000
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-AMGEN INC	1FE	3,770,739	3,769,047	3,583,369	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(330,993)	031162-BB-5	AMGEN INC	1FE	3,769,047	3,914,363
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-JOHNSON CONTROLS INC	1FE	7,541,478	7,509,199	7,348,707	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(661,987)	478366-AU-1	JOHNSON CONTROLS INC	2FE	7,509,199	8,010,694
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-REPUBLIC OF POLAND	1FE	1,885,370	2,036,160	1,946,513	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(165,497)	731011-AR-3	REPUBLIC OF POLAND	1FE	2,036,160	2,112,010
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-SCAGO SC ED FAC PICKENS SD 2006	1FE	11,802,413	11,078,571	10,042,562	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(1,036,009)	80585T-AT-8	SCAGO SC ED FAC PICKENS SD 2006	1FE	11,078,571	11,078,571
084664G#2	BERKSHIRE HATHWAY due 09/20/2014, CDS attached to Cash Security-TJX COS INC	1FE	5,000,000	4,903,515	5,344,434	08/04/2009	09/20/2014	CDS CS2938245 ON BERKSHIRE HATHWAY	(96,171)	(14,571)	872540-AN-9	TJX COS INC	1FE	4,999,686	5,359,005
06738CH@1	BACR-BANK 100 12/20/201 due 12/20/2014, CDS attached to Cash Security-UNITED TECHNOLOGIES CORP	1FE	3,000,000	2,890,054	3,249,029	10/07/2009	12/20/2014	CDS CS2974109 ON BACR-BANK 100 12/20/201	(29,617)	(143,593)	913017-BM-0	UNITED TECHNOLOGIES CORP	1FE	2,919,671	3,392,622
17275RC*1	CSCO 100 03/20/2015 due 03/20/2015, CDS attached to Cash Security-KRAFT FOODS INC	1FE	10,000,000	10,123,034	10,993,905	03/08/2010	03/20/2015	CDS CS3102098 ON CSCO 100 03/20/2015	199,720	231,215	50075N-BA-1	KRAFT FOODS INC	2FE	9,923,313	10,762,690
04621WA*1	AGO-AGC 500 03/20/2011 due 03/20/2011, CDS attached to Cash Security-AMERISOURCEBERGEN CORP	1FE	10,000,000	10,936,559	11,016,907	03/12/2010	03/20/2011	CDS CS3107204 ON AGO-AGC 500 03/20/2011		(11,003)	03073E-AF-2	AMERISOURCEBERGEN CORP	2FE	10,936,559	11,027,910
G0747#AB3	HBOS-SCOTB 100 03/20/20 due 03/20/2015, CDS attached to Cash Security-BANK OF AMERICA CORP	1FE	5,000,000	4,909,630	4,944,844	03/23/2010	03/20/2015	CDS CS3117476 ON HBOS-SCOTB 100 03/20/20	(73,179)	(152,616)	06051G-EC-9	BANK OF AMERICA CORP	1FE	4,982,809	5,097,460
91324PC#7	UNH 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-GOLDMAN SACHS GROUP INC	2FE	10,000,000	10,216,242	10,797,494	04/21/2010	06/20/2015	CDS CS3143050 ON UNH 100 06/20/2015	(122,332)	53,474	38141G-EE-0	GOLDMAN SACHS GROUP INC	1FE	10,338,573	10,744,020

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
478366G@0	JCI 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-ROCKIES EXPRESS PIPELINE	2FE	10,000,000	9,888,967	9,803,229	05/07/2010	06/20/2015	CDS CS3155872 ON JCI 100 06/20/2015	(102,657)	136,979	77340R-AK-3	ROCKIES EXPRESS PIPELINE	2FE	9,991,623	9,666,250
549271A*5	LZ 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-JPMORGAN CHASE & CO	2FE	5,000,000	5,243,513	5,562,040	05/07/2010	06/20/2015	CDS CS3155948 ON LZ 100 06/20/2015	(81,617)	(21,690)	46625H-GY-0	JPMORGAN CHASE & CO	1FE	5,325,130	5,583,730
608190C@1	MHK 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-NOVARTIS SECS INVEST LTD	3FE	2,000,000	1,917,312	2,152,238	05/07/2010	06/20/2015	CDS CS3155922 ON MHK 100 06/20/2015	(79,671)	(59,830)	66989G-AA-8	NOVARTIS SECS INVEST LTD	1FE	1,996,983	2,212,068
98372PA#5	XL 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-XCEL ENERGY INC	2FE	1,875,000	1,842,405	1,905,848	05/12/2010	06/20/2015	CDS CS3158405 ON XL 100 06/20/2015	(26,827)	(24,463)	98389B-AM-2	XCEL ENERGY INC	2FE	1,869,231	1,930,311
98372PA#5	XL 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-YUM! BRANDS INC	2FE	3,125,000	3,074,424	3,256,688	05/12/2010	06/20/2015	CDS CS3158405 ON XL 100 06/20/2015	(44,711)	(40,771)	988498-AE-1	YUM! BRANDS INC	2FE	3,119,135	3,297,459
36959*AA3	GE-CAPCORP 100 06/20/20 due 06/20/2015, CDS attached to Cash Security-PARTNERRE FINANCE B LLC	1FE	10,000,000	9,434,908	9,951,312	05/21/2010	06/20/2015	CDS CS3168651 ON GE-CAPCORP 100 06/20/20	(554,275)	(118,928)	70213B-AA-9	PARTNERRE FINANCE B LLC	1FE	9,989,183	10,070,240
984121D@9	XRX 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-ROCHE HLDGS INC	2FE	5,000,000	5,407,149	5,783,169	06/03/2010	06/20/2015	CDS CS3178882 ON XRX 100 06/20/2015	(93,706)	(31,026)	771196-AS-1	ROCHE HLDGS INC	1FE	5,500,854	5,814,195
14911RB@7	CAT-FINSER 100 06/20/20 due 06/20/2015, CDS attached to Cash Security-EKSPORTFINANS A/S	1FE	10,000,000	9,975,934	9,855,266	06/17/2010	06/20/2015	CDS CS3196801 ON CAT-FINSER 100 06/20/20		89,066	28264Q-T5-3	EKSPORTFINANS A/S	1FE	9,975,934	9,766,200
548661E*4	LOW 100 09/20/2015 due 09/20/2015, CDS attached to Cash Security-FIDELITY NATL FINANCIAL	1FE	5,000,000	5,073,376	5,100,269	06/29/2010	09/20/2015	CDS CS3204480 ON LOW 100 09/20/2015	78,139	111,509	31620R-AC-9	FIDELITY NATL FINANCIAL	2FE	4,995,238	4,988,760
APPLIED	BACF 100 09/20/2015 due 09/20/2015, CDS attached to Cash Security-XTO ENERGY INC	1FE	5,000,000	5,712,387	5,743,017	09/02/2010	09/20/2015	CDS CS3232648 ON BACF 100 09/20/2015	(160,303)	(151,658)	98385X-AL-0	XTO ENERGY INC	1FE	5,872,691	5,894,675
APPLIED	EIX-SOUCAL 100 12/20/20 due 12/20/2015, CDS attached to Cash Security-KOREA DEVELOPMENT BANK	2FE	5,000,000	4,897,996	4,834,295	09/08/2010	12/20/2015	CDS CS3235211 ON EIX-SOUCAL 100 12/20/20	(101,056)	(27,970)	500630-BS-6	KOREA DEVELOPMENT BANK	1FE	4,999,052	4,862,265
APPLIED	CMCSA 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-GOLDMAN SACHS GROUP INC	2FE	5,000,000	4,950,791	5,207,167	09/13/2010	12/20/2015	CDS CS3237761 ON CMCSA 100 12/20/2015	(6,981)	40,362	38141E-A5-8	GOLDMAN SACHS GROUP INC	1FE	4,957,772	5,166,805
APPLIED	MWD 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-KOREA FINANCE CORP	1FE	5,000,000	4,803,950	4,641,687	09/30/2010	12/20/2015	CDS CS3258247 ON MWD 100 12/20/2015	(190,115)	(147,563)	50065T-AB-9	KOREA FINANCE CORP	1FE	4,994,065	4,789,250
APPLIED	WY 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-HYUNDAI CAPITAL AMERICA	3FE	5,000,000	4,790,253	4,800,462	10/13/2010	12/20/2015	CDS CS3273634 ON WY 100 12/20/2015	(199,801)	(110,168)	44923Q-AA-2	HYUNDAI CAPITAL AMERICA	2FE	4,990,054	4,910,630
APPLIED	VLO 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-CITIGROUP INC	2FE	5,000,000	4,855,094	5,319,909	10/21/2010	12/20/2015	CDS CS3276199 ON VLO 100 12/20/2015	(166,994)	(103,576)	172967-EH-0	CITIGROUP INC	1FE	5,022,088	5,423,485
APPLIED	BACF 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-BANK OF AMERICA AUTO TRUST	1FE	20,000,000	19,851,157	20,097,760	10/21/2010	12/20/2015	CDS CS3278732 ON BACF 100 12/20/2015	(948,699)	(669,400)	06052D-AD-7	BANK OF AMERICA AUTO TRUST	1FE	20,799,856	20,767,160
APPLIED	NUE 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-KROGER CO.	1FE	5,000,000	5,546,251	5,790,410	10/27/2010	12/20/2015	CDS CS3281298 ON NUE 100 12/20/2015	42,681	49,610	501044-CG-4	KROGER CO.	2FE	5,503,571	5,740,800
APPLIED	BSX 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-CITIGROUP INC	3FE	5,000,000	4,894,749	5,448,992	11/24/2010	12/20/2015	CDS CS3288962 ON BSX 100 12/20/2015	(46,513)	(28,643)	172967-ES-6	CITIGROUP INC	1FE	4,941,262	5,477,635
APPLIED	AOC 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-ANADARKO PETROLEUM CORP	2FE	5,000,000	4,932,732	5,374,103	12/14/2010	03/20/2016	CDS CS3291529 ON AOC 100 03/20/2016	(67,268)	(72,432)	032511-BH-9	ANADARKO PETROLEUM CORP	2FE	5,000,000	5,446,535
APPLIED	CMCSA 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-COMCAST CORP	2FE	4,333,333	4,564,846	4,703,744	12/15/2010	12/20/2015	CDS CS3291545 ON CMCSA 100 12/20/2015	38,639	34,981	20030N-AG-6	COMCAST CORP	2FE	4,526,206	4,668,764

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
APPLIED	CMCSA 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-COMCAST CORP	2FE	5,666,667	6,127,239	6,337,093	12/15/2010	12/20/2015	CDS CS3291545 ON CMCSA 100 12/20/2015	50,528	45,744	20030N-AR-2	COMCAST CORP	2FE	6,076,711	6,291,349
APPLIED	DELLN 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-HERSHEY COMPANY	1FE	5,000,000	4,982,301	5,035,105	12/17/2010	03/20/2016	CDS CS3294085 ON DELLN 100 03/20/2016	(9,682)	(7,385)	427866-AR-9	HERSHEY COMPANY	1FE	4,991,983	5,042,490
APPLIED	PBI 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-BANK OF AMERICA CORP	2FE	10,000,000	9,721,813	10,152,242	12/17/2010	03/20/2016	CDS CS3296643 ON PBI 100 03/20/2016	(204,735)	(193,838)	06051G-EE-5	BANK OF AMERICA CORP	1FE	9,926,548	10,346,080
9999999 - Totals				314,683,744	309,142,779	XXX	XXX	XXX	(3,334,497)	(11,544,031)	XXX	XXX	XXX	318,018,241	320,686,810

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	33	190,078,337	49	306,898,273	58	364,681,029	53	360,480,799	33	190,078,337
2. Add: Opened or Acquired Transactions	35	345,010,491	43	551,100,960	23	138,664,880	13	83,266,434	114	1,118,042,765
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	746,489	XXX	931,700	XXX	2,582,609	XXX	204,148	XXX	4,464,946
4. Less: Closed or Disposed of Transactions	19	224,494,631	34	493,027,333	28	143,513,899	24	128,472,415	105	989,508,277
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	4,442,413	XXX	1,222,572	XXX	1,933,819	XXX	795,222	XXX	8,394,027
7. Ending Inventory	49	306,898,273	58	364,681,029	53	360,480,799	42	314,683,744	42	314,683,744

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	36,176,781	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		36,176,781
4.	Part D, Column 5	104,142,121	
5.	Part D, Column 6	(67,965,339)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	27,967,247	
8.	Part B, Section 1, Column 13	(30,064,462)	
9.	Total (Line 7 plus Line 8)		(2,097,215)
10.	Part D, Column 8	106,265,921	
11.	Part D, Column 9	(108,363,135)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	337,587,968	
14.	Part B, Section 1, Column 19	24,208,000	
15.	Part D, Column 11	361,795,968	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	134,455,682	134,455,682	
2. Cost of cash equivalents acquired	33,658,478,663	33,658,478,663	
3. Accrual of discount	1,277,728	1,277,728	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals	(1,577)	(1,577)	
6. Deduct consideration received on disposals	33,754,152,258	33,754,152,258	
7. Deduct amortization of premium			
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other than temporary impairment recognized			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	40,058,238	40,058,238	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	40,058,238	40,058,238	

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Home Office Buildings		Northbrook	IL	05/01/1965	10/31/2008	487,163,998		169,478,105	323,920,000	16,342,373			(16,342,373)		51,014,011	27,596,110
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd.		Wheeling	IL	01/01/1967	10/31/2008	28,808,264		3,258,689	15,700,000	575,247			(575,247)		4,810,617	4,067,872
Office Building - 75 Executive Pkwy		Hudson	OH	01/01/1968	10/31/2008	45,357,799		17,773,633	37,500,000	1,338,872			(1,338,872)		8,145,918	5,952,537
Office Buildings - 100-110 E. Palatine Rd.		Wheeling	IL	01/01/1973	10/31/2008	15,057,441		3,701,736	7,750,000	516,651			(516,651)		1,931,680	1,248,717
South Barrington Building		So. Barrington	IL	01/01/1979	12/26/2007	71,438,847		19,857,126	21,750,000	3,325,408			(3,325,408)		5,206,727	1,314,525
Greenfield Data Center - Land Purchase 2007		Rochelle	IL	11/29/2007	10/31/2008	52,684,129		50,502,827	51,599,876	1,312,449			(1,312,449)		4,801,623	3,489,173
Office Buildings - Texas		Irving	TX	05/01/1989	10/31/2008	73,093,175		40,966,905	76,625,000	2,154,558			(2,154,558)		11,270,941	7,343,352
Lincoln Benefit Life Building		Lincoln	NE	06/16/1998	10/31/2008	25,518,628		16,367,537	27,100,000	629,524			(629,524)		2,897,336	1,502,372
0299999. Property occupied by the reporting entity - Administrative						799,122,282		321,906,557	561,944,876	26,195,083			(26,195,083)		90,078,853	52,514,658
0399999. Total Property occupied by the reporting entity						799,122,282		321,906,557	561,944,876	26,195,083			(26,195,083)		90,078,853	52,514,658
0699999 - Totals						799,122,282		321,906,557	561,944,876	26,195,083			(26,195,083)		90,078,853	52,514,658

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Buildings		IL	05/01/1965	VARIOUS	9,076,995			17,957,327
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd.		IL	01/01/1967	VARIOUS				186,335
Office Building - 75 Executive Pkwy		OH	01/01/1968	VARIOUS				231,961
Office Buildings - 100-110 E. Palatine Rd.		IL	01/01/1973	VARIOUS				544,884
South Barrington Building		IL	01/01/1979	VARIOUS				146,385
Greenfield Data Center - Land Purchase 2007		IL	11/29/2007	VARIOUS				77,056
Office Buildings - Texas		TX	05/01/1989	VARIOUS				2,704,375
Lincoln Benefit Life Building		NE	06/16/1998	VARIOUS				33,766
0199999. Acquired by Purchase					9,076,995			21,882,089
0399999 - Totals					9,076,995			21,882,089

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Willow Road Plaza - Strip of Land Condemnation for Road Widening	Northbrook	IL	11/30/2010	Illinois Department of Transportation	539,057		539,057						539,057	670,567		131,509	131,509		54,433
0199999. Property Disposed					539,057		539,057						539,057	670,567		131,509	131,509		54,433
0399999 - Totals					539,057		539,057						539,057	670,567		131,509	131,509		54,433

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
122641		PALATINE	IL		07/29/2005	7.250	5,716,438						7,556,797	12/20/2010
122821		PLYMOUTH	MN		06/29/2006	6.360	7,750,000						9,714,107	09/28/2010
123200		PLANO	TX		01/27/2010	6.330	3,897,873						5,525,875	12/20/2010
0599999. Mortgages in good standing - Commercial mortgages-all other							17,364,311						22,796,779	XXX
0899999. Total Mortgages in good standing							17,364,311						22,796,779	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							17,364,311						22,796,779	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
123200	PLANO	TX		01/27/2010	6.330	3,937,500		5,525,875
123212	MEMPHIS	TN		04/21/2010	8.000	10,046,580		14,141,538
0599999. Mortgages in good standing - Commercial mortgages-all other						13,984,080		19,667,413
0899999. Total Mortgages in good standing						13,984,080		19,667,413
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						13,984,080		19,667,413

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122487	POTTSVILLE	PA		08/02/2004	04/21/2010	7,641,625		95,106		(143,390)	(48,284)		7,593,341	7,593,341			
122488	OLIVE BRANCH	MS		08/02/2004	04/21/2010	11,820,625							11,820,625	11,820,625			
122535	BLUFFTON	SC		10/06/2004	05/04/2010	1,342,500							1,342,500	1,348,467		5,967	5,967
122539	BLUFFTON	SC		01/31/2005	05/04/2010	1,360,000							1,360,000	1,366,045		6,045	6,045
122796	CHICAGO	IL		03/15/2006	10/28/2010	9,780,452							9,780,452	9,780,452			
122915	PLANO	TX		01/02/2007	01/27/2010	4,180,893		6,607			6,607		4,187,500	4,187,500			
800036	BREA	CA		04/30/1983	01/06/2010	1,126							1,126	1,126			
0199999. Mortgages closed by repayment						36,127,221		101,713		(143,390)	(41,677)		36,085,544	36,097,557		12,013	12,013
122641	PALATINE	IL		07/29/2005		72,444							72,444	72,444			
123200	PLANO	TX		01/27/2010		39,627							39,627	39,627			
0299999. Mortgages with partial repayments						112,071							112,071	112,071			
123212	MEMPHIS	TN		04/21/2010	07/23/2010	10,046,580		289			289		10,046,869	10,062,557		15,688	15,688
0399999. Mortgages disposed						10,046,580		289			289		10,046,869	10,062,557		15,688	15,688
0599999 - Totals						46,285,872		102,002		(143,390)	(41,388)		46,244,484	46,272,184		27,700	27,700

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
40450#-AA-5	HD SUPPLY HUGHES MIAMI CTL		MIAMI	FL	DIRECT		01/01/2008		3,313,134	2,433,133	3,313,134						191,051		0.000
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated									3,313,134	2,433,133	3,313,134						191,051		XXX
000000-00-0	IMPACT C.I.L. PARENT, LLC		San Francisco	CA	IMPACT COMMUNITY		12/23/2009					(356,988)							12.320
000000-00-0	IMPACT CHILDCARE LLC		San Francisco	CA	IMPACT COMMUNITY		01/03/2006		408,677	408,677	408,677	(33,219)							14.890
000000-00-0	IMPACT HEALTHCARE		San Francisco	CA	IMPACT COMMUNITY		09/26/2005		322,301	322,301	322,301	(32,604)							12.960
000000-00-0	TREESDALE RECOVERY FUND	R	GRAND CAYMAN	CI	TREESDALE PARTNERS		09/29/2007	11	76,105,383	76,105,383	76,105,383	11,824,663							31.090
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated									76,836,361	76,836,361	76,836,361	11,401,852							XXX
13138@-10-6	CALTIUS PARTNERS III		Los Angeles	CA	Caltius Capital		09/03/2004	2	3,767,557	3,767,557	3,767,557	(70,069)			11,040		527,878		1.670
45258#-AA-8	IMPACT HUNTINGTON		San Francisco	CA	IMPACT COMMUNITY		01/01/2009		2,845,897	2,845,897	2,845,897						452,703		0.000
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									6,613,454	6,613,454	6,613,454	(70,069)			11,040		980,581		XXX
000000-00-0	1903 EQUITY FUND, LP		Boston	MA	Gordon Brothers		11/30/2006	3	2,485,073	2,485,073	2,485,073	(532,391)			240,935			4,046,425	4.470
000000-00-0	ABRY BROADCAST PARTNERS III, L.P.		Boston	MA	ABRY PARTNERS		03/19/1997	3	699,604	699,604	699,604				36,929				1.720
000000-00-0	ACTIS EMERGING MARKETS 3 LP		London	EG	Actis Capital		01/02/2008		12,373,342	12,373,342	12,373,342	1,895,162			284,677			8,085,886	1.150
000000-00-0	AFFINITY ASIA PACIFIC FUND III		Central	HK	Affinity Equity Partners		01/29/2007	3	3,344,720	3,344,720	3,344,720				204,829			5,730,316	0.390
000000-00-0	AIG HIGHSTAR CAPITAL II		New York	NY	Highstar Capital		05/24/2004	3	15,576,564	15,576,564	15,576,564	952,553			177,851		(340,651)		4.920
000000-00-0	AIG HIGHSTAR CAPITAL III		New York	NY	Highstar Capital		05/25/2007	3	16,958,140	16,958,140	16,958,140	2,551,595			235,830		72,358	2,682,176	1.240
000000-00-0	APOLLO INVESTMENT FUND VI		New York	NY	Apollo Management		05/11/2006	3	12,361,884	12,361,884	12,361,884							3,289,670	0.250
000000-00-0	APOLLO INVESTMENT FUND VII LP	R	New York	NY	Apollo Management		01/28/2008	3	7,887,923	7,887,923	7,887,923	839,472			70,604			9,172,380	0.110
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP		Boston	MA	ArcLight Partners		12/16/2003	3	6,057,246	6,057,246	6,057,246	1,068,890					372,348		0.940
000000-00-0	ARGAN CAPITAL LP		London	EG	Argan Capital		02/12/2007	3	8,157,025	8,157,025	8,157,025	433,571			133,693	337,653	151,286		1.850
000000-00-0	ASHTON WOODS USA LLC CLASS B INTERESTS		ATLANTA	GA	ASHTON WOODS		12/01/2009		166,286	166,286	166,286	166,286					5,084		0.320
000000-00-0	ASTORG IV	R	Paris	FR	Astorg Partners		03/20/2008	3	7,982,746	7,982,746	7,982,746	(512,670)			468,925			2,445,447	0.670
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP		New York	NY	Avenue Capital Group		07/20/2006		5,101,415	5,101,415	5,101,415	(189,780)					251,559		0.330
000000-00-0	AVIGO SME FUND III		New Delhi	IN	Avigo Capital		06/30/2010		6,270,437	6,270,437	6,270,437	(481,563)			203,974			14,348,000	8.790
000000-00-0	B IV		Waltham	MA	DDJ Capital Mgmt		03/28/2003		2,826,588	2,826,588	2,826,588	535,031							2.250
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP		New York	NY	Blackstone Group		01/30/2006	3	7,342,689	7,342,689	7,342,689	2,448,876			60,818			1,100,178	0.060
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON		New York	NY	Blackstone Group		04/18/2007	3	2,969,827	2,969,827	2,969,827				37,059			818,187	0.060
000000-00-0	BRAIT IV LP		Johannesburg	SF	BRAIT		04/02/2007		7,537,642	7,537,642	7,537,642	1,356,690			213,231			3,341,231	2.200
000000-00-0	BRAZOS EQUITY FUND II		Dallas	TX	Brazos Partners		03/17/2006	3	11,666,060	11,666,060	11,666,060	(1,149,330)			143,932		(799,263)	3,163,740	5.100
000000-00-0	DOUGHTY HANSON & CO V		London	EG	Doughty Hanson & Company		05/04/2007	3	9,854,059	9,854,059	9,854,059	(444,636)			103,789	170,177		5,972,858	0.370
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP		Toronto	ON	EdgeStone Capital Partners		04/18/2006	3	3,371,623	3,371,623	3,371,623	235,798			122,679			4,405,576	4.250
000000-00-0	ELEVATION PARTNERS, LP		Menlo Park	CA	Elevation Associates		12/13/2004	3	4,028,943	4,028,943	4,028,943	(100,570)			55,443				0.740
000000-00-0	EQT V FUND	R	St Peter Port	GR	EQT		12/01/2006	3	7,503,871	7,503,871	7,503,871	400,430			140,871	445,802		1,601,557	0.160
000000-00-0	ETHOS PE FUND V		Johannesburg	SF	Ethos Equity Ltd.		10/20/2006	3	7,657,876	7,657,876	7,657,876	1,900,729			192,531			4,107,513	5.230
000000-00-0	FFC PARTNERS I, L.P.		Greenwich	CT	FERRER FREEMAN & CO		12/23/1996	3	1,365,446	1,365,446	1,365,446	(294,208)			99,625		418,525		4.760
000000-00-0	FIMI OPPORTUNITY FUND IV	R	Tel-Aviv	IS	FIMI Opportunity LTD		01/07/2008	3	1,607,099	1,607,099	1,607,099	152,199						4,031,817	3.210
000000-00-0	FINTAN CAPITAL PARTNERS, LP		PALO ALTO	CA	FINTAN PARTNERS LLC		02/28/2008	13	57,045,194	57,045,194	57,045,194	6,838,020							9.040
000000-00-0	FRANCISCO PARTNERS II, LP		San Francisco	CA	Francisco Partners		07/10/2006	3	15,917,328	15,917,328	15,917,328	1,587,864					(218,920)	2,160,750	0.870
000000-00-0	GEM REALTY SECURITIES LP		Chicago	IL	GEM REALTY ADVISORS		12/29/2010	5	15,000,000	15,000,000	15,000,000								2.950
000000-00-0	GLOBAL PRIVATE EQUITY III		Boston	MA	ADVENT GROUP		03/19/1997	3	953,220	953,220	953,220	(94,709)			135,345				2.300
000000-00-0	GTCR FUND IX		Chicago	IL	GTCR Golder Rauner		12/01/2006	3	9,171,516	9,171,516	9,171,516	(84,975)			35,097			3,174,015	0.600
000000-00-0	GTCR FUND VIII		Chicago	IL	GTCR Golder Rauner		09/29/2003	3	9,652,170	9,652,170	9,652,170	(2,596,771)					2,821,274		1.600
000000-00-0	HARBOURVEST BUYOUT FUND VII		Boston	MA	HarbourVest Partners		11/12/2003		11,696,845	11,696,845	11,696,845	1,179,380			418,334		343,856		0.790
000000-00-0	HARBOURVEST VENTURE FUND VII		Boston	MA	HarbourVest Partners		11/12/2003		3,215,281	3,215,281	3,215,281	228,591			106,778				0.200
000000-00-0	KOHLBERG INVESTORS V, LP		Mount Kisco	NY	KOHLBERG & CO		12/28/2004	3	8,786,030	8,786,030	8,786,030	(1,821,914)					1,614,122	1,151,866	3.080
000000-00-0	KOHLBERG INVESTORS VI, LP	R	Mount Kisco	NY	Kohlberg & Co		06/20/2007	3	9,344,834	9,344,834	9,344,834	1,560,189			106,714		321,776	3,989,860	1.720
000000-00-0	KRG CAPITAL FUND III, LP		Denver	CO	KRG Capital Partners		06/08/2005	3	6,304,816	6,304,816	6,304,816	(1,229,864)			15,726		911,386	2,178,266	1.610
000000-00-0	KRG CAPITAL FUND IV, LP	R	Denver	CO	KRG Capital Partners		01/04/2008	3	7,056,652	7,056,652	7,056,652	92,400			261,832			7,873,480	0.800
000000-00-0	LANDMARK EQUITY PARTNERS XI		Simsbury	CT	LANDMARK PARTNERS		07/01/2003		2,501,594	2,501,594	2,501,594	152,395					27,379		2.360
000000-00-0	LEEDS WELD EQUITY PARTNERS IV		New York	NY	Leeds Weld Associate		07/21/2004	3	17,643,472	17,643,472	17,643,472	(2,661,647)			24,895		3,786,671		3.250
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS		New York	NY	Lexington Partners		06/25/2004		6,795,561	6,795,561	6,795,561	544,424			4,989		279,069		2.160
000000-00-0	LEXINGTON V, LP		New York	NY	Lexington Partners		06/27/2003		12,967,012	12,967,012	12,967,012	1,447,886			1,713				2.000
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP		New York	NY	LincolnshireRe Partner		10/01/2004	3	5,959,944	5,959,944	5,959,944	418,255			140,140		2,565,786		2.400
000000-00-0	LINDSAY GOLDBERG & BESSEMER II		New York	NY	GOLDBERG LINDSAY & COMPANY		08/17/2006	3	8,817,511	8,817,511	8,817,511	238,166			91,233		29,730	1,317,700	0.360
000000-00-0	MARQUETTE TRANSPORTATION CO-INVEST		Denver	CO	KRG Capital Partners		03/19/2007		10,489,505	10,489,505	10,489,505	(238,679)							2.440
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	R	New York	NY	Matlin Patterson Global		07/30/2007		3,738,155	3,738,155	3,738,155							1,458,031	0.160
58988#-10-0	MERIT MEZZANINE FUND IV		Chicago	IL	Merit Capital Partners		01/13/2005	2	4,150,395	4,150,395	4,150,395	21,239					185,535		1.100
000000-00-0	MEZZANINE MANAGEMENT FUND III		HAMILTON BERMUDA	BE	Mezzanine Management		11/15/1999	2	8,015,065	8,015,065	8,015,065	(2,439,837)					590,821		7.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	MONITOR CLIPPER EQUITY PARTNERS II		Cambridge	MA	Monitor Clipper		12/05/2003	3	12,815,614	12,815,614	12,815,614				618				3.190
000000-00-0	NEW VERNON INDIA FUND, LP	R	JERSEY CITY	NJ	NEW VERNON MGMT		10/26/2007	5	10,531,280	10,531,280	10,531,280								0.460
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP		Stamford	CT	Oak Hill Partners		12/28/2004	3	17,308,588	17,308,588	17,308,588	918,982			168,202		1,238,900		0.660
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND		Stamford	CT	Oak Hill Partners		12/19/2003		4,462,428	4,462,428	4,462,428	(1,346,717)					1,643,253		2.600
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP		New York	NY	Odyssey Partners		08/27/2004	3	10,740,907	10,740,907	10,740,907	1,256,924			86,555		(14,333)		2.330
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)		London	EG	Partners Group		06/27/2006		9,713,986	9,713,986	9,713,986	403,618				258,769	(217,383)		5.050
000000-00-0	PENINSULA FUND IV		Detroit	MI	Peninsula Partners		09/30/2005	2	6,206,480	6,206,480	6,206,480	120,490					119,577	1,160,250	2.530
000000-00-0	PROVIDENCE EQUITY PARTNERS VI		Providence	RI	Providence Equity Partners		03/16/2007	3	9,886,663	9,886,663	9,886,663	970,033			171,303			4,029,256	0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP		Chicago	IL	Prudential Capital Group		04/28/2005	2	7,447,236	7,447,236	7,447,236	(270,802)			33,465		568,120		1.290
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP		New York	NY	Quadrangle Group		02/28/2006	3	15,120,752	15,120,752	15,120,752	2,068,990			272,150				0.880
000000-00-0	SAIF PARTNERS IV		GRAND CAYMAN	CI	SAIF IV GP, LP		08/27/2010		1,260,000	1,260,000	1,260,000				103,320			16,740,000	1.500
000000-00-0	SEGULAH IV, LP	R	Stockholm	SW	Segulah Advisor		04/28/2008	3	2,674,420	2,674,420	2,674,420	(467,777)			148,286	167,338		3,739,347	1.000
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP		New York	NY	Sentinel Partners		05/20/2005	3	5,599,143	5,599,143	5,599,143	(712,336)					2,425,513		3.200
000000-00-0	SILVER LAKE III, LP	R	Menlo Park	CA	Silver Lake Partners		10/22/2007	3	6,847,423	6,847,423	6,847,423	1,064,769			79,879		84,336	5,179,232	0.120
000000-00-0	STERLING CAPITAL PARTNERS II, LP		Westport	CT	Sterling Partners		08/18/2005		12,021,380	12,021,380	12,021,380	577,405			73,310		1,028,144	99,640	2.390
000000-00-0	STERLING CAPITAL PARTNERS III		Westport	CT	Sterling Partners		08/13/2007		5,728,895	5,728,895	5,728,895	1,104,719			56,310			4,274,678	1.010
000000-00-0	TENASKA POWER FUND II LP	R	Omaha	NE	Tenaska, Inc.		10/15/2007	3	8,249,874	8,249,874	8,249,874	(34,424)			299,198			5,921,435	0.610
000000-00-0	TENASKA POWER FUND, LP		Omaha	NE	Tenaska, Inc.		03/25/2005	3	4,011,310	4,011,310	4,011,310	128,196			69,431		(469,485)		1.310
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	R	St Peter Port	GR	Terra Firma		11/02/2006	3	3,094,954	3,094,954	3,094,954	(96,061)		1,013,055	188,030	96,061		4,896,219	0.200
000000-00-0	TPG IV		Fort Worth	TX	Texas Pacific Group		12/09/2003	3	9,169,829	9,169,829	9,169,829	1,594,803					674,623		0.220
000000-00-0	TPG V		Fort Worth	TX	Texas Pacific Group		06/27/2006	3	7,248,716	7,248,716	7,248,716				11,282			2,217,045	0.100
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP		New York	NY	Trilantic Capital Partners		11/17/2004	3	6,509,614	6,509,614	6,509,614	911,610			45,869		(247,958)		2.250
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	R	New York	NY	Trilantic Capital Partners		10/22/2007	3	5,166,824	5,166,824	5,166,824	587,252			92,161			3,210,371	0.480
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP		New York	NY	Warburg Pincus		07/26/2005		17,384,529	17,384,529	17,384,529	2,206,725					306,395		0.230
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	R	New York	NY	Warburg Pincus		10/24/2007		12,109,405	12,109,405	12,109,405				81,559			7,403,200	0.150
000000-00-0	WAYZATA OPPORTUNITIES FUND LP		Wayzata	MN	Wayzata Partners		02/17/2006		15,023,527	15,023,527	15,023,527	422,511					1,808,219		0.910
000000-00-0	WILLIS STEIN & PARTNERS		Chicago	IL	WILLIS STEIN		04/24/1996												4.080
000000-00-0	WIND POINT PARTNERS VI, LP		Southfield	MI	Wind Point Partners		02/15/2006	3	9,710,601	9,710,601	9,710,601	2,312,929			1,633		(841,423)		1.540
000000-00-0	AAM CAPITAL PARTNERS, L.P.		Chicago	IL	AAM PARTNERS		06/22/1995												3.210
000000-00-0	HAVCO WOOD PRODUCTS		Dover	DE	HAVCO WOOD PRODUCTS		08/07/2002												3.870
000000-00-0	REALOGY CORP. CO-INVESTMENT		New York	NY	APPOLO MANAGEMENT		04/04/2007												0.550
1599999. Joint Venture Interests - Common Stock - Unaffiliated									644,420,605	644,420,605	644,420,605	28,094,386		1,013,055	5,949,313	1,944,724	21,631,576	160,517,599	XXX
000000-00-0	ALLSTATE EQT AIC FUND	C	Dover	DE	Allstate Equity Mgmt		12/31/2008		107,828,300	107,828,300	107,828,300	363,116						344,092,452	99.930
000000-00-0	ARK DIRECT CAPITAL FUND, L.P.		Chicago	IL	ARK DIRECT		10/28/1996							170,689					12.780
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP		Toronto	ON	Birch Hill Equity Partners		03/17/2006	3	23,338,211	23,338,211	23,338,211	4,119,957			155,867	10,264	1,982,642		5.520
000000-00-0	CHISHOLM PARTNERS III		Providence	RI	SILVERADO III		10/29/1996	3	457,866	457,866	457,866	58,088					246,002		14.380
000000-00-0	CONNING INSURANCE CAPITAL LIMITED PARTNERSHIP III		Hartford	CT	CONNING PARTNERS		07/16/1994		6,194	6,194	6,194						(198)		10.760
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP		Toronto	ON	EdgeStone Capital Partners		04/18/2006	3	3,328,817	3,328,817	3,328,817	159,693			141,347	51,424		5,248,357	30.750
000000-00-0	EXCELLERE CAPITAL FUND LP		Denver	CO	Excellere Partners		03/27/2007	3	3,526,794	3,526,794	3,526,794	79,084			1,777		139,068	4,080,966	3.550
000000-00-0	FIMI OPPORTUNITY FUND II		Tel-Aviv	IS	FIMI Opportunity LTD		10/11/2005	3	6,189,274	6,189,274	6,189,274	1,488,505					(2,361)		6.560
000000-00-0	Guggenheim Advisors Select Fund II		New York	NY	GUGGENHEIM		02/26/2007	13	308,701,549	308,701,549	308,701,549	1,833,342							76.960
000000-00-0	HUNTINGTON ACQUISITION CORP. L.P.		EAST NORTHPORT	NY	KENDALL		01/31/1992		7,889,556	7,889,556	7,889,556						549,899		12.120
000000-00-0	IMPACT COMMUNITY CAPITAL LLC, CLASS A		San Francisco	CA	IMPACT COMMUNITY		03/17/1998		681,327	681,327	681,327	128,047							12.500
000000-00-0	IMPACT HUNTINGTON CAPITAL II LLC		San Francisco	CA	IMPACT COMMUNITY		06/10/2008		452,357	452,357	452,357	431,667			20,690				22.730
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP		Simsbury	CT	LANDMARK PARTNERS		12/13/2004		7,340,284	7,340,284	7,340,284	443,214					224,315		7.020
000000-00-0	LEHMAN CROSSROADS GROUP XVII		Dallas	TX	LEHMAN BRO INV MGMT		06/27/2005		7,551,601	7,551,601	7,551,601	312,515							14.060
000000-00-0	LYKAION IAM LTD		New York	NY	INVESTCORP		02/26/2007	13	887,381,348	887,381,348	887,381,348	(5,250,905)					18,102,100		100.000
000000-00-0	SUMMER STREET CAPITAL II LP	R	Buffalo	NY	Summer Street Capital		05/01/2007	3	6,348,045	6,348,045	6,348,045	303,435			106,130			2,917,394	5.740
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP		Omaha	NE	Tenaska, Inc.		12/13/2006		5,200,508	5,200,508	5,200,508	(356,337)						46,820	5.650
000000-00-0	WAND/CASEWISE INVESTMENTS L.P.		New York	NY	WAND PARTNERS		12/27/1996		316,787	316,787	316,787	43,102			2,619		(3,201)		11.380
000000-00-0	BARJAN PRODUCTS LLC		ROCK ISLAND	IL	GOENSE BOUNDS		05/07/1999												16.680
000000-00-0	CASCADED ADVANCED TURBINE, L.P.		Chicago	IL	CASCADED ADVANCED TURBINE, L.P.		10/15/1993												50.350
000000-00-0	EAGLESTONE INVESTMENT PARTNERS I		Long Beach	CA	EAGLESTONE PRTNRS		02/26/1999	3											30.000
000000-00-0	USA MEDIA HOLDINGS LLC		RENO	NV	GOENSE BOUNDS		12/01/1999												39.870
000000-00-0	TECH-COR, LLC		Dover	DE	TECH-COR, LLC		01/01/2007		1,138,313	1,138,313	1,138,313	(1,861,687)							100.000
000000-00-0	ALLSTATE FINANCIAL SERVICES LLC		Dover	DE	ALLSTATE FINANCIAL SERVICE		01/01/2007		13,898,024	13,898,024	13,898,024	(310,311)							100.000

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
1699999. Joint Venture Interests - Common Stock - Affiliated									1,391,575,155	1,391,575,155	1,391,575,155	1,984,526		170,689	428,430	61,688	21,238,265	356,385,989	XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP		Boston	MA	Beacon Capital Partners		06/22/2006		6,286,690	6,286,690	6,286,690	(884,397)							0.750
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP		Boston	MA	Beacon Capital Partners		08/23/2007		6,752,690	6,752,690	6,752,690	(671,326)						5,520,000	0.590
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV		New York	NY	Blackstone Group		10/22/2003		8,645,483	8,645,483	8,645,483				195,908				0.830
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V		New York	NY	Blackstone Group		04/21/2006		17,126,270	17,126,270	17,126,270				324,121				0.530
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP		New York	NY	Blackstone Group		09/27/2007		14,160,218	14,160,218	14,160,218	(87,607)			445,331			9,607,091	0.270
000000-00-0	BROADWAY PARTNERS REAL ESTATE FUND II, LP		New York	NY	Broadway Partners		07/31/2006		318,000	318,000	318,000								1.800
000000-00-0	CABOT PROPERTIES VALUE FUND II		Boston	MA	Cabot Properties		11/15/2005		6,826,489	6,826,489	6,826,489	(1,735,782)							2.500
000000-00-0	CB STRATEGIC PARTNERS III		Los Angeles	CA	CB Richard Ellis		01/06/2004		5,388,155	5,388,155	5,388,155	(581,499)					681,004		3.010
000000-00-0	CB STRATEGIC PARTNERS IV, LP		Los Angeles	CA	CB Richard Ellis		12/07/2005		3,137,917	3,137,917	3,137,917	357,068		7,303,638					1.300
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	R	Los Angeles	CA	CB Richard Ellis		12/11/2007		15,584,769	15,584,769	15,584,769	(4,448,967)			86,684			2,420,636	3.530
000000-00-0	CERBERUS INST PARTNERS LP		New York	NY	Blackacre Capital		05/06/2004		4,831,608	4,831,608	4,831,608	367,002					(97,179)		2.210
000000-00-0	DRA GROWTH & INCOME IV		New York	NY	DRA Advisors		05/29/2003		3,534,938	3,534,938	3,534,938	(1,142,762)					61,372		2.720
000000-00-0	EMERGING MARKETS I		Los Angeles	CA	TCW/HINES		09/16/1996												3.480
000000-00-0	GEM REALTY FUND III		Chicago	IL	GEM Realty Capital		10/26/2005		4,434,777	4,434,777	4,434,777	(884,178)							3.010
000000-00-0	IMPACT PCCP IV LLC		San Francisco	CA	IMPACT COMMUNITY		10/18/2006		2,420,628	2,420,628	2,420,628	198,737			2,098				7.150
000000-00-0	ING REALTY PARTNERS, L.P.		New York	NY	ING REALTY		10/02/1998		18,699	18,699	18,699	(13,695)			451				3.700
000000-00-0	JER FUND II		McLean	VA	JER PARTNERS		06/04/1999		292,327	292,327	292,327	(31,572)			5,345				2.520
000000-00-0	JER FUND III		McLean	VA	JER Partners		01/05/2005		5,433,767	5,433,767	5,433,767	253,530			103,290		295,310		2.190
000000-00-0	JER REAL ESTATE PARTNERS IV LP		McLean	VA	JER Partners		07/09/2007		8,971,546	8,971,546	8,971,546	1,737,022						3,945,420	2.590
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	R	New York	NY	KTR CAPITAL PARTNERS		10/24/2005		10,504,037	10,504,037	10,504,037	534,434			191,424		249,158		2.610
000000-00-0	KTR INDUSTRIAL FUND II	C	New York	NY	KTR CAPITAL PARTNERS		08/20/2010		6,443,236	6,443,236	6,443,236	443,236						14,000,000	2.860
000000-00-0	LANDMARK FUND IV		Simsbury	CT	LANDMARK PRTNRS		03/27/2002		84,988	84,988	84,988	(79,104)					40,838		4.950
000000-00-0	LANDMARK REAL ESTATE FUND V, LP		Simsbury	CT	LANDMARK PARTNERS		07/27/2005		5,400,367	5,400,367	5,400,367	(1,130,997)							4.410
000000-00-0	LASALLE GROWTH AND INCOME FUND III		Chicago	IL	LaSalle Investment Mgmt		07/01/2003		3,295,005	3,295,005	3,295,005	(132,370)					198,102		4.880
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP	R	New York	NY	Lehman Brothers Inv		08/26/2005		5,468,566	5,468,566	5,468,566	(379,063)			78,145				0.480
000000-00-0	LF STRATEGIC REALTY INVESTORS II		New York	NY	LAZARD FRERES REALTY		03/06/1998		17,211,337	17,211,337	17,211,337	3,559,468					114,304		1.630
000000-00-0	LION GABLES APARTMENT FUND		New York	NY	ING Clarion		11/02/2005		16,638,881	16,638,881	16,638,881	(723,788)							2.160
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II		New York	NY	Morgan Stanley RE		01/23/1995		2,722,744	2,722,744	2,722,744	(9,547)							3.440
000000-00-0	MORGAN STANLEY REAL ESTATE FUND III		New York	NY	MORGAN STANLEY RE GP		06/05/1998		2,935,775	2,935,775	2,935,775	(1,150)			14,005		46,333		2.840
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV- U.S.		New York	NY	Morgan Stanley RE		11/06/2002		1,072,694	1,072,694	1,072,694	169,891			17,859		(199,034)		1.550
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S		New York	NY	Morgan Stanley RE		10/10/2006		1,075,924	1,075,924	1,075,924			698,169	222,076				1.330
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	C	New York	NY	Morgan Stanley RE		07/22/2009		2,928,079	2,928,079	2,928,079	(253,395)			28,432			21,088,875	0.330
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL		New York	NY	Morgan Stanley RE		07/30/2007		1,741,424	1,741,424	1,741,424				165,000				0.130
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES		New York	NY	O'Connor Group		09/30/2004		5,301,603	5,301,603	5,301,603	(316,999)							2.650
000000-00-0	RLJ REAL ESTATE FUND III, LP	R	Bethesda	MD	RLJ Capital Partners		09/05/2008		10,664,989	10,664,989	10,664,989	(325,946)			350,000			4,468,247	1.340
000000-00-0	RLJ URBAN LODGING FUND II, LP		Bethesda	MD	RLJ Capital Partners		06/12/2006		9,638,123	9,638,123	9,638,123	(2,802,338)							2.270
000000-00-0	ROCKPOINT REAL ESTATE FUND I		San Francisco	CA	Rockpoint Group		09/28/2004		1,232,849	1,232,849	1,232,849	2,811		226,772	31,517				1.220
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP		San Francisco	CA	Rockpoint Group		09/29/2005		4,430,876	4,430,876	4,430,876	(180,901)		1,592,138	159,968				1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	R	San Francisco	CA	Rockpoint Group		09/27/2007		9,703,227	9,703,227	9,703,227	286,082			222,191			13,315,969	0.950
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V		White Plains	NY	Rockwood Capital		04/15/2004		2,834,920	2,834,920	2,834,920	132,237			31,087		406,521		2.390
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII		White Plains	NY	Rockwood Capital		10/19/2006		6,913,700	6,913,700	6,913,700	(1,039,415)			86,834				2.320
000000-00-0	STARWOOD HOSPITALITY I		Greenwich	CT	Starwood Capital		01/10/2006		19,130,052	19,130,052	19,130,052	(1,473,483)							3.390
000000-00-0	STARWOOD OPPORTUNITY FUND IV		Greenwich	CT	Starwood Capital		01/22/1997		346,517	346,517	346,517								3.010
000000-00-0	STARWOOD OPPORTUNITY FUND V		Greenwich	CT	STARWOOD CAPITAL		05/14/1999		563,750	563,750	563,750								4.850
000000-00-0	STARWOOD OPPORTUNITY FUND VII, LP		Greenwich	CT	Starwood Capital		01/10/2006		12,940,857	12,940,857	12,940,857	(183,133)							2.400
000000-00-0	WALTON STREET REAL ESTATE FUND IV		Chicago	IL	Walton Street		10/08/2003		2,353,631	2,353,631	2,353,631	(1,305,702)							2.670
000000-00-0	WALTON STREET REAL ESTATE FUND V		Chicago	IL	Walton Street		08/08/2006		6,877,734	6,877,734	6,877,734								1.800
000000-00-0	WALTON STREET REAL ESTATE FUND VI	R	Chicago	IL	Walton Street		04/27/2009		6,242,296	6,242,296	6,242,296	(910,102)						13,284,512	1.240
000000-00-0	WESTBROOK REAL ESTATE FUND I		New York	NY	WESTBROOK PRTNRS		03/29/1995		425,935	425,935	425,935	9,617							3.650
000000-00-0	WESTBROOK REAL ESTATE FUND II		New York	NY	WESTBROOK PRTNRS		06/12/1997		297,869	297,869	297,869	(60,541)		200	903		(9,553)		2.690
000000-00-0	WESTBROOK REAL ESTATE FUND II - UBS		New York	NY	Westbrook Partners		09/10/2004		108,316	108,316	108,316	(22,015)		72	328		(3,473)		0.980
000000-00-0	WESTBROOK REAL ESTATE FUND III		New York	NY	Westbrook Partners		09/01/1998		720,183	720,183	720,183	(45,062)			3,613				1.610
000000-00-0	WESTBROOK REAL ESTATE FUND III - UBS		New York	NY	Westbrook Partners		09/13/2004		240,063	240,063	240,063	(15,021)			1,204				0.540
000000-00-0	WESTBROOK REAL ESTATE FUND IV		New York	NY	WESTBROOK PRTNRS		10/17/2000		30,920	30,920	30,920	9,156		22,207	5,526				1.200
000000-00-0	WESTBROOK REAL ESTATE FUND VII		New York	NY	Westbrook Partners		12/03/2007		14,933,852	14,933,852	14,933,852	2,652,354		5,651,290	328,445				1.540
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP		New York	NY	WESTBROOK PRTNRS		10/01/2004		1,191,980	1,191,980	1,191,980	(792,141)			106,642				4.480
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI		New York	NY	Westbrook Partners		05/04/2006		5,737,020	5,737,020	5,737,020	(1,388,033)			195,493		(223,921)		2.260

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
1799999. Joint Venture Interests - Real Estate - Unaffiliated									314,549,290	314,549,290	314,549,290	(13,339,384)		15,494,486	3,403,919		1,559,781	87,650,750	XXX
000000-00-0	LANDMARK REAL ESTATE FUND VII		Simsbury	CT	LANDMARK PARTNERS		10/20/1997		642,970	642,970	642,970	(124,154)							11.430
000000-00-0	MEADOWBROOK		ARLINGTON HEIGHTS	IL	Concord Homes		08/25/1993					(19,135)							30.000
000000-00-0	WESTMINSTER FUND II, LP		LAKE FOREST	IL	WESTMINSTER ADVS		08/03/1998												18.670
1899999. Joint Venture Interests - Real Estate - Affiliated									642,970	642,970	642,970	(143,289)							XXX
000000-00-0	AURIGEN RE CAPITAL LIMITED	R	Toronto	ON	EdgeStone Capital Partners		10/01/2007		4,407,261	4,407,261	4,407,261	579,498				(59,152)		6,266,100	2.090
000000-00-0	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)		New York	NY	Cerberus		03/07/2007		5,404,165	5,404,165	5,404,165							1,148,397	0.110
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	R	HOUSTON	TX	EnerVest Management		06/22/2007	3	13,050,152	13,050,152	13,050,152	264,428			265,866		1,493,477		2.950
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP		Boston	MA	Hancock Partners		12/30/2003	2	1,928,812	1,928,812	1,928,812				22,974				3.130
1999999. Joint Venture Interests - Other - Unaffiliated									24,790,389	24,790,389	24,790,389	843,926			288,839	(59,152)	1,493,477	7,414,497	XXX
000000-00-0	IMPACT COMMERCIAL OPPORTUNITIES LLC		San Francisco	CA	IMPACT COMMUNITY		09/21/2006		516,999	516,999	516,999	(40,522)							14.890
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV		NELLIS	NV	MMA RENEWABLE VENTURES		07/20/2007		5,177,066	5,177,066	5,177,066	(85,800)							22.300
2099999. Joint Venture Interests - Other - Affiliated									5,694,065	5,694,065	5,694,065	(126,322)							XXX
02000#-AB-8	ALLSTATE CNTY MUTUAL INS SURPLUS NOTE		Dallas	TX	ALLSTATE COUNTY MUTUAL		12/31/2005		12,450,000	12,450,000	12,450,000						22,784		0.000
02004@-AA-8	ALLSTATE TEXAS LLOYD SURPLUS NOTE		IRVING	TX	ALLSTATE TEXAS LLOYD		12/31/2005		12,600,000	12,600,000	12,600,000						23,058		0.000
02010#-AA-8	ALLSTATE NEW JERSEY SURPLUS DEBTS NOTE		BRIDGEWATER	NJ	ALLSTATE NEW JERSEY		04/17/2009		150,000,000	169,320,000	150,000,000						9,375,000		0.000
02003@-AF-8	ALLSTATE LIFE INS SURPLUS DEBTS NOTES		NORTHBROOK	IL	ALLSTATE LIFE INSURNACE CO		09/30/2008		400,000,000	396,520,000	400,000,000								0.000
2299999. Surplus Debentures, etc - Affiliated									575,050,000	590,890,000	575,050,000						9,420,842		XXX
000000-00-0	NATIONAL EQUITY FUND 2007		Chicago	IL	NATL EQUITY FUND		08/29/2007		7,819,394	7,819,394	7,819,394	737,195	(2,180,606)						4.150
000000-00-0	PNC MCI FUND 36 LP	C	LOUISVILLE	KY	PNC MULTI FAMILY CAP		11/30/2007		15,906,112	15,906,112	15,906,112		(1,690,845)					1,728,255	9.400
000000-00-0	CHICAGO EQUITY FUND		Chicago	IL	CHICAGO EQUITY FUND		05/29/1998		52,844	52,844	52,844		(4,179)						0.000
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									23,778,350	23,778,350	23,778,350	737,195	(3,875,630)					1,728,255	XXX
000000-00-0	BOSTON CAPITAL CORP TAX CR FUND XXXIII		Boston	MA	BOSTON CAP SEC INC		10/01/2010		19,918,895	19,918,895	19,918,895		(81,105)					14,927,572	8.000
000000-00-0	CENTERLINE CORPORATE PARTNERS 37, LP	R	New York	NY	CENTERLINE ASSET MGR		12/19/2007		18,712,656	18,712,656	18,712,656		(2,397,133)						21.050
000000-00-0	ENTERPRISE HOUSING PARTNERS XX LP		COLUMBIA	MD	EHP XX GP LLC		12/21/2010		20,000,000	20,000,000	20,000,000							20,000,000	8.930
000000-00-0	MMA ITC FUND 35 LP		Boston	MA	MMA FINANCIAL		12/27/2007		10,886,121	10,886,121	10,886,121		(1,298,005)						24.700
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL	C	PORTLAND	OR	PNC RE TAX CR 45		11/23/2010		14,969,164	14,969,164	14,969,164		(30,837)					11,899,778	5.860
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC		ST. PETERSBURG	FL	RJTCF-36 LLC		08/23/2010		17,477,887	17,477,887	17,477,887		(22,113)					15,949,459	8.750
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP		CLEVELAND	OH	RBC TAX CREDIT IV LLC		11/04/2010		19,969,807	19,969,807	19,969,807		(30,193)					17,160,580	11.460
000000-00-0	USA INSTITUTIONAL TAX CR FUND LXXX LP		Greenwich	CT	RICHMAN USA TAX CREDIT		07/30/2010		24,952,074	24,952,074	24,952,074		(47,926)					23,876,674	10.640
000000-00-0	ILLINOIS EQUITY FUND		Chicago	IL	ILLINOIS EQUITY FUND		05/29/1998		88,353	88,353	88,353		(37,890)						0.000
000000-00-0	LEHMAN HOUSING VII		Dover	DE	LEHMAN HOUSING		11/20/1998		540,196	540,196	540,196		(198,353)						0.000
000000-00-0	LEHMAN HOUSING VIII		Dover	DE	LEHMAN HOUSING		11/20/1998		280,111	280,111	280,111		(240,746)						0.000
000000-00-0	NATIONAL EQUITY FUND		Chicago	IL	NATIONAL EQUITY FUND		02/02/1998		550,715	550,715	550,715		(519,704)						0.000
000000-00-0	RELATED CORPORATE PARTNERS VII		Dover	DE	RELATED CORPORATE PARTNERS		07/01/1998		558,854	558,854	558,854		(509,138)						0.000
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									148,904,833	148,904,833	148,904,833		(5,413,142)					103,814,063	XXX
000000-00-0	GEORGIA INVESTMENT FUND 2007 LLC		COLUMBIA	MO	AFFORDABLE EQTY PARTNERS		11/30/2007		16,454,682	16,454,682	16,454,682		(1,705,917)						99.990
000000-00-0	MOGA TAX CREDIT FUND II		New York	NY	MORGAN STANLEY		12/05/2006		11,507,311	11,507,311	11,507,311		(1,411,148)						51.960
000000-00-0	TCF A/NC-1 LLC		CHARLOTTE	NC	WACHOVIA		08/16/2007		3,241,546	3,241,546	3,241,546		506,942						99.000
000000-00-0	VIRGINIA TCF A/V-1, LLC		CHARLOTTE	NC	WACHOVIA		12/22/2006		2,503,901	2,503,901	2,503,901		465,655						78.000
3499999. State Low Income Housing Tax Credit - Affiliated									33,707,439	33,707,439	33,707,439		(2,144,468)						XXX
000000-00-0	CSFB GEORGIA STATE FUND I, LLC		New York	NY	CSFB		12/12/2006		3,166,330	3,166,330	3,166,330		(353,135)						18.540
000000-00-0	WACHOVIA BANK GUARANTEE TCF A/GA-1, LLC		CHARLOTTE	NC	WACHOVIA		10/31/2006		7,042,327	7,042,327	7,042,327		(795,043)						91.000
3699999. All Other Low Income Housing Tax Credit - Affiliated									10,208,657	10,208,657	10,208,657		(1,148,178)						XXX
3999999. Total - Unaffiliated									1,017,465,222	1,016,585,221	1,017,465,222	16,266,054	(3,875,630)	16,507,541	9,653,112	1,885,572	25,856,466	257,311,102	XXX
4099999. Total - Affiliated									2,242,619,480	2,258,459,480	2,242,619,480	13,116,767	(8,705,788)	170,689	428,430	61,688	30,659,107	460,200,052	XXX
4199999 - Totals									3,260,084,702	3,275,044,701	3,260,084,702	29,382,820	(12,581,417)	16,678,230	10,081,542	1,947,260	56,515,573	717,511,154	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	IMPACT C.I.L. PARENT, LLC	San Francisco	CA	IMPACT COMMUNITY	12/23/2009			356,988		12.320
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated								356,988		XXX
13138#-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	2		28,983		1.670
45258#-AA-8	IMPACT HUNTINGTON	San Francisco	CA	IMPACT COMMUNITY	01/01/2009			1,497,603		
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated								1,526,586		XXX
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	11/30/2006	3		235,788		4.470
000000-00-0	ABRY BROADCAST PARTNERS III, L.P.	Boston	MA	ABRY PARTNERS	03/19/1997	3		4,095		1.720
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008			5,430,845		1.150
000000-00-0	AIG HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	3		155,236		4.920
000000-00-0	AIG HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	3		1,445,703		1.240
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	05/11/2006	3		1,870,557		0.250
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	3		4,024,103		0.110
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	02/12/2007	3		241,821		1.850
000000-00-0	ASTORG IV	Paris	FR	Astorg Partners	03/20/2008	3		642,165		0.670
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group	07/20/2006			1,477,125		0.330
000000-00-0	AVIGO SME FUND III	New Delhi	IN	Avigo Capital	06/30/2010		2,321,000	4,227,026		8.790
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	3		621,781		0.060
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	04/18/2007	3		401,379		0.060
000000-00-0	BRAIT IV LP	Johannesburg	SF	BRAIT	04/02/2007			275,244		2.200
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	03/17/2006	3		684,157		5.100
000000-00-0	DOUGHTY HANSON & CO V	London	EG	Doughty Hanson & Company	05/04/2007	3		1,877,244		0.370
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners	04/18/2006	3		262,435		4.250
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates	12/13/2004	3		2,245,655		0.740
000000-00-0	EQT V FUND	St Peter Port	GR	EQT	12/01/2006	3		1,914,254		0.160
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.	10/20/2006	3		126,999		5.230
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD	01/07/2008	3		588,854		3.210
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	3		3,115,500		0.870
000000-00-0	GEM REALTY SECURITIES LP	Chicago	IL	GEM REALTY ADVISORS	12/29/2010	5	15,000,000			2.950
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR Golder Rauner	12/01/2006	3		4,517,092		0.600
000000-00-0	FFC PARTNERS I, L.P.	Greenwich	CT	FERRER FREEMAN & CO	12/23/1996	3		18,446		4.760
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003			720,000		0.790
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003			120,000		0.200
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	KOHLBERG & CO	12/28/2004	3		554,652		3.080
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	06/20/2007	3		2,701,984		1.720
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	06/08/2005	3		407,363		1.610
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners	01/04/2008	3		4,741,033		0.800
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003			134,454		2.360
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners	06/27/2003			420,737		2.000
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	Lincolnshire Partner	10/01/2004	3		497,823		2.400
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & COMPANY	08/17/2006	3		485,025		0.360
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	06/25/2004			910,250		2.160
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	Leeds Weld Associate	07/21/2004	3		245,337		3.250
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	Matlin Patterson Global	07/30/2007			2,329,556		0.160
000000-00-0	MONITOR CLIPPER EQUITY PARTNERS II	Cambridge	MA	Monitor Clipper	12/05/2003	3		97,140		3.190
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Capital Partners	01/13/2005	2		185,989		1.100
000000-00-0	NEW VERNON INDIA FUND, LP	JERSEY CITY	NJ	NEW VERNON MGMT	10/26/2007	5		7,000,000		0.460
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	3		3,886,881		0.360
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	3		182,106		2.330
000000-00-0	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	09/30/2005	2		612,000		2.530
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group	06/27/2006			1,662,391		5.050
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Partners	03/16/2007	3		3,581,937		0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital Group	04/28/2005	2		146,447		1.290
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	02/28/2006	3		184,008		0.880
000000-00-0	SAIF PARTNERS IV	GRAND CAYMAN	CI	SAIF IV GP, LP	08/27/2010		1,156,680			1.500
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor	04/28/2008	3		1,678,676		1.000
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	Sentinel Partners	05/20/2005	3		1,067,606		3.200
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	3		2,624,901		0.120
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	08/18/2005			686,827		2.390
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	08/13/2007			1,465,454		1.010
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	3		256,069		1.310
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	10/15/2007	3		2,381,674		0.610
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma	11/02/2006	3		799,724		0.200
000000-00-0	TPG IV	Fort Worth	TX	Texas Pacific Group	12/09/2003	3		107,759		0.220
000000-00-0	TPG V	Fort Worth	TX	Texas Pacific Group	06/27/2006	3		1,586,070		0.100

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	TPG VI	Fort Worth	TX	Texas Pacific Group	05/22/2008	3		2,616,974		0.100
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	Trilantic Capital Partners	11/17/2004	3		241,355		2.250
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	Trilantic Capital Partners	10/22/2007	3		2,196,361		0.480
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006			1,327,500		0.910
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	3		1,335,256		1.540
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007			5,392,800		0.150
1599999. Joint Venture Interests - Common Stock - Unaffiliated							18,477,680	93,975,624		XXX
000000-00-0	ALLSTATE EQT AIC FUND	Dover	DE	Allstate Equity Mgmt	12/31/2008			91,030,409		99.930
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Partners	03/17/2006	3		295,950		5.520
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners	04/18/2006	3		253,327		30.750
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	Excellere Partners	03/27/2007	3		1,493,145		3.550
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD	10/11/2005	3		680,569		6.560
000000-00-0	Guggenheim Advisors Select Fund II	New York	NY	GUGGENHEIM	02/26/2007	13		206,500,000		76.960
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004			115,857		7.020
000000-00-0	LEHMAN CROSSROADS GROUP XVII	Dallas	TX	LEHMAN BRO INV MGMT	06/27/2005			330,000		14.060
000000-00-0	LYKAION IAM LTD	New York	NY	INVESTCORP	02/26/2007	13		389,000,000		100.000
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	Summer Street Capital	05/01/2007	3		2,214,220		5.740
000000-00-0	TECH-COR, LLC	Dover	DE	TECH-COR, LLC	01/01/2007			3,000,000		100.000
1699999. Joint Venture Interests - Common Stock - Affiliated								694,913,477		XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	Beacon Capital Partners	08/23/2007			2,580,000		0.590
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	04/21/2006			1,549,894		0.530
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/27/2007			7,574,531		0.270
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	12/11/2007			15,082,991		3.530
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY	10/18/2006			757,584		7.150
000000-00-0	ING REALTY PARTNERS, L.P.	New York	NY	ING REALTY	10/02/1998			6,795		3.700
000000-00-0	JER FUND III	McLean	VA	JER Partners	01/05/2005			7,568		2.190
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners	07/09/2007			419,689		2.590
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS	08/20/2010		2,000,000	4,000,000		2.860
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005			836,659		4.410
000000-00-0	LASALLE GROWTH AND INCOME FUND III	Chicago	IL	LaSalle Investment Mgmt	07/01/2003			159,105		4.880
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP	New York	NY	Lehman Brothers Inv	08/26/2005			896,330		0.480
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV- U.S.	New York	NY	Morgan Stanley RE	11/06/2002			83,321		1.550
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	Morgan Stanley RE	07/22/2009			2,658,122		0.330
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	10/19/2006			3,517,281		2.320
000000-00-0	RLJ REAL ESTATE FUND III, LP	Bethesda	MD	RLJ Capital Partners	09/05/2008			10,271,014		1.340
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	White Plains	NY	Rockwood Capital	04/15/2004			494,999		2.390
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	San Francisco	CA	Rockpoint Group	09/27/2007			7,416,605		0.950
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street	04/27/2009			4,475,488		1.240
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	12/03/2007			4,464,243		1.540
1799999. Joint Venture Interests - Real Estate - Unaffiliated							2,000,000	67,252,218		XXX
000000-00-0	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)	New York	NY	Cerberus	03/07/2007			269,103		0.110
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management	06/22/2007	3		2,773,046		2.950
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP	Boston	MA	Hancock Partners	12/30/2003	2		20,048		3.130
1999999. Joint Venture Interests - Other - Unaffiliated								3,062,197		XXX
000000-00-0	BOSTON CAPITAL CORP TAX CR FUND XXXIII	Boston	MA	BOSTON CAP SEC INC	10/01/2010		20,000,000			8.000
000000-00-0	ENTERPRISE HOUSING PARTNERS XX LP	COLUMBIA	MD	EHP XX GP LLC	12/21/2010		20,000,000			8.930
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL	PORTLAND	OR	PNC RE TAX CR 45	11/23/2010		15,000,000			5.860
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP	CLEVELAND	OH	RBC TAX CREDIT IV LLC	11/04/2010		20,000,000			11.460
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC	ST. PETERSBURG	FL	RJTCF-36 LLC	08/23/2010		17,500,000			8.750
000000-00-0	USA INSTITUTIONAL TAX CR FUND LXXX LP	Greenwich	CT	RICHMAN USA TAX CREDIT	07/30/2010		25,000,000			10.640
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							117,500,000			XXX
000000-00-0	VIRGINIA TCF A/V-1, LLC	CHARLOTTE	NC	WACHOVIA	12/22/2006			13,466		78.000
3499999. State Low Income Housing Tax Credit - Affiliated								13,466		XXX
000000-00-0	WACHOVIA BANK GUARANTEE TCF A/GA-1, LLC	CHARLOTTE	NC	WACHOVIA	10/31/2006			37,817		91.000
3699999. All Other Low Income Housing Tax Credit - Affiliated								37,817		XXX
3999999. Total - Unaffiliated							20,477,680	165,816,625		XXX
4099999. Total - Affiliated							117,500,000	695,321,748		XXX
4199999 - Totals							137,977,680	861,138,373		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
40450#-AA-5	HD SUPPLY HUGHES MIAMI CTL	MIAMI	FL	DIRECT	01/01/2008	12/10/2010	120,840							120,840	120,840				6,968
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							120,840							120,840	120,840				6,968
131388-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	11/12/2010	405,727	(7,360)			1,160	(6,200)		399,527	399,527				55,445
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							405,727	(7,360)			1,160	(6,200)		399,527	399,527				55,445
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	11/30/2006	07/12/2010	130,688	(24,451)			11,065	(13,386)		117,303	117,303				
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Partners	01/29/2007	07/19/2010	216,264				15,171	15,171		231,435	231,435				
000000-00-0	ABRY BROADCAST PARTNERS III, L.P.	Boston	MA	ABRY PARTNERS	03/19/1997	12/29/2010	69,792				4,174	4,174		73,966	73,966				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008	12/23/2010	125,435	96,156			14,444	110,600		236,035	236,035				
000000-00-0	AIG HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	09/22/2010	428,386	31,094			5,805	36,899		465,285	465,285				(11,120)
000000-00-0	AIG HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	12/20/2010	1,218,980	324,568			29,998	354,566		1,573,546	1,573,546				9,204
000000-00-0	ALERIAN CAPITAL PARTNERS	New York	NY	ALERIAN CAPITAL MGMT	04/30/2007	10/26/2010		(612,901)		347,020		(959,921)		(959,921)	(959,921)				612,901
000000-00-0	ALERIAN OPPORTUNITY PARTENRS IX, LP	New York	NY	ALERIAN CAPITAL MGMT	10/26/2007	10/08/2010	1,750,000			1,529,777		(1,529,777)		220,223	220,223				
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	05/11/2006	11/15/2010	2,310,005							2,310,005	2,310,005				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	12/23/2010	980,357	582,998			49,033	632,031		1,612,389	1,612,389				
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ArcLight Partners	12/16/2003	12/28/2010	2,023,371	664,437				664,437		2,687,808	2,687,808				231,457
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	02/12/2007	12/31/2010	(175,762)	10,047			3,098	13,145	7,825	(154,792)	(154,792)				3,506
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group	07/20/2006	12/09/2010	992,114	(46,486)				(46,486)		945,629	945,629				61,618
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	12/27/2010	52,460	79,288			1,969	81,257		133,717	133,717				
000000-00-0	B IV	Waltham	MA	DDJ Capital Mgmt	03/28/2003	11/01/2010	1,058,641	425,559				425,559		1,484,200	1,484,200				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	04/18/2007	12/27/2010	78,088				1,161	1,161		79,249	79,249				
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	03/17/2006	12/02/2010	1,047,511	(92,092)			11,533	(80,559)		966,952	966,952				(64,042)
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners	04/18/2006	12/20/2010	248,087	24,846			12,927	37,772		285,859	285,859				
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates	12/13/2004	07/02/2010	3,742,217	(192,046)			105,872	(86,174)		3,656,043	3,656,043				
000000-00-0	EQT V FUND	St Peter Port	GR	EQT	12/01/2006	12/23/2010	66,493	7,402			2,604	10,006	8,241	84,740	84,740				
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.	10/20/2006	12/21/2010	261,117	156,465			15,849	172,314		433,431	433,431				
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD	01/07/2008	06/01/2010	64,954	14,129				14,129		79,083	79,083				
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	12/03/2010	1,319,735	222,855				222,855		1,542,590	1,542,590				(30,725)
000000-00-0	GLOBAL PRIVATE EQUITY III	Boston	MA	ADVENT GROUP	03/19/1997	12/31/2010	(144,476)	(21,281)				(21,281)		(165,757)	(165,757)				30,412
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR Golder Rauner	12/01/2006	12/01/2010	140,838	(2,517)			1,039	(1,477)		139,361	139,361				
000000-00-0	GTCR FUND VIII	Chicago	IL	GTCR Golder Rauner	09/29/2003	12/16/2010	202,057	(35,259)				(35,259)		166,797	166,797				38,308
000000-00-0	FFC PARTNERS I, L.P.	Greenwich	CT	FERRER FREEMAN & CO	12/23/1996	12/23/2010	1,334,989	(209,504)			70,942	(138,562)		1,196,427	1,196,427				298,031
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	12/28/2010	1,112,338	173,852			61,666	235,518		1,347,856	1,347,856				50,688
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	12/30/2010	295,073	28,305			13,222	41,527		336,600	336,600				
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	KOHLBERG & CO	12/28/2004	05/04/2010	(27,424)	(6,115)				(6,115)		(33,539)	(33,539)				5,418
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	06/20/2007	12/28/2010	1,204,616	749,192			51,243	800,435		2,005,051	2,005,051				154,514
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	06/08/2005	12/22/2010	175,113	(25,789)			330	(25,459)		149,654	149,654				19,111
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners	01/04/2008	12/10/2010	203,256	12,031			34,092	46,123		249,379	249,379				
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003	12/22/2010	502,886	37,855				37,855		540,741	540,741				6,801
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners	06/27/2003	12/23/2010	4,707,892	767,761			908	768,669		5,476,561	5,476,561				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	Lincolnshire Partner	10/01/2004	12/17/2010	978,274	97,057			32,520	129,577		1,107,851	1,107,851				595,396
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & COMPANY	08/17/2006	12/14/2010	618,329	19,258			7,377	26,635		644,963	644,963				2,404
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	06/25/2004	12/23/2010	1,046,927	122,229			1,120	123,349		1,170,276	1,170,276				62,654
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	Leeds Weld Associate	07/21/2004	06/08/2010	186,706	(21,898)			205	(21,694)		165,013	165,013				31,154
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	Matlin Patterson Global	07/30/2007	07/08/2010	1,726,419							1,726,419	1,726,419				
000000-00-0	MONITOR CLIPPER EQUITY PARTNERS II	Cambridge	MA	Monitor Clipper	12/05/2003	03/09/2010	313,850				15	15		313,865	313,865				
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Capital Partners	01/13/2005	10/04/2010	76,695	415				415		77,111	77,111				3,629
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	12/28/2004	10/07/2010	566,637	34,500			6,315	40,815		607,453	607,453				46,511
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	05/14/2010	7,779,869	1,324,688			143,986	1,468,674		9,248,543	9,248,543				(874,727)
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	12/29/2010	3,502,038	609,649			41,982	651,631		4,153,669	4,153,669				(6,952)
000000-00-0	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	09/30/2005	12/21/2010	1,336,856	30,259				30,259		1,367,116	1,367,116				30,030
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group	06/27/2006	12/31/2010	203,856	12,268				12,268	7,866	223,990	223,990				(6,608)
000000-00-0	PROTEGE PARTNERS QP FUND	DUBLIN	IR	PROTEGE PARTNERS LLC	09/30/2008	06/23/2010		(771,215)				(771,215)		(771,215)	(771,215)				869,602
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Partners	03/16/2007	12/21/2010	686,063	174,357			30,791	205,148		891,211	891,211				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital Group	04/28/2005	12/27/2010	1,129,372	(39,161)			4,839	(34,321)		1,095,051	1,095,051				82,156
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	02/28/2006	12/28/2010	454,718	92,694			12,193	104,887		559,605	559,605				
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor	04/28/2008	12/14/2010	306,518	(107,403)			34,047	(73,356)	38,421	271,583	271,583				
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	Sentinel Partners	05/20/2005	12/30/2010	3,492,909	(391,945)				(391,945)		3,100,964	3,100,964				1,334,576

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	12/27/2010	408,897	263,951			19,802	283,753		692,650	692,650				20,906
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	08/18/2005	10/21/2010	392,170	22,627			2,873	25,500		417,670	417,670				40,290
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	08/13/2007	11/17/2010	303,169	192,594			9,817	202,411		505,580	505,580				
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	08/19/2010	2,031,456	80,480			43,588	124,067		2,155,523	2,155,523				(294,735)
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	10/15/2007	07/01/2010	107,422	(693)			6,026	5,333		112,755	112,755				
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma	11/02/2006	09/30/2010	393,100	(9,380)		98,919	18,360	(89,939)	9,380	312,541	312,541				
000000-00-0	TPG IV	Fort Worth	TX	Texas Pacific Group	12/09/2003	12/23/2010	790,928	223,285				223,285		1,014,213	1,014,213				94,452
000000-00-0	TPG V	Fort Worth	TX	Texas Pacific Group	06/27/2006	12/23/2010	858,599				1,718	1,718		860,317	860,317				
000000-00-0	TPG VI	Fort Worth	TX	Texas Pacific Group	05/22/2008	05/12/2010	4,301,613	37,691			86,132	123,823		4,425,436	4,425,436				(288,487)
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	Trilantic Capital Partners	11/17/2004	12/23/2010	4,948,057	2,061,026			103,704	2,164,730		7,112,787	7,112,787				(560,600)
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	Trilantic Capital Partners	10/22/2007	12/28/2010	456,269	192,994			30,288	223,282		679,551	679,551				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	11/17/2010	1,209,864	39,901				39,901		1,249,765	1,249,765				170,766
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	12/14/2010	1,540,220	267,551				267,551		1,807,771	1,807,771				37,148
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	12/08/2010	604,440	420,391			297	420,688		1,025,128	1,025,128				(152,935)
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007	12/21/2010	196,033				2,441	2,441		198,473	198,473				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							70,664,366	8,118,572		1,975,716	1,158,580	7,301,436	71,732	78,037,534	78,037,534				2,652,713
000000-00-0	ALLSTATE EQT AIC FUND	Dover	DE	Allstate Equity Mgmt	12/31/2008	12/29/2010	11,636,560	267,359				267,359		11,903,919	11,903,919				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Partners	03/17/2006	10/05/2010	28,760	8,194			310	8,504	20	37,284	37,284				3,943
000000-00-0	CONNING INSURANCE CAPITAL LIMITED PARTNERSHIP III	Hartford	CT	CONNING PARTNERS	07/16/1994	12/31/2010	204							204	204				(7)
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners	04/18/2006	09/24/2010	243,393	16,654			14,741	31,396	5,363	280,152	280,152				
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	Excellere Partners	03/27/2007	12/23/2010	2,016,483	1,741,204			39,134	1,780,338		3,796,821	3,796,821				3,061,874
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD	10/11/2005	12/29/2010	769,778	590,162				590,162		1,359,941	1,359,941				(936)
000000-00-0	GET AS CO-INVESTMENT	New York	NY	Quadrangle Group	06/11/2008	12/14/2010	6,907,217	2,092,783				2,092,783		9,000,000	9,000,000				(68,855)
000000-00-0	Guggenheim Advisors Select Fund II	New York	NY	GUGGENHEIM	02/26/2007	09/30/2010	1,472,593	27,407				27,407		1,500,000	1,500,000				
000000-00-0	HUNTINGTON ACQUISITION CORP. L.P.	EAST NORTHPORT	NY	KENDALL	01/31/1992	12/28/2010	1,867,000							1,867,000	1,867,000				130,129
000000-00-0	KINGDOM FILMS	Dover	DE	CSFB - Alt Mgr	08/16/2005	04/15/2010									5,984,832		5,984,832	5,984,832	
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004	12/22/2010	1,433,236	101,863				101,863		1,535,099	1,535,099				51,554
000000-00-0	LYKAION IAM LTD	New York	NY	INVESTCORP	02/26/2007	10/25/2010	11,872,826	(122,480)				(122,480)		11,750,346	11,750,346				422,241
000000-00-0	PROTEGE OPPORTUNISTIC FUND, LP	New York	NY	PROTEGE PARTNERS GP	09/30/2008	06/29/2010													225,762
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP	Omaha	NE	Tenaska, Inc.	12/13/2006	07/01/2010	97,782	(5,887)				(5,887)		91,895	91,895				
000000-00-0	WAND/CASEWISE INVESTMENTS L.P.	New York	NY	WAND PARTNERS	12/27/1996	12/31/2010	2,692	516			31	548		3,240	3,240				(38)
1699999. Joint Venture Interests - Common Stock - Affiliated							38,348,526	4,717,776			54,216	4,771,992	5,383	43,125,901	49,110,733		5,984,832	5,984,832	3,825,668
000000-00-0	CERBERUS INST PARTNERS LP	New York	NY	Blackacre Capital	05/06/2004	12/20/2010	1,355,626	125,245				125,245		1,480,871	1,480,871				(33,164)
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003	09/30/2010	142,984				3,395	3,395		146,379	146,379				
000000-00-0	CB STRATEGIC PARTNERS III	Los Angeles	CA	CB Richard Ellis	01/06/2004	12/07/2010	462,278	(40,779)				(40,779)		421,499	421,499				47,757
000000-00-0	DRA GROWTH & INCOME IV	New York	NY	DRA Advisors	05/29/2003	12/09/2010	1,395,844	(262,238)				(262,238)		1,133,606	1,133,606				14,084
000000-00-0	DRA GROWTH & INCOME I	New York	NY	DRA ADVISORS	03/31/1998	09/28/2010	6,078	(1,559,574)				(1,559,574)		(1,553,496)	(1,553,496)				1,562,498
000000-00-0	GEM REALTY FUND III	Chicago	IL	GEM Realty Capital	10/26/2005	06/02/2010	426,836	(60,255)				(60,255)		366,581	366,581				
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY	10/18/2006	05/25/2010	28,888	4,568			48	4,617		33,505	33,505				
000000-00-0	ING REALTY PARTNERS, L.P.	New York	NY	ING REALTY	10/02/1998	12/28/2010	49,866	(13,319)			439	(12,880)		36,986	36,986				
000000-00-0	JER FUND III	McLean	VA	JER Partners	01/05/2005	12/22/2010	2,391,756	134,039			54,608	188,648		2,580,404	2,580,404				156,128
000000-00-0	JER FUND II	McLean	VA	JER PARTNERS	06/04/1999	10/14/2010	5,883	(538)			91	(447)		5,436	5,436				
000000-00-0	JER FUND I	McLean	VA	JER PARTNERS	12/31/2007	12/23/2010													2,839
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	10/24/2005	10/01/2010	(62,446)	3,214			1,151	4,365		(58,081)	(58,081)				1,498
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005	09/30/2010	75,257	(12,447)				(12,447)		62,810	62,810				
000000-00-0	LASALLE GROWTH AND INCOME FUND III	Chicago	IL	LaSalle Investment Mgmt	07/01/2003	08/12/2010	617,776	(23,879)				(23,879)		593,897	593,897				35,737
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP	New York	NY	Lehman Brothers Inv	08/26/2005	10/14/2010	286,591	(20,929)			4,315	(16,614)		269,977	269,977				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND III	New York	NY	MORGAN STANLEY RE GP	06/05/1998	10/12/2010	287,773	(114)			1,386	1,272		289,045	289,045				4,584
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	New York	NY	Morgan Stanley RE	10/10/2006	11/11/2010	156,004			52,768	16,785	(35,983)		120,021	120,021				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	New York	NY	Morgan Stanley RE	01/23/1995	03/31/2010	48,458	(169)				(169)		48,289	48,289				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV- U.S.	New York	NY	Morgan Stanley RE	11/06/2002	12/31/2010	203,253	63,512			6,676	70,189		273,442	273,442				(74,408)
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	San Francisco	CA	Rockpoint Group	09/29/2005	11/29/2010	732,841	(16,978)		149,427	15,013	(151,391)		581,450	581,450				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	San Francisco	CA	Rockpoint Group	09/27/2007	08/24/2010	179,195	42,943			33,353	76,296		255,491	255,491				
000000-00-0	STARWOOD OPPORTUNITY FUND IV	Greenwich	CT	Starwood Capital	01/22/1997	11/23/2010	674,573							674,573	674,573				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	WESTBROOK REAL ESTATE FUND II - UBS	New York	NY	Westbrook Partners	09/10/2004	12/30/2010	96,567	(12,915)		43	192	(12,766)		83,801	83,801				(2,038)
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	05/04/2006	12/31/2010	270,943	(46,078)			6,490	(39,589)		231,354	231,354				(7,433)
000000-00-0	WESTBROOK REAL ESTATE FUND II	New York	NY	WESTBROOK PRTNRS	06/12/1997	12/30/2010	265,562	(35,518)		117	530	(35,106)		230,456	230,456				(5,605)
000000-00-0	WESTBROOK REAL ESTATE FUND IV	New York	NY	WESTBROOK PRTNRS	10/17/2000	06/10/2010	150,389	21,609		52,407	13,042	(17,757)		132,632	132,632				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							10,248,776	(1,710,601)		254,761	157,514	(1,807,848)		8,440,928	8,440,928				1,702,478
000000-00-0	DRA GROWTH & INCOME II	New York	NY	DRA ADVISORS	11/01/1998	09/30/2010		(5,756,718)				(5,756,718)		(5,756,718)	(5,756,718)				5,759,959
1899999. Joint Venture Interests - Real Estate - Affiliated								(5,756,718)				(5,756,718)		(5,756,718)	(5,756,718)				5,759,959
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management	06/22/2007	12/30/2010	969,361	27,982			28,134	56,116		1,025,477	1,025,477				158,041
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP	Boston	MA	Hancock Partners	12/30/2003	09/15/2010	707,184				8,763	8,763		715,947	715,947				
1999999. Joint Venture Interests - Other - Unaffiliated							1,676,545	27,982			36,897	64,879		1,741,424	1,741,424				158,041
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	NELLIS	NV	MMA RENEWABLE VENTURES	07/20/2007	10/01/2010	273,380	(4,382)				(4,382)		268,998	268,998				
2099999. Joint Venture Interests - Other - Affiliated							273,380	(4,382)				(4,382)		268,998	268,998				
000000-00-0	TCF A/NC-1 LLC	CHARLOTTE	NC	WACHOVIA	08/16/2007	12/21/2010	34,902		7,971			7,971		42,873	42,873				
3499999. State Low Income Housing Tax Credit - Affiliated							34,902		7,971			7,971		42,873	42,873				
3999999. Total - Unaffiliated							83,116,254	6,428,594		2,230,477	1,354,151	5,552,267	71,732	88,740,253	88,740,253				4,575,644
4099999. Total - Affiliated							38,656,807	(1,043,324)	7,971		54,216	(981,137)	5,383	37,681,054	43,665,886		5,984,832	5,984,832	9,585,626
4199999 - Totals							121,773,061	5,385,270	7,971	2,230,477	1,408,367	4,571,131	77,115	126,421,307	132,406,139		5,984,832	5,984,832	14,161,271

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31398A-4M-1	FANNIE MAE				1FE	9,955,500	97.4680	9,746,790	10,000,000	9,957,696		2,196			1.625	1.581	AO	29,340	13,090	09/24/2010	10/26/2015
31398A-VQ-2	FANNIE MAE				1FE	59,644,503	100.3440	59,911,508	59,706,000	59,699,144		29,844			1.750	1.488	MS	284,433	1,044,855	02/26/2009	03/23/2011
31398A-VQ-2	FANNIE MAE	C			1FE	15,278,247	100.3440	15,346,642	15,294,000	15,292,244		7,645			1.750	1.488	MS	72,859	267,645	02/26/2009	03/23/2011
31315P-LT-4	FARMER MAC				1FE	19,972,400	99.4860	19,897,160	20,000,000	19,973,029		629			1.250	1.297	JD	17,361		12/01/2010	12/06/2013
3133XP-WW-0	FEDERAL HOME LOAN BANK				1FE	20,611,000	100.5710	20,114,160	20,000,000	20,061,404		(313,488)			3.250	1.658	MS	198,611	650,000	03/24/2009	03/11/2011
3137EA-BF-5	FREDDIE MAC				1FE	20,680,780	100.4160	20,083,160	20,000,000	20,051,569		(341,723)			3.250	1.518	FA	227,500	650,000	02/23/2009	02/25/2011
3137EA-BK-4	FREDDIE MAC				1FE	20,487,760	100.6920	20,138,360	20,000,000	20,064,541		(230,431)			2.750	1.579	AO	122,222	550,000	02/26/2009	04/11/2011
3137EA-BN-8	FREDDIE MAC				1FE	21,023,600	101.7630	20,352,580	20,000,000	20,219,684		(438,953)			3.875	1.635	JD	4,306	775,000	02/26/2009	06/29/2011
3137EA-BW-8	FREDDIE MAC				1FE	19,989,840	100.0110	20,002,200	20,000,000	19,999,908		5,491			1.500	1.526	JJ	145,000	300,000	02/26/2009	01/07/2011
3137EA-BZ-1	FREDDIE MAC				1FE	9,995,300	100.4520	10,045,230	10,000,000	9,999,269		2,267			1.625	1.715	AO	29,340	162,500	03/26/2009	04/26/2011
3137EA-CM-9	FREDDIE MAC				1FE	29,914,200	98.2930	29,487,810	30,000,000	29,919,279		5,079			1.750	1.810	MS	161,875		09/09/2010	09/10/2015
742651-DH-2	PRIVATE EXPORT FUNDING				1	4,995,550	105.3280	5,266,380	5,000,000	4,996,595		835			3.050	3.098	AO	32,194	159,278	09/22/2009	10/15/2014
797224-AB-8	SAN CLEMENTE LEASING LLC				1	9,651,572	99.3900	9,592,697	9,651,572	9,651,572					3.350	3.350	MJSD	21,555	150,332	06/15/2010	06/07/2022
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE				1FE	4,023,259	110.0000	4,383,981	3,985,437	4,008,005		(2,366)			5.131	5.010	JJ	94,294	199,656	11/05/2003	01/15/2021
89609G-AB-8	TRICAHUE LEASING LLC				1	7,597,447	98.1370	7,455,907	7,597,447	7,597,447					3.744	3.744	FMAN	27,655	180,021	03/26/2010	02/26/2022
912810-FS-2	TSY INFL IX N/B				1	29,169,192	106.1800	26,544,923	25,000,000	29,205,989	74,750	(37,953)			2.000	1.548	JJ	254,515		08/10/2010	01/15/2026
912810-PV-4	TSY INFL IX N/B				1	86,729,014	101.7970	82,704,891	81,245,000	86,920,861	233,163	(41,317)			1.750	1.579	JJ	685,664		08/12/2010	01/15/2028
912828-JX-9	TSY INFL IX N/B				1	56,466,141	110.6560	55,328,100	50,000,000	56,353,419	140,250	(252,972)			2.125	0.751	JJ	499,978		08/12/2010	01/15/2019
912828-NM-8	TSY INFL IX N/B				1	133,577,415	102.3910	133,107,780	130,000,000	133,813,352	366,890	(130,952)			1.250	0.958	JJ	752,804		08/13/2010	07/15/2020
912810-DZ-8	U S TREAS BDS	SD			1	10,747,891	138.9060	11,807,027	8,500,000	9,649,553		(135,919)			8.875	6.341	FA	284,941	754,375	03/30/2000	08/15/2017
912810-EB-0	U S TREAS BDS	SD			1	615,313	144.2420	793,332	550,000	584,156		(3,029)			9.000	8.126	MN	6,427	49,470	02/13/1992	11/15/2018
912810-EE-4	U S TREAS BDS	SD			1	388,336	143.0780	500,773	350,000	372,794		(1,721)			8.500	7.832	FA	11,237	29,681	04/19/2000	02/15/2020
912810-EK-0	U S TREAS BDS	SD			1	24,468,750	142.4060	28,481,240	20,000,000	22,941,863		(190,779)			8.125	6.212	FA	613,791	1,625,000	06/19/2000	08/15/2021
912810-ET-1	U S TREAS BDS	SD			1	393,447	141.8130	496,344	350,000	380,811		(1,284)			7.625	6.707	FA	10,080	26,688	09/18/1995	02/15/2025
912810-EJ-3	US TREASURY	SD			1	12,194,531	141.9530	14,195,310	10,000,000	11,428,562		(95,587)			8.125	6.233	MN	105,490	812,500	06/08/2000	05/15/2021
912810-DW-5	US TREASURY N/B	SD			1	14,191,369	126.0700	16,553,030	13,130,000	13,549,403		(63,682)			7.250	6.684	MN	308,467	951,778	02/29/1996	05/15/2016
912810-DX-3	US TREASURY N/B	SD			1	5,255,000	128.5230	6,554,693	5,100,000	5,169,122		(9,191)			7.500	7.333	MN	49,662	382,500	07/12/1996	11/15/2016
912810-DY-1	US TREASURY N/B	SD			1	111,547	137.2970	137,297	100,000	105,467		(645)			8.750	7.821	MN	1,136	8,696	07/21/1994	05/15/2017
912810-ED-6	US TREASURY N/B	SD			1	1,840,389	139.3200	2,535,629	1,820,000	1,831,203		(887)			8.125	8.362	FA	55,855	147,860	12/07/1992	08/15/2019
912810-EH-7	US TREASURY N/B	SD			1	4,595,148	139.5000	5,266,125	3,775,000	4,392,655		(44,841)			7.875	5.820	FA	112,288	297,227	07/13/2006	02/15/2021
912810-EM-6	US TREASURY N/B	SD			1	4,389,375	135.1880	5,170,922	3,825,000	4,173,011		(20,045)			7.250	6.241	FA	104,746	277,166	11/20/1997	08/15/2022
912810-EQ-7	US TREASURY N/B	SD			1	10,767,412	125.6880	12,229,394	9,730,000	10,561,107		(46,229)			6.250	5.349	FA	229,699	608,125	04/19/2007	08/15/2023
912810-QA-9	US TREASURY N/B				1	24,741,918	86.1720	25,851,570	30,000,000	24,811,247		69,329			3.500	4.603	FA	396,603	525,000	03/23/2010	02/15/2039
912810-QD-3	US TREASURY N/B				1	48,164,263	100.5310	50,265,600	50,000,000	48,187,308		23,045			4.375	4.603	MN	284,012	2,187,500	03/23/2010	11/15/2039
912810-QE-1	US TREASURY N/B				1	50,347,858	104.7500	52,375,000	50,000,000	50,343,530		(4,328)			4.625	4.581	FA	873,471	1,156,250	03/23/2010	02/15/2040
912828-GA-2	US TREASURY N/B				1	5,871,852	103.7770	5,754,451	5,545,000	5,631,804		(92,581)			4.500	2.752	MN	21,487	249,525	05/06/2008	11/30/2011
912828-GA-2	US TREASURY N/B	SD			1	5,295	103.7770	5,189	5,000	5,078		(83)			4.500	2.752	MN	19	225	05/06/2008	11/30/2011
912828-HY-9	US TREASURY N/B				1	19,946,876	105.6410	21,128,120	20,000,000	19,974,016		10,580			3.125	3.182	AO	105,903	625,000	05/14/2008	04/30/2013
912828-JT-8	US TREASURY N/B				1	25,946,373	102.9530	25,738,275	25,000,000	25,840,486		(105,886)			2.000	0.830	MN	43,056	250,000	08/16/2010	11/30/2013
912828-JW-1	US TREASURY N/B				1	124,752,370	101.4380	126,796,875	125,000,000	124,955,511		195,198			1.500	1.518	JD	5,208	1,500,000	08/16/2010	12/31/2013
912828-JZ-4	US TREASURY N/B				1	30,848,439	102.0940	30,628,140	30,000,000	30,758,840		(89,599)			1.750	0.918	JJ	221,507		08/17/2010	01/31/2014
912828-NF-3	US TREASURY N/B				1	10,102,734	101.5940	10,159,400	10,000,000	10,092,394		(10,340)			2.125	1.906	MN	18,299	106,250	06/24/2010	05/31/2015
912828-NL-0	US TREASURY N/B				1	19,932,032	100.3980	20,079,680	20,000,000	19,938,573		6,541			1.875	1.947	JD	1,042	187,500	06/24/2010	06/30/2015
912828-NQ-9	US TREASURY N/B				1	50,064,620	100.2730	50,136,500	50,000,000	50,062,587		(2,033)			0.625	0.546	JJ	131,849		12/10/2010	07/31/2012
912828-NV-8	US TREASURY N/B				1	745,256,193	97.2580	729,540,484	750,110,000	745,575,076		318,883			1.250	1.384	FA	3,159,710		09/22/2010	08/31/2015
912828-NV-8	US TREASURY N/B	D			1	24,741,357	97.2580	24,207,466	24,890,000	24,751,150		9,793			1.250	1.374	FA	104,845		08/25/2010	08/31/2015
912828-NW-6	US TREASURY N/B				1	99,479,895	95.4610	95,460,900	100,000,000	99,498,855		18,960			1.875	1.956	FA	631,849		09/24/2010	08/31/2017
912828-NZ-9	US TREASURY N/B				1	221,874,107	97.0230	215,391,948	222,000,000	221,880,359		6,252			1.250	1.262	MS	707,055		09/29/2010	09/30/2015
912828-PA-2	US TREASURY N/B				1	224,779,680	95.2270	214,259,850	225,000,000	224,787,239		7,559			1.875	1.890	MS	1,074,914		09/29/2010	09/30/2017
912828-PC-8	US TREASURY N/B				1	23,586,038	94.3280	23,582,025	25,000,000	23,592,405		6,367			2.625	3.298	MN	84,503		12/10/2010	11/15/2020
912828-PD-6	US TREASURY N/B				1	99,539,400	99.6950	99,695,300	100,000,000	99,552,187		12,787			0.375	0.622	AO	63,699		12/10/2010	10/31/2012
912828-PE-4	US TREASURY N/B				1	9,946,484	96.7810	9,678,120	10,000,000	9,947,843		1,359			1.250	1.362	AO	21,233		11/12/2010	10/31/2015
912828-PF-1	US TREASURY N/B				1	14,814,062	95.0630	14,259,375	15,000,000	14,817,174		3,112			1.875	2.066	AO	47,003		11/16/2010	10/31/2017
912828-PJ-3	US TREASURY N/B				1	25,285,000	97.1800	25,266,719	26,000,000	25,292,190		7,190			1.375	1.959	MN	31,342		12/10/2010	11/30/2015
912828-NU-0	WI TREASURY N/B				1	79,967,063	99.7970	79,837,520	80,000,000	79,971,118		4,055			0.750	0.764	FA	228,493		08/16/2010	08/15/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
0199999. U.S. Governments - Issuer Obligations						2,649,715,135	XXX	2,624,329,883	2,628,259,456	2,643,191,682	815,053	(1,953,847)			XXX	XXX	XXX	13,812,429	17,860,692	XXX	XXX
36215X-KG-6	GOVT NATL MTG ASSOC I #147995			2	1	16,641	116.9360	18,590	15,898	16,680		(88)			9.000	6.738	MON	119	1,419	04/27/1995	01/15/2020
362162-WV-7	GOVT NATL MTG ASSOC I #181660			2	1	87	116.9360	97	83	88					9.000	6.205	MON	1	7	04/27/1995	01/15/2020
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840			2	1	316	100.5460	316	314	316					7.500	7.234	MON	2	23	09/17/1999	03/15/2017
36220G-7G-1	GOVT NATL MTG ASSOC I #278195			2	1	15,296	116.9360	17,218	14,724	15,381		6			9.000	7.246	MON	110	1,319	04/27/1995	02/15/2020
36220S-LV-6	GOVT NATL MTG ASSOC I #286640			2	1	12,595	116.9360	13,791	11,794	12,551		19			9.000	6.483	MON	88	1,056	04/27/1995	10/15/2020
36220T-G2-4	GOVT NATL MTG ASSOC I #287417			2	1	26,028	116.9360	29,051	24,844	26,480		101			9.000	6.721	MON	186	2,225	04/27/1995	04/15/2020
362205-TM-8	GOVT NATL MTG ASSOC I #297656			2	1	338,037	114.7030	394,681	344,089	335,275		550			7.500	8.415	MON	2,151	25,697	11/19/1992	10/15/2022
36224G-RB-6	GOVT NATL MTG ASSOC I #328182			2	1	1,648	118.5450	1,911	1,612	1,649		(4)			8.500	7.607	MON	11	130	06/15/2000	08/15/2022
36224H-GW-0	GOVT NATL MTG ASSOC I #328813			2	1	446	114.7030	510	444	448					7.500	7.162	MON	3	33	09/17/1999	09/15/2022
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059			2	1	2,663	113.2280	2,982	2,633	2,672		(2)			7.000	6.475	MON	15	183	05/18/2001	11/15/2022
36224T-W9-7	GOVT NATL MTG ASSOC I #338272			2	1	238,824	114.7030	278,695	242,970	236,965		32			7.500	8.349	MON	1,519	18,122	01/01/1993	11/15/2022
36224T-XN-5	GOVT NATL MTG ASSOC I #338285			2	1	336,053	114.7030	391,535	341,346	333,778		579			7.500	8.283	MON	2,133	25,500	11/19/1992	12/15/2022
36224W-TL-7	GOVT NATL MTG ASSOC I #340855			2	1	23,791	117.9190	26,858	22,776	24,246					8.000	5.979	MON	152	1,818	05/17/2001	01/15/2026
36224X-HX-2	GOVT NATL MTG ASSOC I #341446			2	1	6,294	113.2280	7,046	6,223	6,270		(4)			7.000	6.642	MON	36	431	05/18/2001	12/15/2022
36203C-6C-1	GOVT NATL MTG ASSOC I #345667			2	1	29,667	115.4830	27,471	23,788	24,851		(46)			7.500	5.962	MON	149	1,771	01/28/1999	04/15/2024
36203C-7J-5	GOVT NATL MTG ASSOC I #345697			2	1	257,780	115.4830	288,713	250,006	256,907		(756)			7.500	6.546	MON	1,563	18,627	02/19/1998	05/15/2024
36203G-PS-6	GOVT NATL MTG ASSOC I #348833			2	1	519,402	114.0760	590,696	517,812	519,840		(249)			7.000	6.850	MON	3,021	35,785	06/04/1993	06/15/2023
36203K-MR-2	GOVT NATL MTG ASSOC I #351468			2	1	18,574	115.4830	19,857	17,195	17,817		(30)			7.500	6.319	MON	107	1,285	03/18/1999	03/15/2024
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056			2	1	105,950	113.3350	126,387	111,516	104,807		380			6.500	8.614	MON	604	7,205	10/03/1996	10/15/2023
36203L-D7-4	GOVT NATL MTG ASSOC I #352126			2	1	706,348	114.0760	804,813	705,509	706,758		(88)			7.000	6.938	MON	4,115	48,721	06/04/1993	06/15/2023
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632			2	1	3,879	114.0760	4,361	3,823	3,893		(3)			7.000	6.343	MON	22	266	04/26/2001	03/15/2023
36203P-BA-0	GOVT NATL MTG ASSOC I #354733			2	1	128,009	113.5510	147,635	130,017	128,072		236			6.500	7.061	MON	704	8,380	07/31/1997	01/15/2024
36203S-HF-7	GOVT NATL MTG ASSOC I #357630			2	1	1,728	114.0760	1,949	1,708	1,742		1			7.000	6.280	MON	10	119	05/18/2001	05/15/2023
36203S-QM-2	GOVT NATL MTG ASSOC I #357860			2	1	2,646	114.0760	2,985	2,617	2,651		(3)			7.000	6.516	MON	15	180	05/18/2001	09/15/2023
36203T-DT-9	GOVT NATL MTG ASSOC I #358414			2	1	6,987	114.0760	7,881	6,908	6,985		(4)			7.000	6.617	MON	40	481	05/18/2001	09/15/2023
36204D-HW-2	GOVT NATL MTG ASSOC I #366645			2	1	347,151	113.3350	413,746	365,064	346,763		1,381			6.500	8.377	MON	1,977	23,072	10/03/1996	12/15/2023
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793			2	1	277,925	114.2200	312,394	273,502	276,950		(438)			7.000	6.564	MON	1,595	18,909	02/19/1998	05/15/2024
36204E-5C-7	GOVT NATL MTG ASSOC I #368143			2	1	147,530	113.3350	175,938	155,237	146,749		(152)			6.500	8.481	MON	841	9,794	10/03/1996	12/15/2023
36204F-W2-6	GOVT NATL MTG ASSOC I #368865			2	1	209,490	113.3350	241,139	212,765	209,684		336			6.500	7.018	MON	1,152	13,324	07/31/1997	12/15/2023
36204L-C9-0	GOVT NATL MTG ASSOC I #372796			2	1	83,048	115.4830	92,924	80,466	82,794		(323)			7.500	6.457	MON	503	5,945	02/19/1998	02/15/2024
36204L-DE-8	GOVT NATL MTG ASSOC I #372801			2	1	48,619	115.4830	54,360	47,072	48,752		(195)			7.500	6.242	MON	294	3,508	02/19/1998	02/15/2024
36204P-4B-5	GOVT NATL MTG ASSOC I #376218			2	1	31,817	115.3540	33,833	29,330	30,888		12			7.500	5.893	MON	183	2,191	01/22/1999	08/15/2025
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345			2	1	344,747	113.3350	411,150	362,773	347,758		624			6.500	7.992	MON	1,965	22,840	10/03/1996	12/15/2023
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367			2	1	139,636	113.5510	161,078	141,856	139,631		251			6.500	7.091	MON	768	9,073	07/31/1997	01/15/2024
36204R-AT-5	GOVT NATL MTG ASSOC I #377218			2	1	92,021	117.8280	106,249	90,173	92,753		(82)			8.000	7.082	MON	601	7,190	05/18/1995	06/15/2024
36204S-FN-1	GOVT NATL MTG ASSOC I #378273			2	1	764	115.4830	878	761	767					7.500	7.215	MON	5	57	09/17/1999	06/15/2024
36204S-UL-8	GOVT NATL MTG ASSOC I #378687			2	1	557	115.4830	641	555	558					7.500	7.303	MON	3	42	09/17/1999	03/15/2024
36205A-DX-9	GOVT NATL MTG ASSOC I #384518			2	1	24,852	114.5070	27,891	24,357	24,698		(7)			7.000	6.437	MON	142	1,694	11/10/1998	12/15/2027
36205B-DS-8	GOVT NATL MTG ASSOC I #385413			2	1	184,893	110.3490	208,790	189,209	185,521		(314)			6.000	6.625	MON	946	11,210	04/23/1999	01/15/2024
36205B-LC-4	GOVT NATL MTG ASSOC I #385623			2	1	160,899	114.2200	180,842	158,327	160,934		(392)			7.000	6.446	MON	924	10,917	02/19/1998	05/15/2024
36205B-PG-1	GOVT NATL MTG ASSOC I #385723			2	1	27,342	114.2200	30,726	26,901	27,421		(57)			7.000	6.396	MON	157	1,875	02/19/1998	06/15/2024
36205E-LP-9	GOVT NATL MTG ASSOC I #388334			2	1	93,090	114.2200	104,611	91,587	92,931		(150)			7.000	6.496	MON	534	6,346	02/19/1998	05/15/2024
36205J-6E-0	GOVT NATL MTG ASSOC I #392469			2	1	6,172	117.8280	7,002	5,943	6,203		38			8.000	6.357	MON	40	474	12/29/1998	08/15/2024
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707			2	1	644	115.4830	741	641	646					7.500	7.232	MON	4	48	09/17/1999	11/15/2024
36205R-W9-4	GOVT NATL MTG ASSOC I #398572			2	1	25,702	113.3870	29,142	25,702	25,706					6.500	6.495	MON	139	1,662	08/17/1998	04/15/2026
36205R-XM-4	GOVT NATL MTG ASSOC I #398584			2	1	10,169	115.6030	11,356	9,823	12,766		1,474			7.500	(0.373)	MON	61	735	08/08/2001	06/15/2029
36205R-2W-6	GOVT NATL MTG ASSOC I #398689			2	1	6,264	101.1020	6,063	5,997	6,191		(201)			8.000	5.684	MON	40	433	05/17/2001	05/15/2026
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054			2	1	2,662	114.3360	3,009	2,632	2,673		(2)			7.000	6.444	MON	15	184	05/18/2001	09/15/2025
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613			2	1	572	115.3540	657	569	572					7.500	7.295	MON	4	40	09/17/1999	07/15/2025
36206E-4K-8	GOVT NATL MTG ASSOC I #409526			2	1	1,049	114.3360	1,186	1,038	1,051		(2)			7.000	6.334	MON	6	72	05/18/2001	10/15/2025
36206F-RH-7	GOVT NATL MTG ASSOC I #410088			2	1	19,030	115.3540	20,492	17,764	18,550		(30)			7.500	6.191	MON	111	1,328	03/18/1999	08/15/2025
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455			2	1	2,678	114.5700	2,994	2,613	2,685		3			7.000	6.073	MON	15	182	01/28/1999	03/15/2028
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464			2	1	16,133	114.5700	18,083	15,783	16,171		25			7.000	6.201	MON	92	1,101	12/16/1998	04/15/2028
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239			2	1	27,948	120.6820	32,334	26,793	29,272		556			8.500	5.540	MON	190	2,274	04/27/2001	10/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
36206J-KR-4	GOVT NATL MTG ASSOC I #412604			2	1	66,148	117.9190	74,676	63,328	68,268		(76)			8.000	5.602	MON	422	5,047	05/17/2001	05/15/2026
36206L-ZV-4	GOVT NATL MTG ASSOC I #414856			2	1	340	113.4610	371	327	333		(1)			6.500	5.906	MON	2	21	01/29/2008	12/15/2025
36206M-BH-9	GOVT NATL MTG ASSOC I #415040			2	1	29,951	117.9190	33,812	28,674	30,655		251			8.000	5.993	MON	191	2,286	05/17/2001	02/15/2026
36206N-XY-6	GOVT NATL MTG ASSOC I #416595			2	1	2,316	114.5700	2,615	2,283	2,333		2			7.000	6.284	MON	13	159	04/26/2001	07/15/2028
36206P-S2-7	GOVT NATL MTG ASSOC I #417337			2	1	18,345	113.3870	20,801	18,345	18,348					6.500	6.495	MON	99	1,157	08/17/1998	03/15/2026
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716			2	1	25,614	114.5070	28,746	25,104	25,544		3			7.000	6.414	MON	146	1,753	11/10/1998	08/15/2027
36206S-PT-5	GOVT NATL MTG ASSOC I #419934			2	1	21,331	117.9190	24,081	20,422	21,666		(65)			8.000	5.864	MON	136	1,624	05/17/2001	03/15/2026
36206V-LU-9	GOVT NATL MTG ASSOC I #422539			2	1	76,683	117.9390	86,583	73,414	80,774		400			8.000	5.273	MON	489	5,856	05/17/2001	04/15/2026
36206V-M5-3	GOVT NATL MTG ASSOC I #422580			2	1	39,434	113.3870	44,713	39,434	39,445					6.500	6.491	MON	214	2,530	08/17/1998	04/15/2026
36206V-3A-3	GOVT NATL MTG ASSOC I #422993			2	1	21,700	117.9190	24,497	20,774	21,778		(39)			8.000	6.375	MON	139	1,658	05/17/2001	08/15/2026
36206W-GY-5	GOVT NATL MTG ASSOC I #423315			2	1	8,721	117.9190	9,845	8,349	8,879		(13)			8.000	5.967	MON	56	666	05/17/2001	06/15/2026
36206W-YW-9	GOVT NATL MTG ASSOC I #423825			2	1	9,474	117.9390	10,697	9,070	9,881		78			8.000	5.348	MON	60	719	05/17/2001	06/15/2026
36206Y-5T-4	GOVT NATL MTG ASSOC I #425758			2	1	689	114.4300	780	682	693					7.000	6.389	MON	4	48	05/18/2001	03/15/2026
36207A-F6-4	GOVT NATL MTG ASSOC I #425989			2	1	16,438	113.3870	18,639	16,438	16,440					6.500	6.495	MON	89	1,015	08/17/1998	03/15/2026
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012			2	1	18,032	117.9190	20,357	17,263	18,318		236			8.000	5.765	MON	115	1,378	05/17/2001	06/15/2026
36207B-MT-4	GOVT NATL MTG ASSOC I #427070			2	1	8,771	117.9190	9,902	8,397	9,086		25			8.000	5.397	MON	56	670	05/17/2001	09/15/2026
36207B-UT-5	GOVT NATL MTG ASSOC I #427294			2	1	9,900	114.5700	11,177	9,755	10,032		38			7.000	6.007	MON	57	681	04/26/2001	01/15/2028
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507			2	1	798,492	113.3870	908,828	801,525	798,886		68			6.500	6.604	MON	4,342	51,672	02/19/1998	04/15/2026
36207C-BT-4	GOVT NATL MTG ASSOC I #427650			2	1	19,317	117.9190	21,807	18,493	19,575		(63)			8.000	6.167	MON	123	1,476	05/17/2001	09/15/2026
36207C-GB-8	GOVT NATL MTG ASSOC I #427794			2	1	31,404	114.5700	35,372	30,874	31,461		(99)			7.000	6.355	MON	180	2,121	04/20/1999	01/15/2028
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573			2	1	19,963	117.9190	22,536	19,112	20,057		(45)			8.000	6.105	MON	127	1,521	05/17/2001	09/15/2026
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262			2	1	12,818	117.9190	14,470	12,271	12,992		3			8.000	5.984	MON	82	978	05/17/2001	10/15/2026
36207H-2H-9	GOVT NATL MTG ASSOC I #432876			2	1	22,045	117.8510	24,873	21,105	22,884		43			8.000	5.581	MON	141	1,650	05/17/2001	06/15/2026
36207H-3D-7	GOVT NATL MTG ASSOC I #432896			2	1	6,161	114.6220	6,982	6,091	6,261		9			7.000	6.096	MON	36	391	05/18/2001	02/15/2029
36207J-SR-5	GOVT NATL MTG ASSOC I #433528			2	1	19,470	114.5700	21,930	19,141	19,598		10			7.000	6.317	MON	112	1,313	04/20/1999	01/15/2028
36207J-UU-5	GOVT NATL MTG ASSOC I #433595			2	1	35,153	114.5700	39,594	34,559	35,382		80			7.000	6.320	MON	202	2,413	04/20/1999	02/15/2028
36207J-W6-6	GOVT NATL MTG ASSOC I #433669			2	1	10,683	114.5700	12,033	10,503	10,751		(3)			7.000	6.261	MON	61	724	04/20/1999	03/15/2028
36207K-KT-6	GOVT NATL MTG ASSOC I #434206			2	1	13,904	114.6220	16,119	14,062	14,745		(10)			7.000	5.540	MON	82	982	06/21/1999	02/15/2029
36207K-NV-8	GOVT NATL MTG ASSOC I #434304			2	1	18,621	113.5330	21,426	18,872	18,416		16			6.500	7.326	MON	102	1,222	02/16/2001	04/15/2029
36207K-PD-6	GOVT NATL MTG ASSOC I #434320			2	1	11,546	114.6220	13,086	11,416	11,608					7.000	6.458	MON	67	795	05/18/2001	04/15/2029
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647			2	1	1,734	118.3390	1,970	1,665	1,770		30			8.000	5.999	MON	11	124	07/20/2001	12/15/2029
36207L-R3-4	GOVT NATL MTG ASSOC I #435306			2	1	38,914	118.0030	43,962	37,255	40,239		82			8.000	5.781	MON	248	2,973	05/17/2001	07/15/2026
36207M-NM-4	GOVT NATL MTG ASSOC I #436096			2	1	39,936	114.5700	44,981	39,261	40,076		(32)			7.000	6.354	MON	229	2,742	04/20/1999	01/15/2028
36207N-5N-0	GOVT NATL MTG ASSOC I #437453			2	1	1,083	114.5070	1,222	1,067	1,092		4			7.000	6.160	MON	6	75	04/26/2001	11/15/2027
36207U-F8-6	GOVT NATL MTG ASSOC I #442191			2	1	16,945	117.9190	19,130	16,223	17,741		(105)			8.000	5.154	MON	108	1,281	05/17/2001	12/15/2026
36207X-X8-0	GOVT NATL MTG ASSOC I #445403			2	1	941	114.5700	1,088	949	940					7.000	7.347	MON	6	66	06/18/1999	01/15/2028
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609			2	1	21,677	114.5700	24,416	21,311	21,784		3			7.000	6.282	MON	124	1,488	04/20/1999	01/15/2028
36208D-KB-0	GOVT NATL MTG ASSOC I #447690			2	1	2,046	120.2060	2,406	2,001	2,078		2			8.500	7.330	MON	14	170	06/15/2000	07/15/2027
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985			2	1	22,517	114.5700	25,362	22,136	22,742		58			7.000	6.265	MON	129	1,530	04/20/1999	06/15/2028
36208E-6T-5	GOVT NATL MTG ASSOC I #449182			2	1	12,070	114.5070	13,588	11,866	12,108		11			7.000	6.301	MON	69	776	04/20/1999	10/15/2027
36208F-J7-6	GOVT NATL MTG ASSOC I #449486			2	1	924	114.5070	1,037	906	925					7.000	6.385	MON	5	62	11/10/1998	11/15/2027
36208F-KT-6	GOVT NATL MTG ASSOC I #449506			2	1	55,007	114.5700	63,679	55,581	54,889		(32)			7.000	7.381	MON	324	3,810	11/15/2000	01/15/2028
36208F-2T-6	GOVT NATL MTG ASSOC I #449986			2	1	18,774	114.5070	21,183	18,499	18,841		(15)			7.000	6.450	MON	108	1,292	04/26/2001	11/15/2027
36208H-UP-9	GOVT NATL MTG ASSOC I #451590			2	1	33,876	114.5070	38,135	33,303	33,965		82			7.000	6.298	MON	194	2,326	04/20/1999	09/15/2027
36208L-WM-5	GOVT NATL MTG ASSOC I #454352			2	1	28,113	114.5070	31,648	27,638	28,159		64			7.000	6.318	MON	161	1,931	04/20/1999	12/15/2027
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340			2	1	83,629	114.5070	94,285	82,340	83,706		123			7.000	6.536	MON	480	5,678	02/15/2000	11/15/2027
36208N-YT-4	GOVT NATL MTG ASSOC I #456222			2	1	18,895	114.5700	21,332	18,619	19,061		(15)			7.000	6.196	MON	109	1,298	04/26/2001	06/15/2028
36208P-NB-0	GOVT NATL MTG ASSOC I #456786			2	1	23,324	114.5700	27,001	23,567	23,198		(46)			7.000	7.447	MON	137	1,591	11/15/2000	04/15/2028
36208P-NX-2	GOVT NATL MTG ASSOC I #456806			2	1	15,436	114.5700	17,386	15,175	15,577		(14)			7.000	6.285	MON	89	1,060	04/20/1999	04/15/2028
36208P-UB-2	GOVT NATL MTG ASSOC I #456978			2	1	33,255	114.5070	37,321	32,593	33,076		23			7.000	6.483	MON	190	2,276	11/10/1998	11/15/2027
36208P-4G-0	GOVT NATL MTG ASSOC I #457223			2	1	44,034	114.5070	49,570	43,290	44,128		12			7.000	6.372	MON	253	3,024	04/20/1999	09/15/2027
36208P-7M-4	GOVT NATL MTG ASSOC I #457300			2	1	18,180	113.5330	21,720	19,131	17,993		17			6.500	8.454	MON	104	1,241	07/12/2000	02/15/2028
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082			2	1	46,564	110.4110	53,002	48,004	46,345		64			6.000	7.166	MON	240	2,844	05/11/2001	03/15/2029
36208R-FB-5	GOVT NATL MTG ASSOC I #458362			2	1	21,958	114.5070	24,719	21,587	22,103		(5)			7.000	6.325	MON	126	1,507	04/20/1999	12/15/2027
36208R-FK-5	GOVT NATL MTG ASSOC I #458370			2	1	28,606	114.5700	32,295	28,188	29,125		29			7.000	6.068	MON	164	1,942	04/26/2001	01/15/2028
36208R-V5-0	GOVT NATL MTG ASSOC I #458836			2	1	97,681	114.5700	109,484	95,561	98,070		370			7.000	6.290	MON	557	6,626	12/16/1998	03/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
36208R-W9-1	GOVT NATL MTG ASSOC I #458872			2	1	6,401	114.5700	7,410	6,468	6,280					7.000	7.882	MON	38	449	11/15/2000	03/15/2028
36208R-XV-1	GOVT NATL MTG ASSOC I #458892			2	1	2,247	114.5700	2,531	2,209	2,264		2			7.000	6.244	MON	13	150	04/20/1999	05/15/2028
36208S-BE-1	GOVT NATL MTG ASSOC I #459137			2	1	132,612	114.5070	157,997	137,981	132,078		(487)			7.000	8.577	MON	805	9,486	01/05/2000	12/15/2027
36208U-CK-1	GOVT NATL MTG ASSOC I #460974			2	1	52,345	114.5070	58,745	51,303	52,344		(36)			7.000	6.300	MON	299	3,532	11/10/1998	11/15/2027
36208U-C8-8	GOVT NATL MTG ASSOC I #460995			2	1	40,723	114.5070	45,702	39,912	40,817		(75)			7.000	6.301	MON	233	2,675	11/10/1998	11/15/2027
36208U-JW-8	GOVT NATL MTG ASSOC I #461177			2	1	20,475	114.5070	23,050	20,130	20,595		66			7.000	6.284	MON	117	1,406	04/20/1999	12/15/2027
36208U-KA-4	GOVT NATL MTG ASSOC I #461189			2	1	21,279	114.5700	23,968	20,920	21,415		42			7.000	6.280	MON	122	1,420	04/20/1999	01/15/2028
36208U-KV-8	GOVT NATL MTG ASSOC I #461208			2	1	16,317	114.5700	18,379	16,042	16,432		24			7.000	6.258	MON	94	1,120	04/20/1999	01/15/2028
36208U-K6-3	GOVT NATL MTG ASSOC I #461217			2	1	20,997	114.5700	23,650	20,642	21,138		14			7.000	6.292	MON	120	1,414	04/20/1999	01/15/2028
36208V-E2-7	GOVT NATL MTG ASSOC I #461953			2	1	12,133	114.5700	13,698	11,956	12,246		24			7.000	6.158	MON	70	835	04/26/2001	07/15/2028
36208V-TU-9	GOVT NATL MTG ASSOC I #462363			2	1	22,761	114.5070	25,623	22,377	22,922		17			7.000	6.295	MON	131	1,539	04/20/1999	11/15/2027
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481			2	1	19,904	114.5700	22,419	19,568	20,014		34			7.000	6.276	MON	114	1,338	04/20/1999	01/15/2028
36208V-XY-6	GOVT NATL MTG ASSOC I #462495			2	1	36,972	114.5700	41,551	36,267	37,041		81			7.000	6.327	MON	212	2,480	12/23/1998	01/15/2028
36208V-YA-7	GOVT NATL MTG ASSOC I #462505			2	1	23,866	114.5700	26,881	23,463	23,858		(5)			7.000	6.412	MON	137	1,637	04/20/1999	01/15/2028
36208V-2A-2	GOVT NATL MTG ASSOC I #462569			2	1	107,815	114.5700	124,811	108,938	107,771		19			7.000	7.345	MON	635	7,543	11/15/2000	03/15/2028
36208W-B9-3	GOVT NATL MTG ASSOC I #462764			2	1	8,775	114.5700	9,940	8,676	8,800		(5)			7.000	6.537	MON	51	601	05/18/2001	06/15/2028
36208W-MN-0	GOVT NATL MTG ASSOC I #463065			2	1	55,321	114.5070	61,803	53,974	55,405		(22)			7.000	6.214	MON	315	3,676	01/28/1999	12/15/2027
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283			2	1	37,596	114.6220	42,464	37,047	38,044		(20)			7.000	6.107	MON	216	2,585	04/26/2001	04/15/2029
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904			2	1	34,821	114.5700	39,221	34,233	34,975					7.000	6.326	MON	200	2,371	04/20/1999	01/15/2028
36209B-U2-2	GOVT NATL MTG ASSOC I #466901			2	1	76,907	114.5700	86,624	75,608	77,078		143			7.000	6.401	MON	441	5,187	04/20/1999	01/15/2028
36209C-S2-3	GOVT NATL MTG ASSOC I #467737			2	1	20,807	114.5700	23,570	20,572	21,081		(26)			7.000	6.225	MON	120	1,423	05/18/2001	04/15/2028
36209C-VV-5	GOVT NATL MTG ASSOC I #467828			2	1	113,960	114.5700	127,555	111,333	113,400		15			7.000	6.363	MON	649	7,771	01/22/1999	07/15/2028
36209D-WV-2	GOVT NATL MTG ASSOC I #468760			2	1	16,810	114.5700	18,815	16,422	16,905		56			7.000	6.147	MON	96	1,147	01/22/1999	03/15/2028
36209F-7D-5	GOVT NATL MTG ASSOC I #470792			2	1	947	115.6030	1,073	928	968		2			7.500	5.841	MON	6	69	01/24/2001	08/15/2029
36209H-DP-7	GOVT NATL MTG ASSOC I #471810			2	1	4,212	114.5700	4,744	4,141	4,235		(1)			7.000	6.224	MON	24	289	04/20/1999	03/15/2028
36209H-SC-0	GOVT NATL MTG ASSOC I #472215			2	1	20,442	113.5330	23,520	20,717	20,329		(33)			6.500	7.005	MON	112	1,344	02/16/2001	05/15/2029
36209J-MH-1	GOVT NATL MTG ASSOC I #472960			2	1	8,784	114.6220	10,182	8,883	9,263		(47)			7.000	5.630	MON	52	566	06/21/1999	05/15/2029
36209K-PC-6	GOVT NATL MTG ASSOC I #473919			2	1	15,973	114.5700	17,991	15,703	16,037		10			7.000	6.260	MON	92	1,026	04/20/1999	05/15/2028
36209K-V6-2	GOVT NATL MTG ASSOC I #474137			2	1	15,587	114.5700	17,556	15,324	15,665		56			7.000	6.254	MON	89	1,070	04/20/1999	04/15/2028
36209L-5L-6	GOVT NATL MTG ASSOC I #475251			2	1	1,881	114.6220	2,190	1,910	1,880		(1)			7.000	7.545	MON	11	122	06/11/1999	04/15/2029
36209P-AA-5	GOVT NATL MTG ASSOC I #477101			2	1	65,151	114.5700	73,024	63,737	65,152		128			7.000	6.215	MON	372	4,447	12/16/1998	05/15/2028
36209P-A5-6	GOVT NATL MTG ASSOC I #477128			2	1	46,190	114.5700	51,771	45,187	46,115		(15)			7.000	6.316	MON	264	3,157	12/16/1998	06/15/2028
36209P-R4-1	GOVT NATL MTG ASSOC I #477607			2	1	66,234	114.5700	74,037	64,621	66,394		20			7.000	6.208	MON	377	4,510	01/28/1999	06/15/2028
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015			2	1	21,222	114.5700	23,786	20,761	21,218		5			7.000	6.226	MON	121	1,449	12/16/1998	06/15/2028
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065			2	1	14,660	114.5700	16,971	14,813	14,501		(65)			7.000	7.649	MON	86	997	11/15/2000	05/15/2028
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282			2	1	17,851	113.5330	21,326	18,784	17,655		36			6.500	8.676	MON	102	1,216	07/12/2000	06/15/2028
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657			2	1	29,124	113.5330	33,511	29,516	28,981		(4)			6.500	7.047	MON	160	1,915	02/16/2001	05/15/2029
36209R-LM-3	GOVT NATL MTG ASSOC I #479232			2	1	2,365	118.2980	2,687	2,272	2,430		28			8.000	5.859	MON	15	182	07/20/2001	03/15/2030
36209S-AN-1	GOVT NATL MTG ASSOC I #479813			2	1	11,176	114.6650	11,963	10,433	11,034		100			7.000	5.273	MON	61	728	12/14/2001	12/15/2030
36209U-HY-5	GOVT NATL MTG ASSOC I #481847			2	1	2,398	113.5330	2,619	2,307	2,336		(26)			6.500	6.110	MON	13	149	01/29/2008	07/15/2028
36209V-B9-4	GOVT NATL MTG ASSOC I #482564			2	1	107,693	114.6220	125,370	109,377	107,817		75			7.000	7.452	MON	638	7,636	06/11/1999	04/15/2029
36209V-S5-4	GOVT NATL MTG ASSOC I #483040			2	1	401	115.6030	468	405	399					7.500	7.932	MON	3	30	12/27/1999	09/15/2029
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552			2	1	1,614	114.7200	1,770	1,543	1,627		17			7.000	5.117	MON	9	108	12/14/2001	05/15/2031
36210A-PM-3	GOVT NATL MTG ASSOC I #486528			2	1	34,478	113.5330	39,144	34,478	34,484					6.500	6.495	MON	187	2,218	08/17/1998	09/15/2028
36210B-RW-7	GOVT NATL MTG ASSOC I #487501			2	1	72,350	113.5330	83,247	73,324	72,161		65			6.500	6.930	MON	397	4,756	02/16/2001	05/15/2029
36210C-UN-1	GOVT NATL MTG ASSOC I #488489			2	1	10,809	113.5330	12,437	10,954	10,772		10			6.500	7.060	MON	59	710	02/16/2001	01/15/2029
36210D-CG-4	GOVT NATL MTG ASSOC I #488871			2	1	48,492	108.1760	56,941	52,637	51,411		150			5.500	7.320	MON	241	2,784	08/11/1999	03/15/2014
36210D-C5-8	GOVT NATL MTG ASSOC I #488892			2	1	47,104	108.1760	55,310	51,130	50,036		161			5.500	7.234	MON	234	2,706	08/11/1999	04/15/2014
36210D-KV-2	GOVT NATL MTG ASSOC I #489108			2	1	26,391	115.6030	29,471	25,493	31,688		3,687			7.500	1.207	MON	159	1,907	08/08/2001	08/15/2029
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852			2	1	10,011	114.6220	10,969	9,569	10,012		91			7.000	5.501	MON	56	669	12/14/2001	08/15/2029
36210E-QS-1	GOVT NATL MTG ASSOC I #490165			2	1	3,424	108.1760	4,021	3,717	3,694		92			5.500	8.068	MON	17	151	08/11/1999	04/15/2014
36210J-SL-3	GOVT NATL MTG ASSOC I #493823			2	1	26,482	108.1760	31,096	28,746	28,013		137			5.500	7.591	MON	132	1,510	08/11/1999	03/15/2014
36210J-UL-0	GOVT NATL MTG ASSOC I #493887			2	1	26,023	108.1760	30,557	28,247	27,518		96			5.500	7.547	MON	129	1,516	08/11/1999	04/15/2014
36210K-WK-7	GOVT NATL MTG ASSOC I #494850			2	1	38,781	108.1760	45,538	42,096	41,115		211			5.500	7.486	MON	193	2,111	08/11/1999	05/15/2014
36210P-K8-6	GOVT NATL MTG ASSOC I #498119			2	1	15,904	115.6030	17,760	15,363	16,518		90			7.500	5.213	MON	96	1,150	08/08/2001	08/15/2029
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302			2	1	86,252	108.1760	101,279	93,624	90,849		413			5.500	7.650	MON	429	5,046	08/11/1999	07/15/2014

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353			2	1	15,581	114.6220	17,598	15,353	15,819		(5)			7.000	6.119	MON	90	1,072	04/26/2001	01/15/2029
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403			2	1	16,056	115.6030	18,186	15,732	16,268		117			7.500	6.201	MON	98	1,177	01/24/2001	02/15/2029
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484			2	1	3,839	110.4110	4,277	3,874	3,849		3			6.000	6.197	MON	19	232	12/15/1998	01/15/2029
36210R-W2-2	GOVT NATL MTG ASSOC I #500265			2	1	8,269	115.6030	9,365	8,101	8,503		5			7.500	5.859	MON	51	600	01/24/2001	11/15/2029
36210R-W3-0	GOVT NATL MTG ASSOC I #500266			2	1	4,351	118.1110	4,976	4,213	4,620		60			8.000	5.343	MON	28	335	07/20/2001	11/15/2029
36210T-3F-1	GOVT NATL MTG ASSOC I #502198			2	1	40,173	108.1760	47,172	43,607	42,322		108			5.500	7.822	MON	200	2,346	08/11/1999	05/15/2014
36210T-4C-7	GOVT NATL MTG ASSOC I #502219			2	1	114,184	108.1760	134,078	123,944	120,908		555			5.500	7.410	MON	568	6,652	08/11/1999	06/15/2014
36210V-HA-2	GOVT NATL MTG ASSOC I #503425			2	1	22,441	108.1760	26,351	24,359	23,746		54			5.500	7.562	MON	112	1,265	08/11/1999	04/15/2014
36210W-EE-5	GOVT NATL MTG ASSOC I #504233			2	1	13,840	108.1760	16,251	15,023	14,656		25			5.500	7.357	MON	69	801	08/11/1999	03/15/2014
36210X-KT-3	GOVT NATL MTG ASSOC I #505306			2	1	22,617	113.5330	26,947	23,735	22,771		(3)			6.500	7.980	MON	129	1,521	12/07/1999	11/15/2029
36210X-MU-8	GOVT NATL MTG ASSOC I #505371			2	1	2,596	118.4350	2,953	2,494	2,645		29			8.000	6.169	MON	17	196	07/20/2001	01/15/2030
36210X-W4-5	GOVT NATL MTG ASSOC I #505667			2	1	651	108.1760	764	706	687		3			5.500	7.692	MON	3	37	08/11/1999	05/15/2014
36210X-5D-5	GOVT NATL MTG ASSOC I #505844			2	1	6,816	115.6030	7,611	6,584	7,188		(1,415)			7.500	4.615	MON	41	493	08/08/2001	09/15/2029
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444			2	1	1,606	111.6340	1,732	1,551	1,685		2			7.500	4.789	MON	10	116	08/08/2001	04/15/2029
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455			2	1	2,286	114.6220	2,591	2,260	2,308		5			7.000	6.367	MON	13	158	05/18/2001	04/15/2029
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561			2	1	13,090	115.6030	14,827	12,826	13,399		3			7.500	6.137	MON	80	960	01/24/2001	05/15/2029
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737			2	1	30,157	118.2550	34,249	28,962	29,913		84			8.000	6.923	MON	193	2,313	07/20/2001	02/15/2030
36211B-CC-6	GOVT NATL MTG ASSOC I #507767			2	1	63,305	108.1760	74,335	68,717	66,909		148			5.500	7.503	MON	315	3,405	08/11/1999	04/15/2014
36211C-MH-2	GOVT NATL MTG ASSOC I #508960			2	1	2,993	118.3290	3,401	2,874	3,004		31			8.000	6.454	MON	19	229	07/20/2001	09/15/2029
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341			2	1	89,812	108.1760	105,460	97,490	94,903		245			5.500	7.567	MON	447	5,112	08/11/1999	06/15/2014
36211C-4V-1	GOVT NATL MTG ASSOC I #509436			2	1	1,414	115.6030	1,579	1,366	1,467					7.500	4.959	MON	9	101	08/08/2001	12/15/2029
36211E-LM-8	GOVT NATL MTG ASSOC I #510732			2	1	10,960	114.6220	10,632	9,276	9,672		(1)			7.000	5.696	MON	54	641	12/14/2001	11/15/2029
36211E-RR-1	GOVT NATL MTG ASSOC I #510896			2	1	21,820	108.1760	25,621	23,685	23,085		78			5.500	7.732	MON	109	1,246	08/11/1999	05/15/2014
36211E-R2-6	GOVT NATL MTG ASSOC I #510905			2	1	20,761	115.6030	23,516	20,342	20,980		132			7.500	6.437	MON	127	1,522	01/24/2001	05/15/2029
36211E-SM-1	GOVT NATL MTG ASSOC I #510924			2	1	3,239	114.6220	3,744	3,267	3,244		3			7.000	7.242	MON	19	218	06/18/1999	06/15/2029
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959			2	1	16,977	115.5010	18,941	16,399	17,754		158			7.500	5.155	MON	102	1,228	08/08/2001	06/15/2029
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335			2	1	5,477	115.6030	6,116	5,291	14,176		7,035			7.500	(20.390)	MON	33	377	08/08/2001	07/15/2029
36211M-BR-0	GOVT NATL MTG ASSOC I #516748			2	1	1,047	118.3290	1,190	1,006	1,071		16			8.000	5.680	MON	7	81	07/20/2001	09/15/2029
36211N-R7-5	GOVT NATL MTG ASSOC I #518110			2	1	3,301	115.6030	3,774	3,264	3,506		142			7.500	5.330	MON	20	243	11/30/2000	09/15/2029
36211P-J3-8	GOVT NATL MTG ASSOC I #518782			2	1	3,262	100.5440	3,169	3,151	3,381		(67)			7.500	3.493	MON	20	229	08/08/2001	01/15/2030
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086			2	1	2,895	118.3290	3,290	2,780	2,904		26			8.000	6.534	MON	19	222	07/20/2001	01/15/2030
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433			2	1	1,796	115.6030	2,005	1,735	5,087		3,098			7.500	(19.609)	MON	11	119	08/08/2001	12/15/2029
36211V-N9-7	GOVT NATL MTG ASSOC I #524316			2	1	33,947	115.6030	37,908	32,792	35,604		678			7.500	4.548	MON	205	2,455	08/08/2001	12/15/2029
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130			2	1	22,046	115.6880	24,237	20,951	21,963		(20)			7.500	6.353	MON	131	1,569	08/08/2001	02/15/2030
36212A-G6-6	GOVT NATL MTG ASSOC I #527721			2	1	2,555	118.2010	2,900	2,454	2,691		14			8.000	5.082	MON	16	196	07/20/2001	02/15/2030
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415			2	1	3,281	114.7200	3,600	3,138	3,302		42			7.000	5.278	MON	18	219	12/14/2001	01/15/2031
36212N-MB-0	GOVT NATL MTG ASSOC I #538654			2	1	14,264	117.9890	16,163	13,699	14,411		143			8.000	5.998	MON	91	1,093	07/20/2001	12/15/2030
36212R-3V-8	GOVT NATL MTG ASSOC I #541812			2	1	13,869	114.7200	15,214	13,262	13,753		71			7.000	5.700	MON	77	927	12/14/2001	03/15/2031
36212T-D4-3	GOVT NATL MTG ASSOC I #542923			2	1	28,879	114.7200	22,779	19,856	20,892		334			7.000	5.858	MON	116	1,341	12/14/2001	06/15/2031
36212U-BC-4	GOVT NATL MTG ASSOC I #543735			2	1	8,581	114.6650	6,747	5,884	6,172		23			7.000	5.650	MON	34	397	12/14/2001	12/15/2030
36212W-NL-7	GOVT NATL MTG ASSOC I #545895			2	1	14,234	114.7200	9,974	8,695	9,079		53			7.000	5.621	MON	51	578	12/14/2001	08/15/2031
36213B-LF-7	GOVT NATL MTG ASSOC I #549426			2	1	34,106	114.7200	37,535	32,719	33,993		268			7.000	5.856	MON	191	2,287	12/14/2001	02/15/2031
36213B-NF-5	GOVT NATL MTG ASSOC I #549490			2	1	3,637	115.9090	4,008	3,458	3,626		(3)			7.500	6.380	MON	22	259	08/08/2001	03/15/2031
36213C-Z7-8	GOVT NATL MTG ASSOC I #550766			2	1	2,035	113.3980	2,219	1,957	2,139		40			6.500	2.676	MON	11	109	01/29/2008	12/15/2035
36213F-VX-8	GOVT NATL MTG ASSOC I #553330			2	1	2,209,874	107.2030	2,319,404	2,163,560	2,194,401		279			5.000	4.421	MON	9,015	105,660	09/11/2003	07/15/2018
36213L-E9-7	GOVT NATL MTG ASSOC I #557360			2	1	13,053	114.7200	7,429	6,475	6,834		91			7.000	5.158	MON	38	440	12/14/2001	05/15/2031
36213M-2H-0	GOVT NATL MTG ASSOC I #558876			2	1	4,553	114.5150	5,047	4,408	4,628		28			7.000	5.473	MON	26	308	05/02/2002	05/15/2032
36213N-JW-7	GOVT NATL MTG ASSOC I #559277			2	1	11,912	114.7200	12,898	11,243	11,805		86			7.000	5.559	MON	66	785	12/14/2001	07/15/2031
36213P-HE-4	GOVT NATL MTG ASSOC I #560129			2	1	43,094	114.5150	47,774	41,718	44,643		342			7.000	4.830	MON	243	2,915	05/02/2002	05/15/2032
36213P-R2-9	GOVT NATL MTG ASSOC I #560405			2	1	4,804	110.4110	5,468	4,952	4,831		(9)			6.000	6.998	MON	25	273	05/11/2001	06/15/2031
36213U-CK-4	GOVT NATL MTG ASSOC I #564474			2	1	175,179	114.7200	195,528	170,439	189,324		5,547			7.000	3.852	MON	994	11,837	04/05/2002	11/15/2031
36213X-VE-1	GOVT NATL MTG ASSOC I #567713			2	1	9,437	113.5330	10,543	9,286	9,515		16			6.500	5.826	MON	50	602	06/04/2002	06/15/2032
362000-PZ-1	GOVT NATL MTG ASSOC I #569340			2	1	1,596,741	114.5150	1,777,401	1,552,117	1,603,380		2,919			7.000	5.941	MON	9,054	107,276	04/18/2002	04/15/2032
36201B-KC-9	GOVT NATL MTG ASSOC I #578191			2	1	94,185	113.5330	101,900	89,753	93,191		225			6.500	5.118	MON	486	5,469	04/17/2003	01/15/2032
36201E-RT-9	GOVT NATL MTG ASSOC I #581098			2	1	15,497	108.6710	10,950	10,077	10,056		(6)			5.500	5.553	MON	46	529	04/14/2005	02/15/2032
36201J-F7-9	GOVT NATL MTG ASSOC I #584390			2	1	20,716	114.5150	22,966	20,055	21,299		243			7.000	4.828	MON	117	1,402	05/02/2002	05/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
36201K-JS-6	GOVT NATL MTG ASSOC I #585373			2	1	3,028	114.5150	3,356	2,931	3,141		42			7.000	5.044	MON	17	198	04/24/2002	04/15/2032
36201M-SX-1	GOVT NATL MTG ASSOC I #587434			2	1	19,198	108.6710	15,460	14,227	14,165		(24)			5.500	5.607	MON	65	761	04/14/2005	12/15/2032
36201T-FK-8	GOVT NATL MTG ASSOC I #592470			2	1	10,887	113.5330	11,779	10,375	11,754		98			6.500	2.329	MON	56	673	04/17/2003	11/15/2032
36201T-K3-0	GOVT NATL MTG ASSOC I #592614			2	1	16,858	108.6400	12,423	11,435	11,382		(19)			5.500	5.602	MON	52	605	04/14/2005	03/15/2033
36200E-BE-0	GOVT NATL MTG ASSOC I #598637			2	1	7,875	108.6400	6,782	6,242	6,222		1			5.500	5.611	MON	29	337	04/14/2005	04/15/2033
36200F-E7-9	GOVT NATL MTG ASSOC I #599658			2	1	17,654	108.6400	13,628	12,544	12,492		(17)			5.500	5.600	MON	57	671	04/14/2005	02/15/2033
36200G-CU-8	GOVT NATL MTG ASSOC I #600483			2	1	174,696	113.2130	190,257	168,052	177,814		1,702			6.500	4.420	MON	910	10,654	01/29/2008	01/15/2036
36200G-MD-5	GOVT NATL MTG ASSOC I #600756			2	1	6,940	108.6090	5,572	5,130	5,101		(11)			5.500	5.632	MON	24	274	04/14/2005	02/15/2034
36200K-MV-6	GOVT NATL MTG ASSOC I #603472			2	1	18,503	113.3460	19,920	17,575	19,984		255			6.500	2.871	MON	95	1,127	04/11/2003	02/15/2033
36200M-CY-7	GOVT NATL MTG ASSOC I #604087			2	1	12,041	108.6400	10,028	9,230	9,187		(14)			5.500	5.609	MON	42	496	04/14/2005	03/15/2033
36200N-PV-7	GOVT NATL MTG ASSOC I #605336			2	1	2,034,775	111.1610	2,183,241	1,964,039	2,028,472		(767)			6.000	4.917	MON	9,820	115,072	08/25/2004	08/15/2034
36202S-C6-3	GOVT NATL MTG ASSOC I #607693			2	1	5,545	108.6400	5,311	4,889	4,872		2			5.500	5.617	MON	22	266	04/14/2005	02/15/2033
36202T-7B-6	GOVT NATL MTG ASSOC I #609390			2	1	21,183	108.6400	18,090	16,652	16,585		(17)			5.500	5.598	MON	76	898	04/14/2005	04/15/2033
36290R-RB-1	GOVT NATL MTG ASSOC I #615282			2	1	5,579,170	108.6400	5,980,849	5,505,194	5,566,097		(4,980)			5.500	5.151	MON	25,232	298,735	10/22/2003	07/15/2033
36290R-YG-2	GOVT NATL MTG ASSOC I #615511			2	1	5,313,283	111.3480	5,722,229	5,139,037	5,267,510		(2,842)			6.000	5.132	MON	25,695	300,236	08/10/2004	07/15/2034
36290S-FV-8	GOVT NATL MTG ASSOC I #615880			2	1	120,106	111.1920	129,560	116,519	121,579		(295)			6.000	4.728	MON	583	6,811	09/10/2003	08/15/2033
36290S-GH-8	GOVT NATL MTG ASSOC I #615900			2	1	463,278	111.1920	499,745	449,443	467,713		(1,251)			6.000	4.565	MON	2,247	26,430	09/10/2003	08/15/2033
36290T-VP-1	GOVT NATL MTG ASSOC I #617222			2	1	329,459	113.0020	358,138	316,931	339,391		71			6.500	4.173	MON	1,717	20,167	01/29/2008	06/15/2036
36290U-E5-1	GOVT NATL MTG ASSOC I #617656			2	1	17,264	112.7990	18,887	16,744	17,147		(7)			6.500	5.508	MON	91	1,045	01/29/2008	08/15/2037
36290W-G5-5	GOVT NATL MTG ASSOC I #619520			2	1	24,505	108.6400	21,010	19,339	19,268		3			5.500	5.625	MON	89	1,041	04/14/2005	08/15/2033
36290X-HU-7	GOVT NATL MTG ASSOC I #620443			2	1	179,672	111.1920	193,815	174,307	180,305		19			6.000	4.813	MON	872	9,725	09/10/2003	08/15/2033
36291C-SE-6	GOVT NATL MTG ASSOC I #624317			2	1	1,206,543	111.1610	1,294,285	1,164,336	1,203,879		4,785			6.000	4.953	MON	5,822	68,869	08/25/2004	07/15/2034
36291F-JK-5	GOVT NATL MTG ASSOC I #626766			2	1	17,240	108.4840	16,678	15,373	15,345		9			5.500	5.564	MON	70	839	04/14/2005	04/15/2035
36291L-DD-4	GOVT NATL MTG ASSOC I #631100			2	1	235,405	113.6580	257,383	226,453	237,626		2,603			6.500	4.729	MON	1,227	13,489	01/29/2008	06/15/2036
36291N-RU-7	GOVT NATL MTG ASSOC I #633299			2	1	9,435	113.3460	10,287	9,076	9,277		35			6.500	5.643	MON	49	589	01/29/2008	11/15/2035
36291R-UA-8	GOVT NATL MTG ASSOC I #636077			2	1	13,598	108.5780	14,552	13,403	13,361		1			5.500	5.635	MON	61	736	04/14/2005	12/15/2034
36291U-CG-8	GOVT NATL MTG ASSOC I #638271			2	1	10,313	108.4840	9,094	8,383	8,355		5			5.500	5.626	MON	38	452	04/14/2005	01/15/2035
36292C-HN-7	GOVT NATL MTG ASSOC I #644737			2	1	127,862	113.3460	139,415	123,000	127,348		(1,790)			6.500	4.929	MON	666	7,986	01/29/2008	04/15/2035
36292C-PR-9	GOVT NATL MTG ASSOC I #644932			2	1	992,487	109.1710	1,064,876	975,417	991,778		782			5.500	4.976	MON	4,471	52,386	03/03/2008	07/15/2035
36292K-G6-7	GOVT NATL MTG ASSOC I #651021			2	1	31,309	113.0020	34,035	30,119	31,857		280			6.500	4.818	MON	163	1,915	01/29/2008	02/15/2036
36292L-FW-9	GOVT NATL MTG ASSOC I #651881			2	1	172,444	110.2550	186,915	169,531	172,003		(30)			6.000	5.428	MON	848	9,849	12/21/2006	09/15/2036
36292L-MM-3	GOVT NATL MTG ASSOC I #652064			2	1	19,434	114.0330	21,319	18,695	20,920		915			6.500	2.901	MON	101	1,112	01/29/2008	04/15/2036
36292L-MN-1	GOVT NATL MTG ASSOC I #652065			2	1	202,355	114.0330	221,977	194,660	209,481		3,827			6.500	3.941	MON	1,054	11,584	01/29/2008	04/15/2036
36292L-7A-6	GOVT NATL MTG ASSOC I #652589			2	1	4,546	113.2520	4,952	4,373	4,646		68			6.500	4.399	MON	24	274	01/29/2008	05/15/2036
36294N-5L-8	GOVT NATL MTG ASSOC I #655251			2	1	145,095	113.0020	157,725	139,577	147,673		853			6.500	4.487	MON	756	8,902	01/29/2008	10/15/2036
36294P-BV-4	GOVT NATL MTG ASSOC I #655352			2	1	6,417	113.3460	6,997	6,173	6,663		121			6.500	4.054	MON	33	386	01/29/2008	05/15/2036
36294Q-HM-6	GOVT NATL MTG ASSOC I #656436			2	1	666,917	113.2130	726,325	641,556	657,421		(221)			6.500	5.621	MON	3,475	41,093	01/29/2008	04/15/2037
36294R-3R-8	GOVT NATL MTG ASSOC I #657908			2	1	44,162	113.0020	48,007	42,483	45,826		645			6.500	3.592	MON	230	2,619	01/29/2008	08/15/2036
36294S-BP-1	GOVT NATL MTG ASSOC I #658046			2	1	143,937	108.2960	153,197	141,461	144,606		168			5.500	4.577	MON	648	7,509	03/03/2008	08/15/2036
36294S-3P-0	GOVT NATL MTG ASSOC I #658806			2	1	6,697	112.7990	7,327	6,496	6,703		(15)			6.500	5.259	MON	35	422	01/29/2008	07/15/2037
36294W-LL-0	GOVT NATL MTG ASSOC I #661931			2	1	12,893	112.7990	14,108	12,507	12,755		(9)			6.500	5.725	MON	68	803	01/29/2008	06/15/2037
36295A-B7-9	GOVT NATL MTG ASSOC I #664362			2	1	10,423	112.7990	11,400	10,106	10,398		45			6.500	5.436	MON	55	609	01/29/2008	09/15/2037
36295F-HS-6	GOVT NATL MTG ASSOC I #669041			2	1	17,368	108.7960	18,571	17,070	17,341		18			5.500	4.845	MON	78	862	03/03/2008	04/15/2037
36295J-AD-8	GOVT NATL MTG ASSOC I #671504			2	1	4,975	112.7990	5,442	4,825	4,998		40			6.500	5.171	MON	26	285	01/29/2008	08/15/2037
36295J-BA-3	GOVT NATL MTG ASSOC I #671533			2	1	14,701	112.7990	16,081	14,256	14,784		104			6.500	5.145	MON	77	855	01/29/2008	09/15/2037
36295M-GG-8	GOVT NATL MTG ASSOC I #674399			2	1	12,712	112.7990	13,905	12,327	12,709		(9)			6.500	5.378	MON	67	784	01/29/2008	09/15/2037
36295M-H3-6	GOVT NATL MTG ASSOC I #674450			2	1	6,419	112.7990	7,022	6,225	6,461		93			6.500	5.245	MON	34	355	01/29/2008	09/15/2037
36295M-KD-0	GOVT NATL MTG ASSOC I #674492			2	1	10,423	112.7990	11,400	10,107	10,485		79			6.500	5.008	MON	55	593	01/29/2008	10/15/2037
36295M-6Q-7	GOVT NATL MTG ASSOC I #675079			2	1	9,928	112.7830	10,857	9,626	9,973		28			6.500	5.172	MON	52	610	01/29/2008	01/15/2038
36295P-YV-8	GOVT NATL MTG ASSOC I #676724			2	1	8,913	112.7830	9,743	8,639	8,926		(40)			6.500	5.114	MON	47	561	01/29/2008	02/15/2038
36225A-LG-3	GOVT NATL MTG ASSOC I #780327			2	1	47,795	112.2840	51,111	45,519	46,927		(172)			8.000	6.280	MON	303	3,556	01/26/1999	11/15/2017
36225A-LP-3	GOVT NATL MTG ASSOC I #780334			2	1	442,361	112.5030	472,170	419,697	440,701		(3,640)			9.000	6.154	MON	3,148	37,035	02/21/1996	11/15/2017
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335			2	1	334,395	116.0930	370,242	318,919	337,557		(1,619)			9.000	6.462	MON	2,392	28,375	02/21/1996	12/15/2019
36225A-LU-2	GOVT NATL MTG ASSOC I #780339			2	1	7,211	117.1740	8,112	6,923	7,255		(1)			8.000	6.481	MON	46	545	03/12/1999	12/15/2023
36225A-PW-4	GOVT NATL MTG ASSOC I #780437			2	1	60,546	110.8820	63,938	57,663	59,546		(223)			8.000	6.204	MON	384	4,518	01/26/1999	09/15/2017
36225A-QL-7	GOVT NATL MTG ASSOC I #780459			2	1	1,013	114.3710	1,145	1,001	1,024		(1)			7.000	6.333	MON	6	69	05/18/2001	11/15/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
36225A-UL-2	GOVT NATL MTG ASSOC I #780587			2	1	74,452	114.3870	88,611	77,466	73,628		234			7.000	8.534	MON	452	5,379	01/05/2000	06/15/2027
36225A-VY-3	GOVT NATL MTG ASSOC I #780631			2	1	41,050	114.3870	45,937	40,159	41,217		(21)			7.000	6.253	MON	234	2,781	12/16/1998	09/15/2027
36225A-WL-0	GOVT NATL MTG ASSOC I #780651			2	1	48,778	114.4960	54,727	47,798	49,031		(5)			7.000	6.261	MON	279	3,297	04/20/1999	10/15/2027
36225A-YN-4	GOVT NATL MTG ASSOC I #780717			2	1	25,020	114.4580	28,153	24,597	25,197		(18)			7.000	6.302	MON	143	1,696	04/20/1999	02/15/2028
36225A-7H-7	GOVT NATL MTG ASSOC I #780896			2	1	16,668	114.5520	18,878	16,480	16,902		19			7.000	6.296	MON	96	1,136	05/18/2001	11/15/2028
36225B-GB-8	GOVT NATL MTG ASSOC I #781094			2	1	2,890	118.3170	3,283	2,775	2,949		40			8.000	6.261	MON	19	219	07/20/2001	10/15/2029
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636			2	1	17,758	108.6710	15,348	14,123	14,073		(3)			5.500	5.620	MON	65	761	04/14/2005	07/15/2033
74046B-AA-4	PREMIER AIRCRAFT LEASING		F		1	18,968,819	101.2880	19,213,137	18,968,819	18,968,819					3.576	3.576	FMAN	103,633	427,256	03/11/2010	02/06/2022
74046B-AB-2	PREMIER AIRCRAFT LEASING		F		1	9,631,439	101.0740	9,734,881	9,631,439	9,631,439					3.547	3.547	JAJO	76,866	151,156	04/22/2010	04/10/2022
0299999. U.S. Governments - Single Class Mortgage-Backed/Asset-Backed Securities						62,264,087	XXX	65,801,204	61,607,836	62,229,191		31,901			XXX	XXX	XXX	352,825	2,607,094	XXX	XXX
0399999. Total - U.S. Government Bonds						2,711,979,222	XXX	2,690,131,087	2,689,867,293	2,705,420,874	815,053	(1,921,946)			XXX	XXX	XXX	14,165,255	20,467,786	XXX	XXX
135087-WL-4	CANADA 5.750 06/01/2029	SD	C		1FE	1,795,581	131.3350	3,283,365	1,706,015	2,623,900		(2,320)		151,238	5.750	5.374	JD	12,313	138,846	03/10/2003	06/01/2029
135087-UT-9	CANADA GOVT	SD	C		1FE	1,617,806	148.0810	2,946,813	1,446,536	2,164,913		(5,822)		123,760	8.000	7.019	JD	13,636	153,768	06/05/1997	06/01/2023
683234-8H-4	ONTARIO (PROVINCE OF)		A		1FE	29,965,500	103.2250	30,967,560	30,000,000	29,971,380		5,880			2.950	2.975	FA	358,917	442,500	01/29/2010	02/05/2015
683234-8Y-7	ONTARIO (PROVINCE OF)		A		1FE	4,997,700	101.8040	5,090,210	5,000,000	4,997,935		235			2.700	2.710	JD	5,625	67,500	06/09/2010	06/16/2015
748148-RU-9	QUEBEC PROVINCE		A		1FE	9,960,700	96.8060	9,680,620	10,000,000	9,962,097		1,397			3.500	3.547	JJ	147,778		07/22/2010	07/29/2020
74733L-AC-6	QTEL INTERNATIONAL FIN		F		1FE	2,977,290	95.2550	2,857,659	3,000,000	2,978,024		734			3.375	3.516	AO	21,656		10/06/2010	10/14/2016
74733L-AD-4	QTEL INTERNATIONAL FIN		F		1FE	7,932,880	95.4070	7,632,568	8,000,000	7,933,945		1,065			4.750	4.855	AO	81,278		10/06/2010	02/16/2021
105756-BS-8	FED REPUBLIC OF BRAZIL		F		2FE	15,033,150	102.5000	15,375,000	15,000,000	15,034,011		861			4.875	4.752	JJ	322,969	121,875	07/27/2010	01/22/2021
15238P-AB-2	CENTRAL AMERICAN BANK				1FE	10,245,000	103.7500	10,375,000	10,000,000	10,110,110		(102,047)			4.875	3.782	JJ	224,792	487,500	08/28/2009	01/15/2012
15238P-AC-0	CENTRAL AMERICAN BANK				1FE	14,000,000	106.7030	14,938,476	14,000,000	14,000,000					5.375	5.375	MS	202,757	752,500	09/17/2009	09/24/2014
05957A-AA-7	BANCO DEL ESTADO -CHILE		F		1FE	5,954,400	94.9870	5,699,202	6,000,000	5,955,266		866			4.125	4.219	AO	57,750		09/30/2010	10/07/2020
168863-AV-0	REPUBLIC OF CHILE		F		1FE	3,995,080	98.3060	3,932,240	4,000,000	3,995,245		165			3.875	3.890	FA	62,861		07/29/2010	08/05/2020
30216H-AB-5	EXPORT IMPORT BANK CHINA		F		1FE	3,776,710	107.5080	3,762,787	3,500,000	3,738,141		(38,569)			4.875	3.255	JJ	75,833	85,313	03/08/2010	07/21/2015
298785-EZ-5	EUROPEAN INVESTMENT BANK		F		1FE	49,972,000	101.8000	50,899,850	50,000,000	49,983,989		9,185			1.750	1.776	MS	260,069	884,722	09/02/2009	09/14/2012
68268A-AA-9	1MALAYSIA SUKUK GLOBAL B		F		1FE	18,000,000	103.8040	18,684,630	18,000,000	18,000,000					3.928	3.928	JD	53,028	353,520	05/27/2010	06/04/2015
71654Q-AV-4	PETROLEOS MEXICANOS		F		2FE	12,475,100	105.2500	13,156,250	12,500,000	12,483,419		4,884			4.875	4.904	MS	179,427	604,297	03/02/2010	03/15/2015
71654Q-AX-0	PETROLEOS MEXICANOS		F		2FE	3,960,440	101.2500	4,050,000	4,000,000	3,961,691		1,251			5.500	5.626	JJ	97,778		07/13/2010	01/21/2021
91086Q-AU-2	UNITED MEXICAN STATES		F		2FE	2,908,855	110.6000	3,318,000	3,000,000	2,930,200		9,309			5.625	5.687	JJ	77,813	168,750	09/24/2007	01/15/2017
91086Q-AY-4	UNITED MEXICAN STATES		F		2FE	9,999,650	104.2500	10,425,000	10,000,000	10,000,177		527			5.125	5.131	JJ	236,319	256,250	03/04/2010	01/15/2020
R63339-FD-3	NORWEGIAN GOVERNMENT		D		1FE	17,875,618	18.6980	19,632,638	15,590,108	19,545,781		(543,559)		(207,671)	6.500	2.672	MAY	740,248	1,093,242	03/31/2009	05/15/2013
715638-AQ-5	REPUBLIC OF PERU		F		2FE	6,097,500	123.5000	6,175,000	5,000,000	5,999,136		(98,364)			8.375	4.161	MN	67,465	209,375	05/24/2010	05/03/2016
731011-AN-2	REPUBLIC OF POLAND		F		1FE	5,342,500	106.6860	5,334,310	5,000,000	5,247,644		(75,928)			5.250	3.516	JJ	121,042	262,500	09/24/2009	01/15/2014
731011-AP-7	REPUBLIC OF POLAND		F		1FE	4,975,000	106.2290	5,311,465	5,000,000	4,980,367		3,528			5.000	5.092	AO	50,000	250,000	06/11/2009	10/19/2015
731011-AR-3	REPUBLIC OF POLAND		F		1FE	6,131,550	112.0210	6,329,187	5,650,000	6,092,641		(38,909)			6.375	5.226	JJ	166,086	360,188	01/11/2010	07/15/2019
731011-AR-3	REPUBLIC OF POLAND	0	F		1FE	2,010,950	112.0210	2,072,389	1,850,000	1,997,961		(12,989)			6.375	5.203	JJ	54,382	117,938	01/11/2010	07/15/2019
74733W-AA-6	QATARI DIAR FINANCE QSC		F		1FE	4,962,600	99.7450	4,987,245	5,000,000	4,965,668		3,068			3.500	3.665	JJ	78,630		07/14/2010	07/21/2015
74727P-AF-8	STATE OF QATAR		F		1FE	15,082,500	107.2500	16,087,500	15,000,000	15,058,479		(16,068)			5.150	5.017	AO	175,958	772,500	06/23/2009	04/09/2014
78307A-DA-8	RUSSIA FOREIGN BOND		F		2FE	7,373,750	100.1300	7,509,750	7,500,000	7,388,676		14,926			3.625	4.005	AO	46,823	135,938	05/06/2010	04/29/2015
836205-AJ-3	REPUBLIC OF SOUTH AFRICA		F		2FE	9,856,250	112.5000	10,687,500	9,500,000	9,754,064		(65,652)			6.500	5.629	JD	49,743	617,500	05/28/2009	06/02/2014
836205-AN-4	REPUBLIC OF SOUTH AFRICA		F		2FE	2,511,250	106.3750	2,659,375	2,500,000	2,510,544		(706)			5.500	5.441	MS	42,778	68,750	03/03/2010	03/09/2020
302154-AU-3	EXPORT-IMPORT BK KOREA		F		1FE	4,971,300	108.2930	5,414,645	5,000,000	4,978,053		4,675			5.875	6.003	JJ	136,267	293,750	07/07/2009	01/14/2015
302154-AV-1	EXPORT-IMPORT BK KOREA		F		1FE	7,459,875	101.6300	7,622,220	7,500,000	7,465,235		5,360			4.125	4.235	MS	96,250	154,688	03/02/2010	09/09/2015
302154-AV-1	EXPORT-IMPORT BK KOREA	0	F		1FE	4,973,250	101.6300	5,081,480	5,000,000	4,976,824		3,574			4.125	4.235	MS	64,167	103,125	03/02/2010	09/09/2015
302154-AX-7	EXPORT-IMPORT BK KOREA		F		1FE	6,956,600	93.4190	6,539,323	7,000,000	6,957,273		673			4.000	3.969	JJ	55,222		10/13/2010	01/29/2021
500630-BQ-0	KOREA DEVELOPMENT BANK		F		1FE	10,678,800	114.1500	11,415,000	10,000,000	10,469,462		(135,101)			8.000	6.287	JJ	351,111	800,000	05/29/2009	01/23/2014
500630-BR-8	KOREA DEVELOPMENT BANK		F		1FE	10,969,640	102.9080	11,319,825	11,000,000	10,974,083		4,443			4.375	4.432	FA	188,490	240,625	02/03/2010	08/10/2015
500630-BS-6	KOREA DEVELOPMENT BANK		F		1FE	5,998,800	97.2450	5,834,718	6,000,000	5,998,863		63			3.250	3.254	MS	60,667		09/01/2010	03/09/2016
500630-BS-6	KOREA DEVELOPMENT BANK	0	F		1FE	4,999,000	97.2450	4,862,265	5,000,000	4,999,052		52			3.250	3.254	MS	50,556		09/01/2010	03/09/2016
50065T-AB-9	KOREA FINANCE CORP		F		1FE	1,498,140	95.7850	1,436,775	1,500,000	1,498,219		79			3.250	3.273	MS	13,677		09/15/2010	09/20/2016
50065T-AB-9	KOREA FINANCE CORP	0	F		1FE	4,993,800	95.7850	4,789,250	5,000,000	4,994,065		265			3.250	3.273	MS	45,590		09/15/2010	09/20/2016
50065W-AA-4	KOREA NATIONAL OIL CORP		F		1FE	9,983,800	96.0210	9,602,070	10,000,000	9,984,238		438			2.875	2.910	MN	41,528		11/02/2010	11/09/2015
50064F-AH-7	REPUBLIC OF KOREA		F		1FE	5,124,400	109.2430	5,462,135	5,000,000	5,087,404		(23,788)			5.750	5.164	AO	59,896	287,500	05/29/2009	04/16/2014
W9478G-GL-1	SGB 6.750 05/05/14		D		1FE	11,406,896	16.8990	12,674,040	9,579,107	12,661,957		(368,142)		733,692	6.750	2.460	MAY	493,447	668,061	07/15/2009	05/05/2014

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
00254E-KM-3	SWEDISH EXPORT CREDIT		F		1FE	10,488,030	96.4510	10,127,376	10,500,000	10,488,484		454			1.750	1.774	AO	36,240		10/13/2010	10/20/2015
55276V-AA-0	MUBADALA DEVELOPMENT CO		F		1FE	17,648,750	108.6140	19,007,468	17,500,000	17,607,462		(28,681)			5.750	5.546	MN	153,733	1,006,250	07/21/2009	05/06/2014
0499999. All Other Governments - Issuer Obligations						409,938,391	XXX	425,050,177	402,321,766	413,506,080		(1,478,684)		801,019	XXX	XXX	XXX	5,932,593	11,959,268	XXX	XXX
105756-BH-2	FED REPUBLIC OF BRAZIL		F		5FE	2,871,250	117.0000	2,925,000	2,500,000	2,816,039		(55,211)			8.000	4.033	JJ	92,222	100,000	01/27/2010	01/15/2018
X74344-DM-5	RUSSIA 5 03/31/30		F		1FE	10,607,988	115.9000	12,447,660	10,740,000	10,619,511		7,440			7.500	7.718	MS	203,613	730,875	06/18/2009	03/31/2030
0999999. All Other Governments - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						13,479,238	XXX	15,372,660	13,240,000	13,435,550		(47,771)			XXX	XXX	XXX	295,835	830,875	XXX	XXX
1099999. Total - All Other Government Bonds						423,417,629	XXX	440,422,837	415,561,766	426,941,630		(1,526,456)		801,019	XXX	XXX	XXX	6,228,428	12,790,143	XXX	XXX
011832-4T-6	ALASKA HSG FIN CORP 1ST SER VET 07A-2			1	1FE	4,955,198	96.1850	4,761,158	4,950,000	4,953,809		(490)			5.125	5.083	JD	21,141	252,406	01/07/2008	06/01/2027
011832-4Z-2	ALASKA HSG FIN CORP 1ST SER VET 07A-2			1	1FE	7,588,700	96.3940	7,374,141	7,650,000	7,593,173		1,577			5.200	5.280	JD	33,150	395,850	12/20/2007	06/01/2033
01179P-SV-0	ALASKA MUN BOND BANK AUTH G O 07-2			1	1FE	4,695,538	91.9030	4,268,894	4,645,000	4,678,418		(4,853)			4.500	4.178	JD	17,419	209,025	03/08/2007	12/01/2028
041042-KQ-4	ARKANSAS ST HIGHER ED G O 2007B			1	1FE	7,242,359	101.2740	7,276,537	7,185,000	7,224,448		(5,215)			4.500	4.424	JD	26,944	323,325	05/04/2007	06/01/2026
130628-W8-9	CALIFORNIA ST G O BDS 1998 OCT REF			1	1FE	840,380	100.0320	1,000,320	1,000,000	913,338		8,597			4.500	5.910	AO	11,250	45,000	10/05/1999	10/01/2018
13062T-H2-3	CALIFORNIA ST G O BDS 2007 APRIL REF			1	1FE	7,824,285	89.3620	7,037,258	7,875,000	7,831,235		2,175			4.500	4.496	FA	147,656	354,375	03/29/2007	08/01/2026
13063A-LY-8	CALIFORNIA ST G O VAR PURP 1993 APR			1	1FE	541,501	100.7260	594,283	590,000	551,928		3,391			5.500	6.538	AO	8,113	32,450	12/06/2007	04/01/2019
13063A-MA-9	CALIFORNIA ST G O VAR PURP 1993 SEPT			1	1FE	1,577,462	100.3690	1,846,790	1,840,000	1,653,203		26,469			4.750	6.628	MS	29,133	87,400	12/07/2007	09/01/2018
13063A-MG-6	CALIFORNIA ST G O VAR PURP 1994 MAR			1	1FE	959,443	100.4780	1,095,210	1,090,000	984,480		8,008			5.500	6.969	MS	19,983	59,950	12/06/2007	03/01/2020
13062R-X4-5	CALIFORNIA ST G O VAR PURP 2005 DEC			1	1FE	2,986,522	91.5070	2,768,087	3,025,000	2,993,614		1,543			4.500	4.659	MS	45,375	133,875	12/14/2005	03/01/2025
13062R-HZ-4	CALIFORNIA ST G O VETERANS 2005			1	1FE	14,918,023	93.1050	14,221,789	15,275,000	14,962,552		15,451			4.900	5.283	JD	62,373	611,275	11/28/2007	12/01/2025
20772F-JN-1	CONNECTICUT ST G O 2001 SER C REF				1FE	111,332	109.2330	109,233	100,000	103,436		(1,666)			5.500	3.550	JD	244	5,500	08/23/2005	12/15/2012
373384-QZ-2	GEORGIA ST G O 2010 B				1FE	31,710,297	110.9800	31,307,458	28,210,000	31,499,680		(210,617)			5.000	0.692	AO	250,756		10/06/2010	10/01/2013
373384-RJ-7	GEORGIA ST G O 2010 C-1				1FE	6,816,031	107.5990	6,751,837	6,275,000	6,766,331		(49,700)			5.000	0.482	AO	55,778		10/06/2010	10/01/2012
373384-RK-4	GEORGIA ST G O 2010 C-1				1FE	13,297,866	110.9800	13,128,934	11,830,000	13,209,543		(88,323)			5.000	0.692	AO	105,156		10/06/2010	10/01/2013
452151-T8-6	ILLINOIS ST G O 1997 SER JULY			1	1FE	912,857	100.1460	911,329	910,000	910,000					5.150	5.101	JJ	23,433	46,865	07/27/2007	07/01/2015
452151-B6-9	ILLINOIS ST G O 2006 SER JUN				1FE	5,531,764	103.1420	5,239,614	5,080,000	5,247,035		(164,279)			5.000	1.670	JJ	127,000	254,000	03/31/2009	01/01/2012
57582N-DL-6	MASSACHUSETTS G O CONS LOAN 2002 C				1FE	4,793,666	111.8950	4,749,943	4,245,000	4,406,929		(52,910)			5.500	4.061	MN	38,913	233,475	07/16/2002	11/01/2013
57582N-DV-4	MASSACHUSETTS G O CONS LOAN 2002 C			1	1FE	4,776,096	107.3360	5,152,128	4,800,000	4,794,122		2,988			5.000	5.041	MN	40,000	240,000	06/21/2002	11/01/2021
604128-5Y-0	MINNESOTA ST G O 2003			1	1FE	7,545,875	110.1320	7,439,417	6,755,000	7,495,443		(50,433)			5.000	2.785	FA	140,729		10/22/2010	08/01/2016
604129-AF-3	MINNESOTA ST G O 2005				1FE	7,656,950	103.4200	7,239,400	7,000,000	7,193,098		(254,721)			5.000	1.290	AO	87,500	350,000	02/25/2009	10/01/2011
605579-3X-7	MISSISSIPPI ST G O 2002 A REF				1FE	4,527,645	104.4270	4,396,377	4,210,000	4,245,677		(37,356)			5.375	4.422	JD	18,857	226,288	01/09/2002	12/01/2011
605579-4J-7	MISSISSIPPI ST G O 2002 A REF				1FE	5,077,974	112.3640	5,281,108	4,700,000	4,812,828		(35,368)			5.500	4.611	JD	21,542	258,500	01/09/2002	12/01/2013
605579-2X-8	MISSISSIPPI ST G O CAP IMPT 01			1	1FE	4,016,952	103.7470	3,869,763	3,730,000	3,773,076		(50,045)			5.125	3.440	MN	31,860	191,163	07/06/2005	11/01/2016
641458-6Z-2	NEVADA LTD TAX MUN BOND BK 38-39 92A			1	1FE	25,000	100.4140	25,104	25,000	25,000					6.800	6.811	JJ	850	1,700	02/07/1992	07/01/2012
646039-FW-2	NEW JERSEY ST G O REF 2002 J				1FE	16,276,466	102.3900	15,486,488	15,125,000	15,310,571		(337,507)			5.000	2.690	JJ	348,715	756,250	01/18/2008	07/15/2011
646039-LB-1	NEW JERSEY ST G O REF 2005 N				1FE	1,079,700	102.5490	1,035,745	1,010,000	1,023,134		(23,869)			5.250	2.800	JJ	24,450	53,025	07/22/2008	07/15/2011
677520-JA-7	OHIO ST G O COMMON SCHOOLS 2006 A			1	1FE	1,078,000	102.0630	1,122,693	1,100,000	1,082,284		1,002			4.500	4.778	MS	14,575	24,750	05/05/2006	09/15/2023
677520-PX-0	OHIO ST G O COMMON SCHOOLS 2006 D			1	1FE	380,387	102.7440	426,388	415,000	383,358		1,898			4.500	4.254	MS	5,499	15,300	10/06/2006	09/15/2022
677520-PY-8	OHIO ST G O COMMON SCHOOLS 2006 D			1	1FE	3,948,873	102.2720	4,106,221	4,015,000	3,957,663		3,248			4.500	4.749	MS	53,199	180,675	02/26/2008	09/15/2023
677521-GR-1	OHIO STATE G O 2010 SER A				1FE	8,606,010	110.4240	8,458,478	7,660,000	8,554,810		(51,200)			5.000	0.992	MN	65,961		11/01/2010	11/01/2013
68608B-AJ-7	OREGON ST G O DEPT OF ADMIN SVCS OPP 02				1FE	1,715,415	108.0450	1,755,731	1,625,000	1,654,661		(14,609)			5.000	4.000	JD	6,771	81,250	07/17/2006	12/01/2012
745145-ZE-5	PUERTO RICO COMWLTH PUB IMPT G O 01A	D			2FE	166,358	107.0700	160,605	150,000	157,856		(2,967)			5.500	3.300	JJ	4,125	8,250	01/11/2008	07/01/2013
745145-BH-4	PUERTO RICO COMWLTH PUB IMPT G O 98 REF	D			1FE	165,003	108.9150	163,373	150,000	161,594		(3,409)			5.500	2.300	JJ	4,125	4,125	03/25/2010	07/01/2013
76222N-GF-2	RHODE ISLAND G O CONS CAP DEV LN 04 A			1	1FE	1,926,048	101.5450	1,949,664	1,920,000	1,922,167		(642)			4.500	4.461	FA	36,000	86,400	02/06/2004	02/01/2022
1199999. U.S. States, Territories and Possessions - Issuer Obligations						186,271,976	XXX	182,511,494	176,165,000	183,030,495		(1,363,832)			XXX	XXX	XXX	1,928,573	5,522,446	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						186,271,976	XXX	182,511,494	176,165,000	183,030,495		(1,363,832)			XXX	XXX	XXX	1,928,573	5,522,446	XXX	XXX
010662-FL-3	ALABASTER AL G O WARRANTS 2002			1	1FE	150,000	102.1660	153,249	150,000	150,000					5.000	5.202	MS	2,500	7,500	08/08/2002	09/01/2022
463020-LZ-8	IRONDALE AL G O WTS 2007D			1	1FE	1,713,856	101.4250	1,795,223	1,770,000	1,720,039		1,997			4.500	4.952	AO	19,913	57,150	09/21/2007	10/01/2028
463020-MD-6	IRONDALE AL G O WTS 2007D			1	1FE	3,316,619	99.8580	3,365,215	3,370,000	3,320,935		1,395			4.750	4.999	AO	40,019	160,075	09/21/2007	10/01/2032
463020-MH-7	IRONDALE AL G O WTS 2007D			1	1FE	1,097,510	98.0990	1,098,709	1,120,000	1,098,891		447			4.750	5.055	AO	13,300	26,600	09/21/2007	10/01/2036
556583-NV-0	MADISON AL WARRANTS 2006 A			1	1FE	273,032	100.0480	270,130	270,000	271,951		(283)			4.500	4.360	JD	1,013	12,150	11/17/2006	12/01/2024
556583-NW-8	MADISON AL WARRANTS 2006 A			1	1FE	151,442	98.1850	147,278	150,000	150,928		(135)			4.500	4.380	JD	563	6,750	11/17/2006	12/01/2025
556583-NX-6	MADISON AL WARRANTS 2006 A			1	1FE	2,031,120	97.7730	1,970,126	2,015,000	2,025,379		(1,505)			4.500	4.400	JD	7,556	90,675	11/17/2006	12/01/2026
556583-NY-4	MADISON AL WARRANTS 2006 A			1	1FE	1,324,468	96.7740	1,272,578	1,315,000	1,321,097		(884)			4.500	4.410	JD	4,931	59,175	11/17/2006	12/01/2027
607114-P7-4	MOBILE AL G O CAP IMPT WT 2006 REF			1	1FE	4,979,412	104.7180	4,932,218	4,710,000	4,868,830		(27,209)			5.000	4.260	FA	88,967	235,500	08/18/2006	02/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
717316-WY-5	PHOENIX CITY AL SCH WTS 07 B			1	1FE	1,552,658	97.4860	1,472,039	1,510,000	1,539,303		(4,084)			5.000	4.607	FA	31,458	75,500	07/12/2007	08/01/2028
846470-AW-2	SPANISH FORT AL G O WTS SER 2004			1	1	7,315,000	116.4140	8,515,684	7,315,000	7,426,304		27,867			7.750	7.749	FA	236,214	560,519	03/04/2004	02/01/2029
919289-DM-7	VALLEY AL G O WTS 2007			1	3	7,940,000	90.3630	7,174,822	7,940,000	7,174,822	23,741				7.375	7.298	MS	195,192	585,575	12/13/2007	03/01/2037
662523-XC-8	NORTH SLOPE BORO AK G O 10 A				1FE	3,117,030	103.2130	3,096,390	3,000,000	3,104,853		(12,177)			3.000	0.726	JD	15,750		10/20/2010	06/30/2012
662523-XB-0	NORTH SLOPE BOROUGH ALASKA G O SER A				1FE	9,908,388	100.8100	9,879,380	9,800,000	9,879,985		(28,403)			2.000	(0.210)	JD	34,300		10/20/2010	06/30/2011
566795-JN-1	MARICOPA CNTY AZ CMNTY CLG DIST 2009C				1FE	13,755,170	101.7520	13,227,760	13,000,000	13,171,077		(338,719)			4.000	1.521	JJ	260,000	650,000	03/25/2009	07/01/2011
567031-RH-4	MARICOPA CNTY AZ ESD 06 WASHINGTON 04				1FE	1,137,354	113.4190	1,151,203	1,015,000	1,079,902		(10,374)			5.250	3.881	JJ	26,644	53,288	02/05/2004	07/01/2016
567031-RJ-0	MARICOPA CNTY AZ ESD 06 WASHINGTON 04				1FE	1,277,041	111.7180	1,301,515	1,165,000	1,229,849		(8,571)			5.000	3.991	JJ	29,125	58,250	02/05/2004	07/01/2017
567235-FD-3	MARICOPA CNTY AZ USD 44 AVONDALE 06			1	1FE	555,309	100.9610	605,766	600,000	557,628		2,568			4.750	4.272	JJ	14,250	28,500	08/31/2006	07/01/2022
567235-FE-1	MARICOPA CNTY AZ USD 44 AVONDALE 06			1	1FE	1,190,768	99.0710	1,139,317	1,150,000	1,175,065		(3,960)			4.750	4.302	JJ	27,313	54,625	08/31/2006	07/01/2023
567235-FG-6	MARICOPA CNTY AZ USD 44 AVONDALE 06			1	1FE	479,987	94.7760	440,708	465,000	474,221		(1,455)			4.750	4.342	JJ	11,044	26,244	08/31/2006	07/01/2025
567313-AF-8	MARICOPA CNTY AZ USD 60 HIGLEY 04 A			1	1FE	192,101	104.5410	209,082	200,000	191,142		699			4.750	4.217	JJ	4,750	9,500	03/04/2004	07/01/2020
567389-QC-8	MARICOPA CNTY AZ USD 80 CHANDLER 03A			1	1FE	71,420	110.0680	77,048	70,000	71,246		(174)			5.000	4.240	JJ	1,750		08/17/2010	07/01/2016
567389-QD-6	MARICOPA CNTY AZ USD 80 CHANDLER 03A			1	1FE	1,137,622	110.1990	1,228,719	1,115,000	1,134,849		(2,774)			5.000	4.240	JJ	27,875		08/17/2010	07/01/2016
567423-GQ-5	MARICOPA CNTY AZ USD 89 DYSART 04 B			1	1FE	995,000	112.9460	1,129,460	1,000,000	997,916		532			5.000	5.063	JJ	25,000	50,000	06/17/2004	07/01/2023
567430-JC-8	MARICOPA CNTY AZ USD 95 QUEEN 02				1FE	452,171	101.7780	417,290	410,000	412,917		(5,682)			5.000	3.331	JJ	10,250	20,500	10/10/2002	07/01/2011
567430-JD-6	MARICOPA CNTY AZ USD 95 QUEEN 02				1FE	171,469	104.7410	162,349	155,000	158,056		(1,947)			5.000	3.431	JJ	3,875	7,750	10/10/2002	07/01/2012
567430-JF-1	MARICOPA CNTY AZ USD 95 QUEEN 02				1FE	287,617	108.3720	281,767	260,000	270,068		(2,641)			5.000	3.741	JJ	6,500	13,000	10/10/2002	07/01/2014
567430-MB-6	MARICOPA CNTY AZ USD 95 QUEEN 08			1	1FE	1,148,417	102.8280	1,146,532	1,115,000	1,140,833		(2,822)			5.000	4.817	JJ	27,875	55,750	02/21/2008	07/01/2024
639149-FT-5	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A			1	1FE	667,617	96.9440	712,538	735,000	674,693		3,684			4.500	4.389	JJ	16,538	33,075	03/23/2006	07/01/2022
639149-FU-2	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A			1	1FE	239,432	95.3960	252,799	265,000	241,931		1,258			4.500	4.419	JJ	5,963	11,925	03/23/2006	07/01/2023
639149-FV-0	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A			1	1FE	979,967	93.8270	1,027,406	1,095,000	990,590		5,100			4.500	4.449	JJ	24,638	49,275	03/23/2006	07/01/2024
639149-FW-8	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A			1	1FE	1,143,612	92.2650	1,180,992	1,280,000	1,155,547		5,504			4.500	4.479	JJ	28,800	57,600	03/23/2006	07/01/2025
722171-EE-1	PINAL CNTY AZ USD NO 21 COOLIDGE 07B			1	1FE	249,915	91.1250	232,369	255,000	250,515		194			4.500	4.680	JJ	5,738	11,475	09/14/2007	07/01/2026
914060-CL-0	UNIVERSITY OF ARIZONA COP 2004 A				1FE	286,312	109.6730	285,150	260,000	270,277		(2,755)			5.250	4.000	JD	1,138	13,650	07/07/2004	06/01/2014
537360-LY-3	LITTLE ROCK AR G O LIBR CONSTR 04 A			1	1FE	278,322	100.1260	300,378	300,000	282,136		1,320			4.250	4.613	MS	4,250	12,750	12/10/2004	03/01/2021
537428-XA-7	LITTLE ROCK AR SCH DIST CONSTR 2001 C				1FE	616,563	100.3130	596,862	595,000	595,228		(2,690)			5.000	4.531	FA	12,396	29,750	05/31/2001	02/01/2011
722460-PJ-5	PINE BLUFF AR SCH DIST NO 3 G O 2006			1	1FE	583,877	100.3160	637,007	635,000	589,630		2,337			4.625	4.865	FA	12,237	20,119	04/28/2006	02/01/2024
722460-PL-0	PINE BLUFF AR SCH DIST NO 3 G O 2006			1	1FE	449,397	100.3250	451,463	450,000	449,493		23			4.750	4.777	FA	8,906	10,688	04/28/2006	02/01/2026
722460-PM-8	PINE BLUFF AR SCH DIST NO 3 G O 2006			1	1FE	1,503,990	100.3250	1,514,908	1,510,000	1,504,871		208			4.750	4.840	FA	29,885	71,725	04/28/2006	02/01/2027
722460-PN-6	PINE BLUFF AR SCH DIST NO 3 G O 2006			1	1FE	1,115,888	100.3250	1,128,656	1,125,000	1,117,123		292			4.750	4.940	FA	22,266	42,750	04/28/2006	02/01/2028
745400-P8-8	PULASKI CNTY AR SPL SCH DIST 04 A REF			1	1FE	910,000	100.1300	911,183	910,000	910,000					4.750	4.751	FA	18,010	43,225	10/28/2004	02/01/2030
745400-P9-6	PULASKI CNTY AR SPL SCH DIST 04 A REF			1	1FE	953,510	100.0160	955,153	955,000	953,714		38			4.750	4.785	FA	18,901	45,363	10/28/2004	02/01/2031
745400-Q2-0	PULASKI CNTY AR SPL SCH DIST 04 A REF			1	1FE	897,210	100.0110	900,099	900,000	897,567		66			4.750	4.819	FA	17,813	42,750	10/28/2004	02/01/2032
745400-Q3-8	PULASKI CNTY AR SPL SCH DIST 04 A REF			1	1FE	2,801,149	100.0830	2,812,332	2,810,000	2,802,212		196			4.750	4.820	FA	55,615	133,475	10/28/2004	02/01/2033
745400-Q4-6	PULASKI CNTY AR SPL SCH DIST 04 A REF			1	1FE	2,053,408	100.0810	2,061,669	2,060,000	2,054,151		137			4.750	4.821	FA	40,771	97,850	10/28/2004	02/01/2034
745400-Q5-3	PULASKI CNTY AR SPL SCH DIST 04 A REF			1	1FE	1,365,548	93.8570	1,285,841	1,370,000	1,366,019		87			4.750	4.822	FA	27,115	65,075	10/28/2004	02/01/2035
850272-RM-9	SPRINGDALE AR SCH DIST NO 50 2003 B			1	1FE	4,272,626	97.9260	4,201,025	4,290,000	4,277,470		736			4.500	4.590	JD	16,088	193,050	05/13/2003	06/01/2024
004284-VZ-5	ACALANES CA UN HIGH SCH DIST 03 A CAP	.g		1	1FE	1,110,414	82.5730	1,762,934	2,135,000	1,619,596		78,192			0.000	5.010	NA			04/16/2003	08/01/2016
004284-WA-9	ACALANES CA UN HIGH SCH DIST 03 A CAP	.g		1	1FE	1,750,125	78.2810	2,806,374	3,585,000	2,571,700		126,543			0.000	5.110	NA			04/16/2003	08/01/2017
004284-WB-7	ACALANES CA UN HIGH SCH DIST 03 A CAP	.g		1	1FE	1,826,993	74.0670	2,958,977	3,995,000	2,704,714		135,597			0.000	5.210	NA			04/16/2003	08/01/2018
004284-WC-5	ACALANES CA UN HIGH SCH DIST 03 A CAP	.g		1	1FE	2,411,608	69.9430	3,944,785	5,640,000	3,596,796		183,645			0.000	5.310	NA			04/16/2003	08/01/2019
004284-WD-3	ACALANES CA UN HIGH SCH DIST 03 A CAP	.g		1	1FE	2,479,847	65.9210	4,096,990	6,215,000	3,726,167		193,694			0.000	5.410	NA			04/16/2003	08/01/2020
004284-WF-8	ACALANES CA UN HIGH SCH DIST 03 A CAP	.g		1	1FE	1,025,149	58.1750	1,710,345	2,940,000	1,557,610		83,121			0.000	5.560	NA			04/16/2003	08/01/2022
004284-WG-6	ACALANES CA UN HIGH SCH DIST 03 A CAP	.g		1	1FE	2,314,460	55.0300	3,904,379	7,095,000	3,532,283		190,451			0.000	5.620	NA			04/16/2003	08/01/2023
004284-WH-4	ACALANES CA UN HIGH SCH DIST 03 A CAP	.g		1	1FE	2,668,193	51.7860	4,523,507	8,735,000	4,087,223		222,245			0.000	5.670	NA			04/16/2003	08/01/2024
004284-WK-7	ACALANES CA UN HIGH SCH DIST 03 A CAP	.g		1	1FE	2,240,231	45.7820	3,797,617	8,295,000	3,444,474		188,887			0.000	5.720	NA			04/16/2003	08/01/2026
004284-WL-5	ACALANES CA UN HIGH SCH DIST 03 A CAP	.g		1	1FE	2,512,221	43.2120	4,262,864	9,865,000	3,865,534		212,331			0.000	5.730	NA			04/16/2003	08/01/2027
004284-WM-3	ACALANES CA UN HIGH SCH DIST 03 A CAP	.g		1	1FE	2,381,106	41.2690	4,044,362	9,800,000	3,668,974		202,177			0.000	5.762	NA			04/16/2003	05/15/2028
03254C-BL-3	ANAHEIM CA CITY SCH DIST 2004			1	1FE	1,429,718	111.5150	1,605,816	1,440,000	1,445,482		3,148			5.000	5.184	FA	30,000	72,000	05/20/2004	08/01/2022
03254C-BM-1	ANAHEIM CA CITY SCH DIST 2004			1	1FE	1,150,787	111.5150	1,299,150	1,165,000	1,167,320		3,289			5.000	5.254	FA	24,271	58,250	05/20/2004	08/01/2023
03254C-BN-9	ANAHEIM CA CITY SCH DIST 2004			1	1FE	2,136,487	111.5150	2,431,027	2,180,000	2,178,223		8,293			5.000	5.363	FA	45,417	109,000	05/20/2004	08/01/2024
058219-NU-6	BALDWIN PARK CA USD G O 2006	.g		1	1FE	988,386	41.2070	960,123	2,330,000	1,212,005		56,936			0.000	4.870	NA			09/22/2006	08/01/2024
058219-NV-4	BALDWIN PARK CA USD G O 2006	.g		1	1FE	1,123,784	38.1680	1,064,887	2,790,000	1,379,178		65,046			0.000	4.890	NA			09/22/2006	08/01/2025
058219-NW-2	BALDWIN PARK CA USD G O 2006	.g		1	1FE	1,076,203	35.5660	1,001,183	2,815,000	1,321,878		62,590			0.000	4.910	NA			09/22/2006	08/01/2026
058219-NX-0	BALDWIN PARK CA USD G O 2006	.g		1	1FE	1,104,513	36.1610	1,101,102	3,045,000	1,357,772		64,541			0.000	4.930	NA			09/22/2006	08/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
058219-NY-8	BALDWIN PARK CA USD G O 2006			1	1FE	992,498	30.6710	884,858	2,885,000	1,221,082		58,271			0.000	4.950	NA			09/22/2006	08/01/2028
058219-NZ-5	BALDWIN PARK CA USD G O 2006			1	1FE	921,346	28.3690	801,424	2,825,000	1,134,487		54,351			0.000	4.970	NA			09/22/2006	08/01/2029
058219-PA-8	BALDWIN PARK CA USD G O 2006			1	1FE	1,027,691	26.4080	878,066	3,325,000	1,266,476		60,908			0.000	4.990	NA			09/22/2006	08/01/2030
134141-XX-3	CAMPBELL CA UNI SCH DIST G O 2007			1	1FE	4,049,318	90.6210	3,697,337	4,080,000	4,052,046		750			4.500	4.777	FA	76,500	183,600	02/01/2007	08/01/2032
134141-XH-8	CAMPBELL CA UNI SCH DIST G O 2007E			1	1FE	2,947,183	92.6220	2,741,611	2,960,000	2,948,490		359			4.500	4.732	FA	55,500	133,200	02/01/2007	08/01/2030
134141-XJ-4	CAMPBELL CA UNI SCH DIST G O 2007E			1	1FE	3,747,757	91.5720	3,452,264	3,770,000	3,749,874		582			4.500	4.754	FA	70,688	169,650	02/01/2007	08/01/2031
151847-DH-0	CENTER CA UNI SCH DIST 91 ELECT 07D			1	2FE	1,330,920	41.2070	1,236,210	3,000,000	1,577,155		72,917			0.000	4.790	NA			05/18/2007	08/01/2024
151847-DJ-6	CENTER CA UNI SCH DIST 91 ELECT 07D			1	2FE	843,260	38.1680	763,360	2,000,000	999,973		46,418			0.000	4.810	NA			05/18/2007	08/01/2025
151847-DK-3	CENTER CA UNI SCH DIST 91 ELECT 07D			1	2FE	1,203,930	35.5660	1,066,980	3,000,000	1,428,166		66,427			0.000	4.820	NA			05/18/2007	08/01/2026
151847-DL-1	CENTER CA UNI SCH DIST 91 ELECT 07D			1	2FE	1,141,170	32.3360	970,080	3,000,000	1,355,139		63,408			0.000	4.850	NA			05/18/2007	08/01/2027
15722T-DE-8	CHABOT-LAS POSITAS CA CMNTY CLG DIST 06B			1	1FE	2,160,531	49.0320	2,375,600	4,845,000	2,641,228		124,322			0.000	4.880	NA			10/18/2006	08/01/2023
15722T-DF-5	CHABOT-LAS POSITAS CA CMNTY CLG DIST 06B			1	1FE	2,536,380	45.3020	2,718,120	6,000,000	3,104,507		147,000			0.000	4.910	NA			10/18/2006	08/01/2024
15722T-DG-3	CHABOT-LAS POSITAS CA CMNTY CLG DIST 06B			1	1FE	2,206,875	42.1940	2,320,670	5,500,000	2,703,369		128,503			0.000	4.930	NA			10/18/2006	08/01/2025
189342-UM-8	CLOVIS CA USD G O CAP APPREC 2004 A				1FE	2,300,347	44.5990	2,646,951	5,935,000	2,596,366		153,316			0.000	6.180	NA			12/30/2008	08/01/2024
190335-BA-6	COAST CMNTY CLG DIST CA G O 2003 A			1	1FE	257,873	110.4010	276,003	250,000	252,442		(871)			5.000	4.592	FA	5,208	12,500	11/06/2003	08/01/2021
245595-EU-3	DELANO CA JT UNION HSD 2003 A REF				2FE	439,297	98.0730	416,810	425,000	435,017		(670)			5.100	4.924	FA	9,031	21,675	10/23/2003	02/01/2022
245595-EW-9	DELANO CA JT UNION HSD 2003 A REF				2FE	1,101,499	96.7430	1,039,987	1,075,000	1,094,218		(1,142)			5.100	5.002	FA	22,844	54,825	10/23/2003	02/01/2023
275281-A8-6	EAST SIDE CA UHSD G O 1999 A CAP			1	1FE	1,594,180	54.5170	3,216,503	5,900,000	2,926,827		170,689			0.000	12.402	NA			11/08/2000	09/01/2022
275281-A9-4	EAST SIDE CA UHSD G O 1999 A CAP			1	1FE	1,558,823	51.2830	3,148,776	6,140,000	2,864,726		167,330			0.000	12.902	NA			11/08/2000	09/01/2023
275281-B2-8	EAST SIDE CA UHSD G O 1999 A CAP			1	1FE	2,276,483	48.2320	4,603,744	9,545,000	4,187,709		244,988			0.000	13.428	NA			11/08/2000	09/01/2024
357172-RC-1	FREMONT CA UN HIGH SCH DIST 2002C			1	1FE	1,807,647	107.2710	1,941,605	1,810,000	1,809,455		306			5.000	5.010	MS	30,167	90,500	06/18/2002	09/01/2021
357172-RD-9	FREMONT CA UN HIGH SCH DIST 2002C			1	1FE	481,314	107.2710	520,264	485,000	484,138		484			5.000	5.059	MS	8,083	24,250	06/18/2002	09/01/2022
357172-RE-7	FREMONT CA UN HIGH SCH DIST 2002C			1	1FE	261,237	107.1850	284,040	265,000	264,111		498			5.000	5.109	MS	4,417	13,250	06/18/2002	09/01/2023
358232-QW-9	FRESNO CA UNIFIED SCH DIST G O 2002 A RE				2FE	353,339	111.0800	338,794	305,000	327,001		(3,785)			6.000	4.401	FA	7,625	18,300	11/06/2002	02/01/2016
358232-QY-5	FRESNO CA UNIFIED SCH DIST G O 2002 A RE				2FE	872,599	110.8120	836,631	755,000	814,656		(8,353)			6.000	4.501	FA	18,875	45,300	11/06/2002	02/01/2017
366658-NK-4	GARVEY CA SCH DIST G O 2006 CAP				1FE	248,769	36.0050	223,231	620,000	297,370		12,888			0.000	4.480	NA			12/07/2006	08/01/2027
366658-NL-2	GARVEY CA SCH DIST G O 2006 CAP				1FE	540,086	33.7950	476,510	1,410,000	645,856		28,051			0.000	4.490	NA			12/07/2006	08/01/2028
366658-NM-0	GARVEY CA SCH DIST G O 2006 CAP				1FE	619,675	31.3170	530,823	1,695,000	741,325		32,267			0.000	4.500	NA			12/07/2006	08/01/2029
366658-NN-8	GARVEY CA SCH DIST G O 2006 CAP				1FE	626,222	29.3080	526,079	1,795,000	749,452		32,691			0.000	4.510	NA			12/07/2006	08/01/2030
366658-NP-3	GARVEY CA SCH DIST G O 2006 CAP				1FE	705,642	27.1450	575,474	2,120,000	844,834		36,931			0.000	4.520	NA			12/07/2006	08/01/2031
399262-DZ-4	GROSSMONT CA UN HIGH SCH DIST 08 CAP				1FE	1,714,280	50.4840	2,019,360	4,000,000	1,947,351		100,510			0.000	5.370	NA			07/29/2008	08/01/2024
399262-EA-8	GROSSMONT CA UN HIGH SCH DIST 08 CAP				1FE	829,026	40.2240	828,614	2,060,000	943,063		49,197			0.000	5.430	NA			07/29/2008	08/01/2025
492244-BG-2	KERN CA CMNTY CLG DIST G O 03A TERM			1	1FE	99,854	110.7040	110,704	100,000	99,946		18			4.750	4.767	MN	792	4,750	03/07/2003	11/01/2026
544290-CR-8	LOS ALTOS CA SCH DIST G O 2001 CAP			1	1FE	1,849,798	58.4590	3,612,766	6,180,000	3,212,250		182,177			0.000	11.065	NA			05/30/2001	08/01/2022
544290-CS-6	LOS ALTOS CA SCH DIST G O 2001 CAP			1	1FE	1,951,003	55.0490	3,814,896	6,930,000	3,391,754		192,448			0.000	11.519	NA			05/30/2001	08/01/2023
586840-GP-9	MENLO PARK CA SCH DIST CAP APP 2008			1	1FE	1,008,553	28.9650	1,184,669	4,090,000	1,166,731		66,120			0.000	6.124	NA			06/19/2008	07/01/2032
586840-GQ-7	MENLO PARK CA SCH DIST CAP APP 2008			1	1FE	965,287	27.1050	1,132,989	4,180,000	1,117,490		63,636			0.000	6.154	NA			06/19/2008	07/01/2033
616794-LF-8	MORELAND CA SCH DIST G O 2004 D			1	1FE	412,474	24.6970	459,364	1,860,000	582,573		31,947			0.000	5.720	NA			11/05/2004	08/01/2031
616794-LG-6	MORELAND CA SCH DIST G O 2004 D			1	1FE	920,821	22.9600	1,011,388	4,405,000	1,301,319		71,479			0.000	5.730	NA			11/05/2004	08/01/2032
626905-JG-9	MURRIETA VALLEY CA UNI SCH DIST 08A				1FE	1,626,900	19.8900	1,312,740	6,600,000	1,846,207		100,900			0.000	5.700	NA			09/10/2008	09/01/2033
630360-DP-7	NAPA VALLEY CA CMNTY CLGE 02 ELECT 07C			1	2FE	4,570,130	51.9820	5,104,632	9,820,000	5,288,692		275,138			0.000	5.654	NA			04/02/2008	08/01/2022
630360-DW-2	NAPA VALLEY CA CMNTY CLGE 02 ELECT 07C			1	2FE	3,531,465	31.6000	3,626,100	11,475,000	4,242,075		221,184			0.000	5.130	NA			07/19/2007	08/01/2029
630360-DY-8	NAPA VALLEY CA CMNTY CLGE 02 ELECT 07C			1	2FE	3,416,477	25.3190	2,930,674	11,575,000	4,064,137		201,490			0.000	5.150	NA			07/19/2007	08/01/2031
63877N-EE-3	NATOMAS CA UNI SCH DIST G O 2007			1	1FE	1,623,508	38.0700	1,637,010	4,300,000	1,946,290		102,968			0.000	5.510	NA			08/16/2007	08/01/2025
63877N-EF-0	NATOMAS CA UNI SCH DIST G O 2007			1	1FE	1,625,717	35.1220	1,608,588	4,580,000	1,951,471		103,962			0.000	5.550	NA			08/16/2007	08/01/2026
63877N-EG-8	NATOMAS CA UNI SCH DIST G O 2007			1	1FE	1,653,845	32.3960	1,603,602	4,950,000	1,987,158		106,408			0.000	5.580	NA			08/16/2007	08/01/2027
645002-TW-6	NEW HAVEN CA UNI SCH DIST G O 04A CAP			1	1FE	5,411,792	44.2990	6,037,954	13,630,000	6,147,647		349,994			0.000	10.719	NA			10/28/2008	08/01/2024
645002-TX-4	NEW HAVEN CA UNI SCH DIST G O 04A CAP			1	1FE	5,102,063	41.2500	5,713,125	13,850,000	5,808,101		335,998			0.000	11.335	NA			10/28/2008	08/01/2025
645002-TY-2	NEW HAVEN CA UNI SCH DIST G O 04A CAP			1	1FE	4,800,537	37.2120	5,165,026	13,880,000	5,467,185		317,289			0.000	11.938	NA			10/28/2008	08/01/2026
645002-TZ-9	NEW HAVEN CA UNI SCH DIST G O 04A CAP			1	1FE	4,471,062	32.8580	4,534,404	13,800,000	5,095,225		297,118			0.000	12.526	NA			10/28/2008	08/01/2027
645002-UA-2	NEW HAVEN CA UNI SCH DIST G O 04A CAP			1	1FE	4,224,349	30.6710	4,263,269	13,900,000	4,816,137		281,738			0.000	13.094	NA			10/28/2008	08/01/2028
672325-PT-8	OAKLAND CA UNI SCH DIST 2002			1	2FE	4,438,978	92.6210	4,140,159	4,470,000	4,446,191		1,020			5.000	5.082	FA	93,125	223,500	07/16/2002	08/01/2026
672325-SM-0	OAKLAND CA UNI SCH DIST 2007			1	2FE	16,592,232	98.8940	16,030,717	16,210,000	16,482,215		(34,544)			5.000	4.700	FA	337,708	810,500	08/16/2007	08/01/2023
672325-SN-8	OAKLAND CA UNI SCH DIST 2007			1	2FE	15,651,446	97.4960	17,534,656	17,985,000	15,854,537		96,825			5.000	4.740	FA	374,688	899,250	10/28/2008	08/01/2024
672325-SP-3	OAKLAND CA UNI SCH DIST 2007			1	2FE	13,166,746	94.7880	12,033,337	12,695,000	13,038,083		(43,840)			5.000	4.520	FA	264,479	634,750	11/30/2007	08/01/2025
697511-AU-7	PALOMAR CA CMNTY CLG DIST 06 ELECT 07A			1	1FE	450,356	93.4190	420,386	450,000	450,243		(33)			4.500	4.489	MN	3,375	20,250	04/18/2007	05/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
732096-YF-3	POMONA CA UNI SCH DIST G O REF 97A			1	2FE	3,246,060	105.4760	3,164,280	3,000,000	3,072,174		(17,666)			6.500	5.840	FA	81,250	195,000	01/23/1997	08/01/2019
797355-WG-5	SAN DIEGO CA USD ELECT 98 2005 D-2			1	1FE	13,428,558	94.5740	13,524,082	14,300,000	13,486,733		30,330			4.750	5.270	JJ	339,625	679,250	01/08/2009	07/01/2027
801686-KV-7	SANTA CLARITA CA CMNTY COLLEGE DIST 07			1	1FE	763,290	33.9680	747,296	2,200,000	907,492		44,571			0.000	5.100	NA			07/19/2007	08/01/2028
845389-AU-9	SOUTHWESTERN CA CMNTY CLG DIST 01			1	1FE	3,507,891	103.8800	3,656,576	3,520,000	3,550,348		7,978			5.375	5.399	FA	78,833	189,200	05/03/2001	08/01/2025
925836-BY-3	VICTOR CA ELEM SCH DIST 02 A			1	1FE	818,252	106.9070	881,983	825,000	823,390		953			5.000	5.065	FA	17,188	41,250	06/18/2002	08/01/2022
952347-NG-3	WEST CONTRA COSTA CA USD G O 2003 B			1	1FE	1,302,283	101.2470	1,301,024	1,285,000	1,288,658		(2,173)			5.000	4.896	FA	26,771	61,750	10/01/2003	08/01/2026
952347-NJ-7	WEST CONTRA COSTA CA USD G O 2003 B			1	1FE	3,284,575	97.1680	3,255,128	3,350,000	3,294,347		1,553			5.000	5.408	FA	69,792	167,500	08/11/2003	08/01/2032
952347-LZ-3	WEST CONTRA COSTA CA USD G O 2003 C			1	1FE	3,374,706	100.7170	3,635,884	3,610,000	3,366,482		12,886			5.000	4.810	FA	75,208	180,500	04/10/2003	08/01/2023
952347-MB-5	WEST CONTRA COSTA CA USD G O 2003 C			1	1FE	25,671,000	85.8680	22,153,944	25,800,000	25,689,790		3,233			5.000	5.198	FA	537,500	1,290,000	04/14/2004	08/01/2032
977266-GP-4	WISEBURN CA SCH DIST 2008 CAP				1FE	2,076,779	22.2010	1,948,138	8,775,000	2,375,794		133,553			0.000	5.870	NA			08/22/2008	08/01/2033
988176-BW-2	YUBA CA CMNTY CLG DIST 06 ELECT 07B			1	1FE	1,455,062	23.0490	1,193,938	5,180,000	1,732,270		85,721			0.000	5.140	NA			07/19/2007	08/01/2032
19679R-EH-9	COLORADO WTR RES PWR PARKER WTR 04D			1	2FE	1,027,636	102.0680	1,015,577	995,000	1,008,598		(3,333)			5.000	4.591	MS	16,583	49,750	07/20/2004	09/01/2022
283479-GK-3	EL PASO CNTY CO SD NO 38 G O 01 REF			2	1FE	4,405,486	116.8280	4,316,795	3,695,000	4,143,794		(46,742)			6.000	4.095	JD	18,475	221,700	01/20/2004	12/01/2019
30606N-AA-2	FALCON HIGHLANDS CO METRO DIST G O 04A			1	4	7,476,373	83.7750	6,329,201	7,555,000	6,329,201	376,771	1,130			7.625	7.914	JD	25,603	563,869	06/21/2004	12/15/2034
547675-AA-6	LOWELL METRO DIST CO G O LTD TAX 04			1	4	8,760,000	71.9370	6,301,681	8,760,000	6,301,681	(345,144)				7.250	7.249	JD	52,925	635,100	12/22/2004	12/01/2033
108151-XM-8	BRIDGEPORT CT G O 2002 A REF			1	1FE	4,546,597	104.6550	4,505,398	4,305,000	4,400,355		(55,868)			5.375	3.950	FA	87,415	231,394	04/14/2008	08/15/2016
108151-D8-1	BRIDGEPORT CT G O 2004 C				1FE	3,490,214	112.4610	3,542,522	3,150,000	3,320,265		(32,957)			5.250	3.890	FA	62,475	165,375	08/12/2004	08/15/2015
108151-D9-9	BRIDGEPORT CT G O 2004 C				1FE	8,152,345	114.0860	8,385,321	7,350,000	7,796,983		(69,535)			5.250	4.070	FA	145,775	385,875	07/21/2004	08/15/2016
108151-E3-1	BRIDGEPORT CT G O 2004 C				1FE	6,629,162	113.5440	6,642,324	5,850,000	6,329,692		(52,331)			5.500	4.230	FA	121,550	321,750	07/21/2004	08/15/2018
108151-E4-9	BRIDGEPORT CT G O 2004 C				1FE	5,635,816	112.3810	5,596,574	4,980,000	5,406,685		(40,110)			5.500	4.300	FA	103,473	273,900	07/21/2004	08/15/2019
108151-E5-6	BRIDGEPORT CT G O 2004 C				1FE	332,368	111.2760	328,264	295,000	320,472		(2,087)			5.500	4.390	FA	6,129	16,225	07/21/2004	08/15/2020
108151-E6-4	BRIDGEPORT CT G O 2004 C				1FE	1,456,650	110.3130	1,434,069	1,300,000	1,411,088		(8,012)			5.500	4.480	FA	27,011	71,500	07/21/2004	08/15/2021
108151-L6-6	BRIDGEPORT CT G O 2006 B			1	1FE	966,332	101.4470	989,108	975,000	968,325		462			4.500	4.606	JD	3,656	33,750	04/20/2006	12/01/2021
108151-L7-4	BRIDGEPORT CT G O 2006 B			1	1FE	1,813,787	100.7180	1,848,175	1,835,000	1,818,250		1,035			4.500	4.639	JD	6,881	78,075	04/20/2006	12/01/2022
645020-CA-4	NEW HAVEN CT G O 2002 C			1	1FE	1,408,264	108.1630	1,362,854	1,260,000	1,301,489		(14,950)			5.125	3.780	MN	10,763	64,575	11/08/2002	11/01/2013
645020-QE-1	NEW HAVEN CT G O 2003 A REF			1	1FE	1,149,528	109.6720	1,151,556	1,050,000	1,095,777		(11,552)			5.250	4.073	MN	9,188	49,875	12/20/2005	11/01/2015
941247-J3-3	WATERBURY CT G O 2007 REF				1FE	3,630,569	97.9210	3,437,027	3,510,000	3,606,728		(6,611)			4.500	4.248	AO	39,488	157,950	02/22/2007	04/01/2022
23867H-BL-9	DAVIE FL G O LTD 2006			1	1FE	294,896	102.4880	333,086	325,000	298,463		1,607			4.500	4.491	FA	6,094	14,625	08/03/2006	08/01/2022
23867H-BM-7	DAVIE FL G O LTD 2006			1	1FE	331,203	100.8610	373,186	370,000	335,447		1,858			4.500	4.533	FA	6,938	16,650	08/03/2006	08/01/2023
23867H-BN-5	DAVIE FL G O LTD 2006			1	1FE	278,963	100.0380	315,120	315,000	282,612		1,559			4.500	4.584	FA	5,906	14,175	08/03/2006	08/01/2024
23867H-BQ-8	DAVIE FL G O LTD 2006			1	1FE	1,497,259	95.6750	1,449,476	1,515,000	1,499,905		651			4.500	4.662	FA	28,406	68,175	08/03/2006	08/01/2026
43232V-QS-3	HILLSBOROUGH CNTY FL SCH BRD COP 07			1	1FE	3,235,875	101.3810	3,264,468	3,220,000	3,232,270		(1,566)			5.000	4.930	JJ	80,500	161,000	08/05/2008	07/01/2023
43232V-QU-8	HILLSBOROUGH CNTY FL SCH BRD COP 07			1	1FE	1,255,816	103.7550	1,302,125	1,255,000	1,255,631		(80)			5.000	4.990	JJ	31,375	62,750	08/05/2008	07/01/2024
43232V-QV-6	HILLSBOROUGH CNTY FL SCH BRD COP 07			1	1FE	4,056,744	100.1640	4,086,691	4,080,000	4,058,963		965			5.000	5.080	JJ	102,000	204,000	08/05/2008	07/01/2025
803276-LM-4	SARASOTA CNTY FL ENVIR SENS G O 2008			1	1FE	2,399,632	103.7890	2,439,042	2,350,000	2,388,789		(4,011)			5.250	5.036	AO	30,844	123,375	02/22/2008	10/01/2028
803276-LP-7	SARASOTA CNTY FL ENVIR SENS G O 2008			1	1FE	1,451,576	103.2640	1,471,512	1,425,000	1,445,777		(2,146)			5.250	5.066	AO	18,703	74,813	02/22/2008	10/01/2029
047804-DD-8	ATLANTA GA DNTWN DEV UNDERGROUND 09A				1FE	7,340,976	106.4200	7,247,202	6,810,000	7,138,933		(124,910)			5.000	2.718	JJ	170,250	340,500	05/06/2009	07/01/2013
047804-DE-6	ATLANTA GA DNTWN DEV UNDERGROUND 09A				1FE	3,619,325	107.5740	3,614,486	3,360,000	3,541,585		(48,119)			5.000	3.103	JJ	84,000	168,000	05/06/2009	07/01/2014
164227-AA-8	CHEROKEE CNTY GA SLD WST BALL GRND 07A			1	1FE	387,800	96.2570	385,028	400,000	389,493		552			4.650	4.888	JJ	9,300	18,600	09/19/2007	07/01/2026
164227-AB-6	CHEROKEE CNTY GA SLD WST BALL GRND 07A			1	1FE	675,780	90.2150	631,505	700,000	677,951		708			4.750	5.039	JJ	16,625	33,250	09/19/2007	07/01/2031
164227-AC-4	CHEROKEE CNTY GA SLD WST BALL GRND 07A			1	1FE	1,289,938	90.8380	1,180,894	1,300,000	1,290,545		198			5.000	4.936	JJ	32,500	65,000	09/19/2007	07/01/2037
362899-ES-1	GAINESVILLE GA G O PUB SAFETY 09 B				1FE	657,054	103.4750	636,371	615,000	630,002		(16,868)			5.000	2.148	MN	3,929	30,750	05/14/2009	11/15/2011
362899-ET-9	GAINESVILLE GA G O PUB SAFETY 09 B				1FE	6,783,638	106.5040	6,677,801	6,270,000	6,551,359		(144,989)			5.000	2.519	MN	40,058	313,500	05/14/2009	11/15/2012
362899-EU-6	GAINESVILLE GA G O PUB SAFETY 09 B				1FE	3,793,413	109.2640	3,785,998	3,465,000	3,679,813		(70,952)			5.000	2.731	MN	22,138	173,250	05/14/2009	11/15/2013
167501-UL-7	CHICAGO IL BRD OF ED G O SCH REF 98B-1				1FE	712,521	38.6650	765,567	1,980,000	841,656		46,911			0.000	5.070	NA			01/29/2008	12/01/2025
167501-UL-7	CHICAGO IL BRD OF ED G O SCH REF 98B-1				1FE	5,397,886	38.6650	5,799,750	15,000,000	6,376,181		355,390			0.000	5.070	NA			01/29/2008	12/01/2025
167615-JA-2	CHICAGO IL G O PARK DIST UNLTD 2001 B			1	1FE	4,304,205	100.0000	4,280,000	4,280,000	4,280,000		(5,532)			5.375	5.331	JJ	115,025	230,050	03/01/2006	01/01/2029
167615-JC-8	CHICAGO IL G O PARK DIST UNLTD 2001 B			1	1FE	593,337	100.1790	591,056	590,000	590,000		(763)			5.375	5.331	JJ	15,856	31,713	03/01/2006	01/01/2029
167485-2Z-3	CHICAGO IL G O PROJ & REF 2003 A			1	1FE	147,606	108.1050	162,158	150,000	148,930		494			5.000	5.099	JJ	3,750	7,500	01/28/2008	01/01/2042
167485-3A-7	CHICAGO IL G O PROJ & REF 2003 A			1	1FE	98,404	92.8800	92,880	100,000	98,473		25			5.000	5.099	JJ	2,500	5,000	01/28/2008	01/01/2042
213309-JZ-1	COOK CNTY IL CCSD NO 21 WHEELING 01 CAP				1FE	1,169,703	86.1520	2,339,027	2,715,000	1,970,609		103,890			0.000	8.497	NA			04/12/2001	12/01/2016
213309-KA-4	COOK CNTY IL CCSD NO 21 WHEELING 01 CAP				1FE	1,047,514	81.8020	2,126,852	2,600,000	1,778,044		95,050			0.000	5.570	NA			04/12/2001	12/01/2017
216048-EA-2	COOK CNTY IL CUSD NO 401 ELMWOOD 99 CAP				1FE	1,698,385	95.7330	3,470,321	3,625,000	3,242,695		183,178			0.000	8.700	NA			11/01/1999	12/01/2012
216048-EB-0	COOK CNTY IL CUSD NO 401 ELMWOOD 99 CAP				1FE	1,144,684	92.4240	2,426,130	2,625,000	2,209,249		126,821			0.000	9.212	NA			11/01/1999	12/01/2013
215457-AP-7	COOK CNTY IL HSD 201 J STERLING MORTON O				2	1,302,772	62.2720	1,749,843	2,810,000	1,749,843		86,522	70,305		0.000	4.930	NA			01/28/2004	12/01/2019
215260-JK-7	COOK CNTY IL SCH DIST NO 159 MATTESON 03			1	1	1,081,428	111.3040	1,107,475	995,000	1,026,015		(9,865)			5.000	3.876	JD	4,146	49,750	12/15/2003	12/01/2014

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
215579-EE-9	COOK CNTY IL TWP HSD 209 PROVISO 08A	@		1	1FE	1,803,789	43.1600	2,097,576	4,860,000	2,056,301		115,217			0.000	9.968	NA			09/10/2008	12/01/2025
215579-EF-6	COOK CNTY IL TWP HSD 209 PROVISO 08A	@		1	1FE	1,276,254	40.6470	1,493,777	3,675,000	1,456,519		82,277			0.000	10.654	NA			09/10/2008	12/01/2026
222345-EG-1	COUNTRY CLUB HILLS IL G O SALES TAX 06			1	2FE	1,622,561	97.9320	1,532,636	1,565,000	1,599,193		(5,454)			5.000	4.540	JD	6,521	78,250	05/04/2006	12/01/2020
222345-EJ-5	COUNTRY CLUB HILLS IL G O SALES TAX 06			1	2FE	1,089,499	94.8320	1,000,478	1,055,000	1,075,514		(3,267)			5.000	4.590	JD	4,396	52,750	05/04/2006	12/01/2022
222345-EK-2	COUNTRY CLUB HILLS IL G O SALES TAX 06			1	2FE	1,139,332	93.2270	1,030,158	1,105,000	1,125,423		(3,250)			5.000	4.610	JD	4,604	55,250	05/04/2006	12/01/2023
263493-VA-3	DU PAGE CNTY IL CUSD NO 200 WHEATON 02A				1FE	177,711	104.1350	182,236	175,000	176,092		(1,145)			5.000	4.296	JD	729	8,750	07/27/2009	12/01/2011
263493-VC-9	DU PAGE CNTY IL CUSD NO 200 WHEATON 02A				1FE	116,782	103.7980	119,368	115,000	115,718		(752)			5.000	4.296	JD	479	5,750	07/27/2009	12/01/2011
262651-RK-0	DU PAGE CNTY IL FST PRESV DIST G O 2005A			1	1FE	2,909,314	104.2170	3,053,558	2,930,000	2,913,935		1,005			4.500	4.586	MN	21,975	131,850	12/14/2005	11/01/2022
400316-CV-5	GRUNDY CNTY IL SD NO 54 GRUNDY 05 REF				1FE	2,132,571	116.0650	2,036,941	1,755,000	2,032,168		(20,103)			8.000	5.873	JD	11,700	140,400	04/13/2005	12/01/2020
400316-CW-3	GRUNDY CNTY IL SD NO 54 GRUNDY 05 REF				1FE	2,391,708	116.8820	2,285,043	1,955,000	2,286,154		(21,134)			8.000	5.873	JD	13,033	156,400	04/13/2005	12/01/2021
400316-CX-1	GRUNDY CNTY IL SD NO 54 GRUNDY 05 REF			1	1FE	7,215,000	99.4350	7,174,235	7,215,000	7,174,235			40,765		6.000	5.998	JD	36,075	432,900	04/13/2005	12/01/2024
216181-EX-1	ILLINOIS CMNTY COLL DIST 512 HARPER 09A			1	1FE	11,878,400	96.1870	12,311,936	12,800,000	11,934,730		30,241			4.500	5.337	JD	48,000	576,000	01/23/2009	12/01/2028
45189F-ET-7	ILLINOIS DEV FIN LOC SD 304 GENEVA 98	@			1FE	2,099,876	99.1260	2,641,708	2,665,000	2,523,094		134,350			0.000	5.547	NA			08/23/2007	01/01/2012
45189F-EU-4	ILLINOIS DEV FIN LOC SD 304 GENEVA 98	@			1FE	1,882,684	97.5910	2,478,811	2,540,000	2,271,249		123,516			0.000	5.671	NA			08/23/2007	01/01/2013
45189F-EV-2	ILLINOIS DEV FIN LOC SD 304 GENEVA 98	@			1FE	2,882,757	95.5180	3,949,669	4,135,000	3,487,576		192,442			0.000	5.757	NA			08/23/2007	01/01/2014
45189F-FB-5	ILLINOIS DEV FIN LOC SD 304 GENEVA 98	@			1FE	3,750,623	98.4070	4,684,173	4,760,000	4,506,540		239,964			0.000	5.547	NA			08/23/2007	01/01/2012
45189F-FC-3	ILLINOIS DEV FIN LOC SD 304 GENEVA 98	@			1FE	4,180,448	96.0060	5,414,738	5,640,000	5,043,245		274,265			0.000	5.671	NA			08/23/2007	01/01/2013
45200B-SV-1	ILLINOIS FIN LOC GOVT METROPOLIS 05			1	1FE	1,201,145	93.3770	1,283,934	1,375,000	1,226,751		10,882			5.000	5.112	JD	5,729	68,750	11/18/2005	12/01/2024
484080-LJ-3	KANE CNTY IL CUSD NO 300 G O 01 CAP	@			1FE	360,780	69.7670	697,670	1,000,000	601,648		33,324			0.000	5.780	NA			12/13/2001	12/01/2019
488575-DB-4	KENDALL CNTY IL CUSD 115 G O YORKVILLE O	@			1FE	1,026,942	58.6140	1,723,252	2,940,000	1,669,443		91,853			0.000	10.023	NA			05/14/2002	01/01/2021
488575-DC-2	KENDALL CNTY IL CUSD 115 G O YORKVILLE O	@			1FE	1,362,691	56.7040	2,358,886	4,160,000	2,222,681		123,112			0.000	10.481	NA			05/14/2002	01/01/2022
557738-GW-5	MADISON CNTY IL CMNTY CLG 536 LEWIS 05A			1	1FE	2,749,799	101.8170	2,799,968	2,750,000	2,749,820		7			4.875	4.875	MN	22,344	134,063	11/01/2007	11/01/2027
557021-FP-2	MADISON CNTY IL USD 7 EDWARDSVILLE 01			1	1FE	848,963	100.3390	852,882	850,000	849,980		237			5.000	5.011	FA	17,708	42,500	09/13/2001	02/01/2019
557021-FQ-0	MADISON CNTY IL USD 7 EDWARDSVILLE 01			1	1FE	1,588,496	100.3390	1,605,424	1,600,000	1,599,770		2,711			5.000	5.061	FA	33,333	80,000	09/13/2001	02/01/2020
71323M-CD-2	PEORIA IL SCH DIST NO 150 GLEN OAK 2009	@		1	1FE	1,319,094	51.2930	1,487,497	2,900,000	1,470,618		81,454			0.000	5.780	NA			01/22/2009	12/01/2022
71323M-CF-7	PEORIA IL SCH DIST NO 150 GLEN OAK 2009	@		1	1FE	1,124,186	45.0670	1,329,477	2,950,000	1,262,881		74,689			0.000	6.190	NA			01/22/2009	12/01/2024
71323M-CG-5	PEORIA IL SCH DIST NO 150 GLEN OAK 2009	@		1	1FE	1,579,590	40.3530	1,815,885	4,500,000	1,778,743		107,306			0.000	6.320	NA			01/22/2009	12/01/2025
84552Y-GT-2	SOUTHWESTERN IL DEV EDWARDSVILLE 07	@			1FE	2,243,560	54.8410	2,410,262	4,395,000	2,565,083		113,328			0.000	4.570	NA			01/07/2008	12/01/2022
84552Y-GU-9	SOUTHWESTERN IL DEV EDWARDSVILLE 07	@			1FE	2,707,096	51.4910	2,883,496	5,600,000	3,100,425		138,715			0.000	4.630	NA			01/07/2008	12/01/2023
84552Y-DZ-1	SOUTHWESTERN IL DEV TRIAD SD NO 2 06			1	2FE	1,184,782	105.0240	1,186,771	1,130,000	1,163,489		(5,015)			5.000	4.411	AO	14,125	54,000	05/17/2006	10/01/2018
968852-VD-2	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	3,409,057	98.0930	3,330,257	3,395,000	3,403,613		(1,596)			4.500	4.464	AO	38,194	152,775	05/17/2007	10/01/2023
968852-VF-7	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	3,745,680	95.8290	3,598,379	3,755,000	3,746,967		376			4.500	4.520	AO	42,244	168,975	05/17/2007	10/01/2025
968852-WJ-8	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	786,321	113.0350	881,673	780,000	784,566		(848)			4.500	4.361	AO	8,775	35,100	11/18/2008	10/01/2021
968852-XU-2	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	952,228	109.9170	1,038,716	945,000	950,521		(1,025)			4.500	4.362	AO	10,631	42,525	04/23/2009	10/01/2021
968852-XV-0	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	2,564,128	109.0500	2,780,775	2,550,000	2,560,790		(2,002)			4.500	4.400	AO	28,688	114,750	04/22/2009	10/01/2022
968852-XW-8	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	1,486,282	101.2710	1,493,747	1,475,000	1,483,618		(1,600)			4.500	4.362	AO	16,594	66,375	04/23/2009	10/01/2021
968852-XX-6	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	1,417,812	100.5880	1,418,291	1,410,000	1,415,966		(1,107)			4.500	4.400	AO	15,863	63,450	04/22/2009	10/01/2022
968767-JW-4	WILL CNTY IL SD NO 86 JOLIET G O 06B			1	1FE	2,242,343	105.3260	2,264,509	2,150,000	2,205,021		(9,284)			5.000	4.433	MS	35,833	107,500	08/03/2006	03/01/2021
054071-GF-6	AVON IN CMNTY SCH BLDG CORP 2007			1	1FE	908,396	100.9480	1,009,480	1,000,000	917,547		4,076			4.750	4.762	JJ	21,903	47,500	07/11/2007	07/15/2024
054071-GG-4	AVON IN CMNTY SCH BLDG CORP 2007			1	1FE	2,450,270	96.7360	2,616,709	2,705,000	2,473,616		10,307			4.750	4.793	JJ	59,247	128,488	07/11/2007	07/15/2025
116083-DG-8	BROWNSBURG IN SCH BLDG CORP 03 A			1	1FE	2,987,057	111.5530	3,145,795	2,820,000	2,872,545		(17,881)			5.250	4.510	MS	43,593	148,050	08/06/2003	09/15/2015
116083-DH-6	BROWNSBURG IN SCH BLDG CORP 03 A			1	1FE	3,100,391	111.5530	3,290,814	2,950,000	2,997,457		(16,120)			5.250	4.610	MS	45,602	154,875	08/06/2003	09/15/2016
116083-DJ-2	BROWNSBURG IN SCH BLDG CORP 03 A			1	1FE	2,716,520	111.5530	2,905,956	2,605,000	2,640,305		(11,970)			5.250	4.710	MS	40,269	136,763	08/06/2003	09/15/2017
14329N-AZ-7	CARMEL IN REDEV WEST CLAY ROAD 04			1	1FE	1,794,959	103.5310	1,873,911	1,810,000	1,798,993		704			5.000	5.225	FA	37,708	85,500	05/13/2004	08/01/2022
15147N-BB-6	CENTER GROVE IN BLDG CORP 2005			1	1FE	2,407,214	98.1360	2,414,146	2,460,000	2,416,070		1,933			4.500	4.553	JJ	51,045	110,700	02/04/2005	07/15/2026
15147N-BC-4	CENTER GROVE IN BLDG CORP 2005			1	1FE	1,066,446	95.7500	1,053,250	1,100,000	1,071,568		1,113			4.500	4.753	JJ	22,825	45,000	02/04/2005	01/15/2028
181503-BP-7	CLARK-PLEASANT IN CMNTY SCH BLDG 01			1	1FE	1,666,459	104.4060	1,774,902	1,700,000	1,695,721		3,909			5.000	5.161	JJ	39,194	85,000	10/09/2001	07/15/2021
228485-FZ-6	CROWN POINT IN MULTI SCH BLDG CORP 07			1	1FE	1,384,296	103.9460	1,450,047	1,395,000	1,380,670		1,003			5.000	4.197	JJ	32,163	64,750	09/14/2007	01/15/2022
228485-GB-8	CROWN POINT IN MULTI SCH BLDG CORP 07			1	1FE	2,045,109	100.8920	2,038,018	2,020,000	2,037,979		(2,309)			4.750	4.470	JJ	44,244	95,950	09/14/2007	07/15/2025
228485-GC-6	CROWN POINT IN MULTI SCH BLDG CORP 07			1	1FE	3,247,345	97.9410	3,163,494	3,230,000	3,242,436		(1,592)			4.750	4.558	JJ	70,746	153,425	09/14/2007	01/15/2028
265404-CY-7	DUNELAND IN SCH BLDG CORP 2001	@			1FE	1,153,532	60.4820	2,098,725	3,470,000	1,996,295		117,882			0.000	11.098	NA			12/13/2001	02/01/2020
265404-CZ-4	DUNELAND IN SCH BLDG CORP 2001	@			1FE	1,118,971	58.8290	2,041,366	3,470,000	1,936,471		114,348			0.000	11.299	NA			12/13/2001	08/01/2020
265404-DA-8	DUNELAND IN SCH BLDG CORP 2001	@			1FE	1,081,391	56.3310	1,954,686	3,470,000	1,874,732		111,046			0.000	6.200	NA			12/13/2001	02/01/2021
265404-DB-6	DUNELAND IN SCH BLDG CORP 2001	@			1FE	1,048,877	54.7490	1,899,790	3,470,000	1,818,363		107,707			0.000	6.200	NA			12/13/2001	08/01/2021
265404-DC-4	DUNELAND IN SCH BLDG CORP 2001	@			1FE	919,926	52.4160	1,651,104	3,150,000	1,597,602		94,923			0.000	6.220	NA			12/13/2001	02/01/2022
287461-CY-1	ELKHART CNTY IN CORR COMPLEX 04			1	1FE	416,469	112.2850	437,912	390,000	403,845		(3,721)			5.000	3.880	JD	1,625	19,500	10/20/2004	12/01/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
353590-GA-4	FRANKLIN IN CMNTY MULTI SCH BLDG 07			2	1FE	8,351,200	103.9940	8,168,729	7,855,000	8,280,672		(23,049)			5.000	4.367	JJ	181,101	392,750	09/27/2007	07/15/2024
391881-AZ-2	GREATER JASPER IN MID SCH BLDG CAP 01	@		2	1FE	7,844,176	49.9350	10,011,968	20,050,000	9,232,100		666,797			0.000	5.677	NA			10/28/2008	07/15/2024
40785E-LN-4	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B			1	1FE	1,062,880	112.9020	1,129,020	1,000,000	1,025,039		(6,429)			5.000	4.230	JJ	23,056	50,000	04/29/2004	07/15/2015
40785E-LP-9	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B			1	1FE	1,287,442	112.9020	1,377,404	1,220,000	1,246,926		(6,900)			5.000	4.320	JJ	28,128	61,000	04/29/2004	07/15/2016
40785E-LQ-7	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B			1	1FE	1,519,238	112.9020	1,637,079	1,450,000	1,477,716		(7,088)			5.000	4.410	JJ	33,431	72,500	04/29/2004	07/15/2017
40785E-LR-5	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B			1	1FE	1,180,718	112.9020	1,281,438	1,135,000	1,153,350		(4,683)			5.000	4.608	JJ	26,168	56,750	04/29/2004	07/15/2018
40785E-LT-1	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B			1	1FE	938,360	112.9020	1,033,053	915,000	924,424		(2,395)			5.000	4.680	JJ	21,096	45,750	04/29/2004	07/15/2020
40785E-SS-6	HAMILTON SOUTHEASTN IN CONS SCH BLDG 07			1	1FE	1,189,113	103.1450	1,139,752	1,105,000	1,160,697		(7,991)			5.000	3.948	JJ	25,476	55,250	03/09/2007	07/15/2023
40785E-ST-4	HAMILTON SOUTHEASTN IN CONS SCH BLDG 07			1	1FE	1,144,279	102.6660	1,093,393	1,065,000	1,117,514		(7,529)			5.000	3.968	JJ	24,554	53,250	03/09/2007	07/15/2024
40785E-SV-9	HAMILTON SOUTHEASTN IN CONS SCH BLDG 07			1	1FE	1,099,238	94.3120	1,032,716	1,095,000	1,097,825		(399)			4.500	4.339	JJ	22,721	40,838	03/09/2007	01/15/2028
40785G-EC-1	HAMILTON SOUTHEASTN IN CUMBERLAND 01			1	1FE	990,113	104.6710	1,057,177	1,010,000	1,006,371		3,312			5.000	5.172	JJ	23,286	50,500	09/28/2001	07/15/2019
408395-HA-2	HAMMOND IN MULTI-SCH BLDG CORP 02			1	1FE	2,212,985	106.8240	2,382,175	2,230,000	2,225,495		2,741			5.125	5.225	JJ	52,699	114,288	08/08/2002	01/15/2027
426494-CS-7	HENRY CNTY IN GOVT CTR BLDG CORP 01			1	1	876,517	100.6040	895,376	890,000	882,182		743			5.000	5.132	JJ	21,756	44,500	08/10/2001	07/05/2019
44635P-BD-6	HUNTINGTON IN COUNTYWDE SCH BLDG II 02			1	1FE	612,588	106.8240	667,650	625,000	621,637		2,040			5.125	5.380	JJ	14,770	32,031	06/06/2002	01/15/2024
46263R-CM-5	IPS MULTI-SCH BLDG CORP IN 2006			1	1FE	5,828,475	99.2980	5,972,775	6,015,000	5,862,656		8,060			4.500	4.907	JJ	124,811	270,675	05/17/2006	07/15/2024
46263R-CT-0	IPS MULTI-SCH BLDG CORP IN 2006			1	1FE	179,868	91.2360	168,787	185,000	180,475		139			4.500	4.860	JJ	3,839	8,325	03/16/2006	01/15/2031
46263R-DR-3	IPS MULTI-SCH BLDG CORP IN 2006 B			1	1FE	3,368,157	100.7290	3,374,422	3,350,000	3,361,262		(1,758)			4.500	4.432	JJ	69,513	150,750	10/04/2006	07/15/2023
46263R-DS-1	IPS MULTI-SCH BLDG CORP IN 2006 B			1	1FE	3,631,113	99.0990	3,587,384	3,620,000	3,626,897		(1,075)			4.500	4.462	JJ	75,115	162,900	10/04/2006	07/15/2024
520459-CP-1	LAWRENCEBURG IN SCH BLDG CORP 2003			1	1FE	1,440,000	110.2240	1,587,226	1,440,000	1,440,000					5.000	5.000	JJ	33,200	72,000	09/12/2003	07/15/2023
520459-BR-8	LAWRENCEBURG IN SCH DIST BLDG CORP 02			1	1FE	783,864	107.0130	856,104	800,000	795,371		2,803			5.250	5.401	JJ	19,367	42,000	05/09/2002	07/15/2026
522521-FB-4	LEBANON IN MID SCH BLDG CORP 2001			1	1FE	2,578,563	102.7140	2,655,157	2,585,000	2,584,314		1,223			5.450	5.469	JJ	64,962	140,883	04/18/2001	01/15/2021
594381-EZ-4	MICHIGAN CITY IN SCH BLDG CORP 07			1	2FE	1,367,639	107.7630	1,417,083	1,315,000	1,351,863		(4,751)			5.000	4.527	JJ	30,318	65,750	06/14/2007	07/15/2019
594381-FB-6	MICHIGAN CITY IN SCH BLDG CORP 07			1	2FE	1,653,616	106.4210	1,697,415	1,595,000	1,636,073		(5,285)			5.000	4.567	JJ	36,774	79,750	06/14/2007	07/15/2020
594381-FD-2	MICHIGAN CITY IN SCH BLDG CORP 07			1	2FE	2,196,069	104.7580	2,304,676	2,200,000	2,190,348		679			5.000	4.607	JJ	50,722	110,000	06/14/2007	07/15/2021
604805-AZ-4	MISHAWAKA IN SCH BLDG CORP 2001			1	1FE	868,569	102.4770	901,798	880,000	879,216		1,400			5.000	5.104	JJ	20,289	44,000	08/22/2001	01/15/2022
623619-BZ-5	MOUNT VERNON HANCOCK CNTY IN SCH 01B			1	1FE	3,434,410	102.5150	3,588,025	3,500,000	3,494,298		10,163			5.125	5.273	JJ	82,712	179,375	07/18/2001	01/15/2021
623619-CA-9	MOUNT VERNON HANCOCK CNTY IN SCH 01B			1	1FE	1,513,498	102.5150	1,588,983	1,550,000	1,546,741		5,805			5.125	5.436	JJ	36,630	79,438	07/18/2001	01/15/2023
623619-CT-8	MOUNT VERNON HANCOCK CNTY IN SCH 04			1	1FE	1,476,590	108.2300	1,482,751	1,370,000	1,410,191		(12,212)			5.000	3.892	JJ	31,586	68,500	03/31/2004	07/15/2015
553543-AV-1	MSD WARREN TWP IN VISION 2005 2001			1	1FE	910,586	100.1250	891,113	890,000	890,098		(2,492)			4.750	4.490	JJ	19,493	42,275	01/10/2001	07/15/2012
625854-DX-9	MUNCIE IN SCH BLDG CORP 2006			1	1FE	2,595,111	103.3960	2,662,447	2,575,000	2,590,647		(2,457)			4.375	4.250	JJ	51,947	101,719	02/20/2009	07/15/2020
625854-EC-4	MUNCIE IN SCH BLDG CORP 2006			1	1FE	1,715,474	101.9100	1,819,094	1,785,000	1,729,343		3,338			4.500	4.997	JJ	37,039	80,325	06/22/2006	01/15/2023
626388-GT-3	MUNSTER IN SCH BLDG CORP 2001			1	1	1,125,000	102.3960	1,151,955	1,125,000	1,125,000					5.000	5.000	JJ	25,938	56,250	09/07/2001	07/15/2019
641667-GN-4	NEW ALBANY FLOYD CNTY IN SCH BLDG 02			1	1FE	1,479,832	106.7440	1,654,532	1,550,000	1,533,829		9,769			5.125	5.715	JJ	36,630	79,438	03/27/2002	01/15/2027
655151-BA-5	NOBLESVILLE IN BLDG CORP FIRE 5&6 04			1	2FE	1,157,657	105.0140	1,212,912	1,155,000	1,156,082		(273)			5.000	4.970	JJ	26,629	57,750	05/21/2004	07/15/2020
655151-BB-3	NOBLESVILLE IN BLDG CORP FIRE 5&6 04			1	2FE	1,534,016	103.0930	1,618,560	1,570,000	1,543,621		1,678			5.000	5.294	JJ	36,197	78,500	05/21/2004	07/15/2023
663280-AV-0	NORTH WEST HENDRICKS IN MID SCH BLDG 01			1	1FE	1,326,929	102.4770	1,383,440	1,350,000	1,347,834		3,864			5.000	5.437	JJ	31,125	67,500	03/29/2001	07/15/2018
667315-FA-8	NORTHWEST ALLEN IN INDPT SCH BLDG 08			1	1FE	3,517,403	101.2010	3,536,975	3,495,000	3,511,712		(1,984)			4.500	4.180	JJ	72,521	157,275	11/29/2007	07/15/2022
735883-GD-6	PORTAGE TWP IN MULTI-SCH BLDG 1ST 07			1	2FE	2,132,225	96.6830	2,064,182	2,135,000	2,132,639		116			4.500	4.439	JJ	44,301	96,075	02/15/2007	07/15/2025
735883-GE-4	PORTAGE TWP IN MULTI-SCH BLDG 1ST 07			1	2FE	1,927,454	95.6850	1,851,505	1,935,000	1,928,493		290			4.500	4.470	JJ	40,151	87,075	02/15/2007	07/15/2026
836481-BA-8	SOUTH BEND IN CMNTY SCH BLDG CORP 2003			1	2FE	815,649	103.6320	792,785	765,000	781,269		(5,853)			5.000	4.150	FA	15,938	38,250	07/16/2003	08/01/2017
836481-BD-2	SOUTH BEND IN CMNTY SCH BLDG CORP 2003			1	2FE	553,765	101.8550	539,832	530,000	537,166		(2,564)			5.000	4.440	FA	11,042	26,500	07/16/2003	08/01/2020
838783-AY-4	SOUTH MADISON IN MID SCH BLDG CORP 2007			1	1FE	2,377,894	101.1170	2,558,260	2,530,000	2,394,459		7,631			4.750	4.702	JJ	55,414	120,175	07/12/2007	07/15/2023
838783-AZ-1	SOUTH MADISON IN MID SCH BLDG CORP 2007			1	1FE	2,652,041	100.3330	2,658,825	2,650,000	2,651,443		(184)			4.750	4.722	JJ	58,042	125,875	07/12/2007	07/15/2024
838783-BA-5	SOUTH MADISON IN MID SCH BLDG CORP 2007			1	1FE	2,571,859	99.2730	2,556,280	2,575,000	2,572,281		130			4.750	4.747	JJ	56,400	122,313	07/12/2007	07/15/2025
838783-BB-3	SOUTH MADISON IN MID SCH BLDG CORP 2007			1	1FE	1,907,838	98.3810	1,883,996	1,915,000	1,908,724		273			4.750	4.779	JJ	41,944	90,963	07/12/2007	07/15/2026
926740-CD-1	VIGO CNTY IN SCH BLDG CORP 1ST MTG 07			1	1FE	3,495,555	97.2630	3,404,205	3,500,000	3,496,234		198			4.500	4.332	JJ	74,813	157,500	04/26/2007	01/10/2025
926740-CE-9	VIGO CNTY IN SCH BLDG CORP 1ST MTG 07			1	1FE	4,431,745	95.2760	4,244,546	4,455,000	4,434,820		899			4.500	4.379	JJ	95,226	200,475	04/26/2007	01/10/2027
929390-BA-9	WA-NEE IN MID SCH BLDG CORP 01			1	1FE	1,950,000	102.6590	2,001,851	1,950,000	1,950,000					5.500	5.501	JJ	49,454	107,250	04/20/2001	01/15/2020
946363-DN-5	WAYNE TWP IN MARION CNTY SCH BLDG 04			2	2FE	4,742,168	110.2790	4,824,706	4,375,000	4,608,374		(26,966)			4.500	4.131	JJ	103,906	218,750	08/31/2004	07/10/2018
946363-DQ-8	WAYNE TWP IN MARION CNTY SCH BLDG 04			2	2FE	1,188,128	107.7660	1,250,086	1,160,000	1,169,146		(763)			5.000	4.311	JJ	27,550	58,000	08/31/2004	07/10/2020
952119-BE-4	WEST CLARK IN 2000 SCH BLDG CORP 02			1	1FE	2,731,159	105.0770	2,863,348	2,725,000	2,725,807		(736)			5.500	5.482	JJ	69,109	149,875	12/13/2001	01/15/2023
96023P-AS-4	WESTFIELD-WASHINGTON IN MULTI SCH 04A			1	1FE	1,045,979	107.8170	1,051,216	975,000	1,001,177		(7,940)			5.000	3.821	JJ	22,479	48,750	03/04/2004	07/15/2016
96023P-AT-2	WESTFIELD-WASHINGTON IN MULTI SCH 04A			1	1FE	1,605,313	107.1840	1,613,119	1,505,000	1,542,154		(11,253)			5.000	3.931	JJ	34,699	75,250	03/04/2004	07/15/2017
96023P-AU-9	WESTFIELD-WASHINGTON IN MULTI SCH 04A			1	1FE	2,042,169	106.0350	2,035,872	1,920,000	1,965,620		(13,808)			5.000	4.031	JJ	44,267	96,000	03/04/2004	07/15/2018
96023P-AV-7	WESTFIELD-WASHINGTON IN MULTI SCH 04A			1	1FE	1,762,201	105.1630	1,750,964	1,665,000	1,701,485		(11,029)			5.000	4.132	JJ	38,388	77,000	03/04/2004	07/15/2019
96023P-AW-5	WESTFIELD-WASHINGTON IN MULTI SCH 04A			1	1FE	775,421	104.6920	785,190	750,000	756,125		(1,834)			5.000	4.232	JJ	17,292	35,000	03/04/2004	07/15/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
96023P-FF-7	WESTFIELD-WASHINGTON IN MULTI SCH 07			1	1FE	1,615,988	104.5250	1,703,758	1,630,000	1,612,664		1,110			5.000	4.212	JJ	37,581	81,500	10/12/2007	07/15/2022
96023P-FG-5	WESTFIELD-WASHINGTON IN MULTI SCH 07			1	1FE	1,686,718	103.3710	1,772,813	1,715,000	1,684,851		1,716			5.000	4.251	JJ	39,540	85,750	10/12/2007	07/15/2023
98972L-CQ-2	ZIONSVILLE IN CMNTY SCH BLDG CORP 03Z			1	1FE	179,268	110.2240	187,381	170,000	172,750		(1,004)			5.000	4.322	JJ	3,919	8,500	07/23/2003	07/15/2016
98972L-CR-0	ZIONSVILLE IN CMNTY SCH BLDG CORP 03Z			1	1FE	1,156,139	110.2240	1,217,975	1,105,000	1,120,223		(5,548)			5.000	4.422	JJ	25,476	55,250	07/23/2003	07/15/2017
98972L-CS-8	ZIONSVILLE IN CMNTY SCH BLDG CORP 03Z			1	1FE	1,183,445	110.2240	1,256,554	1,140,000	1,152,975		(4,721)			5.000	4.522	JJ	26,283	57,000	07/23/2003	07/15/2018
98972L-CV-1	ZIONSVILLE IN CMNTY SCH BLDG CORP 03Z			1	1FE	2,342,109	110.2240	2,551,686	2,315,000	2,323,184		(2,960)			5.000	4.852	JJ	53,374	115,750	07/23/2003	07/15/2022
035339-M8-0	ANKENY IA G O BD ANTIC NTS 2009 C			1	1Z	10,099,500	100.1310	10,013,100	10,000,000	10,000,000		(41,214)			3.000	2.087	JD	25,000	300,000	05/12/2009	06/01/2011
34525P-CB-3	FORD CNTY KS JAIL G O SALES TAX 08A			1	1FE	782,424	101.8950	896,676	880,000	791,833		4,218			4.500	4.736	MS	13,200	39,600	04/22/2008	09/01/2024
368334-GN-2	GEARY CNTY KS G O HOSP DIST 2006			1	1FE	1,275,000	93.1680	1,187,892	1,275,000	1,275,000					4.500	4.500	MS	19,125	57,375	08/29/2006	09/01/2025
368347-AS-9	GEARY CNTY KS USD 475 G O 2005			1	2FE	687,024	95.7990	718,493	750,000	694,296		3,018			4.500	4.576	MS	11,250	33,750	12/06/2005	09/01/2023
368347-AT-7	GEARY CNTY KS USD 475 G O 2005			1	2FE	272,712	94.2380	282,714	300,000	275,702		1,182			4.500	4.643	MS	4,500	13,500	12/06/2005	09/01/2024
522218-CW-4	LEAVENWORTH CNTY KS USD NO 458 05 REF				1FE	741,588	110.7780	786,524	710,000	725,865		(3,038)			4.500	3.971	MS	10,650	24,075	04/14/2005	09/01/2015
522218-CX-2	LEAVENWORTH CNTY KS USD NO 458 05 REF			1	1FE	207,524	109.6900	219,380	200,000	203,786		(723)			4.500	4.051	MS	3,000	4,500	04/14/2005	09/01/2016
982683-DU-5	WYANDOTTE CNTY KS USD 202 G O 2004 A REF			1	1FE	2,134,441	112.3950	2,152,364	1,915,000	2,040,355		(19,383)			5.250	3.821	MS	33,513	100,538	12/09/2004	09/01/2016
491089-JM-1	KENTON CNTY KY SD SCH BLDG 2005			1	1FE	1,412,778	100.0340	1,450,493	1,450,000	1,420,939		1,774			4.300	4.345	FA	25,979	62,350	01/31/2005	02/01/2023
518651-LV-4	LAUREL CNTY KY SCH DIST FIN CORP 06			1	1FE	2,703,310	100.6340	2,777,498	2,760,000	2,713,166		2,423			4.500	4.760	FA	51,750	124,200	07/20/2006	08/01/2024
518651-LW-2	LAUREL CNTY KY SCH DIST FIN CORP 06			1	1FE	2,871,522	99.2580	2,923,148	2,945,000	2,883,280		2,892			4.500	4.817	FA	55,219	132,525	07/20/2006	08/01/2025
546279-M8-0	LOUISIANA LOC GOVT EAST ASCENSION 07			1	1FE	478,713	96.3540	486,588	505,000	482,218		1,729			4.500	4.256	JD	1,894	22,725	09/14/2007	12/01/2020
546279-M9-8	LOUISIANA LOC GOVT EAST ASCENSION 07			1	1FE	1,682,943	94.5430	1,578,868	1,670,000	1,679,177		(1,213)			4.500	4.305	JD	6,263	75,150	09/14/2007	12/01/2021
546279-N2-2	LOUISIANA LOC GOVT EAST ASCENSION 07			1	1FE	2,459,384	98.1880	2,405,606	2,450,000	2,456,658		(879)			4.500	4.354	JD	9,188	110,250	09/14/2007	12/01/2022
546279-N5-5	LOUISIANA LOC GOVT EAST ASCENSION 07			1	1FE	2,965,469	93.5860	2,802,901	2,995,000	2,969,144		1,186			4.500	4.527	JD	11,231	134,775	09/14/2007	12/01/2025
546279-N6-3	LOUISIANA LOC GOVT EAST ASCENSION 07			1	1FE	3,199,667	92.4840	3,001,106	3,245,000	3,204,865		1,678			4.500	4.579	JD	12,169	146,025	09/14/2007	12/01/2026
546279-N7-1	LOUISIANA LOC GOVT EAST ASCENSION 07			1	1FE	2,419,940	91.3440	2,251,630	2,465,000	2,424,709		1,540			4.500	4.634	JD	9,244	110,925	09/14/2007	12/01/2027
647634-5C-4	NEW ORLEANS LA G O 1998 REF				1FE	1,118,946	104.7860	1,047,860	1,000,000	1,073,118		(8,914)			5.500	4.000	JD	4,583	55,000	09/09/2004	12/01/2017
647634-5D-2	NEW ORLEANS LA G O 1998 REF				1FE	2,046,351	103.3590	1,860,462	1,800,000	1,945,140		(15,106)			5.500	3.796	JD	8,250	99,000	06/04/2003	12/01/2018
64763F-DF-3	NEW ORLEANS LA G O 2002 REF			1	2FE	6,591,038	102.5710	6,897,900	6,725,000	6,640,096		6,838			5.125	5.378	MS	114,885	308,781	03/13/2002	09/01/2021
64763F-KC-2	NEW ORLEANS LA G O 2005 REF				2FE	1,964,794	102.4580	1,895,473	1,850,000	1,868,561		(19,532)			5.000	3.361	JD	7,708	92,500	05/26/2005	12/01/2011
64763F-KD-0	NEW ORLEANS LA G O 2005 REF				2FE	3,691,123	104.5650	3,743,427	3,580,000	3,634,381		(26,722)			5.000	3.491	JD	14,917	179,000	10/28/2008	12/01/2012
64763F-KE-8	NEW ORLEANS LA G O 2005 REF				2FE	4,517,793	106.1240	4,658,844	4,390,000	4,466,605		(24,132)			5.000	3.591	JD	18,292	219,500	10/28/2008	12/01/2013
64763F-KF-5	NEW ORLEANS LA G O 2005 REF				2FE	2,329,499	108.0400	2,322,860	2,150,000	2,236,025		(19,846)			5.250	3.721	JD	9,406	112,875	08/25/2005	12/01/2014
64763F-LB-3	NEW ORLEANS LA G O LTD TAX 2005				2FE	1,595,246	104.1190	1,561,785	1,500,000	1,530,413		(13,185)			5.000	3.541	MS	25,000	75,000	06/10/2005	03/01/2013
64763F-FL-8	NEW ORLEANS LA G O PUB IMPT 2003			1	2FE	1,156,893	105.4940	1,181,533	1,120,000	1,132,377		(3,881)			5.000	4.589	JD	4,667	56,000	09/16/2003	12/01/2020
64763F-FM-6	NEW ORLEANS LA G O PUB IMPT 2003			1	2FE	896,674	104.6420	915,618	875,000	882,294		(2,283)			5.000	4.689	JD	3,646	43,750	09/16/2003	12/01/2021
64763F-FN-4	NEW ORLEANS LA G O PUB IMPT 2003			1	2FE	798,722	103.2680	810,654	785,000	789,631		(1,447)			5.000	4.779	JD	3,271	39,250	09/16/2003	12/01/2022
787515-QW-8	ST BERNARD PARISH LA SD NO 1 G O 04				1FE	543,954	111.9040	559,520	500,000	518,708		(4,023)			5.250	3.990	MS	8,750	26,250	01/29/2004	03/01/2015
787515-QX-6	ST BERNARD PARISH LA SD NO 1 G O 04				1FE	1,556,220	113.2650	1,625,353	1,435,000	1,495,845		(10,303)			5.250	3.960	MS	25,113	75,338	01/26/2004	03/01/2016
787515-QY-4	ST BERNARD PARISH LA SD NO 1 G O 04				1FE	1,224,287	113.1480	1,272,915	1,125,000	1,180,281		(7,668)			5.250	4.080	MS	19,688	59,063	01/26/2004	03/01/2017
071446-AU-2	BATTLE CREEK MI SCH DIST BLD & SITE 07			1	1FE	4,017,965	100.7000	4,078,350	4,050,000	4,021,667		1,119			4.750	4.757	MN	32,063	192,375	06/14/2007	05/01/2028
163357-FG-6	CHELSEA MI SCH DIST G O BLDG 04			1	1FE	328,935	109.6530	328,959	300,000	311,206		(3,082)			5.250	4.039	MN	2,625	15,750	07/23/2004	05/01/2015
163357-FH-4	CHELSEA MI SCH DIST G O BLDG 04			1	1FE	462,069	109.2950	464,504	425,000	439,400		(3,951)			5.250	4.149	MN	3,719	22,313	07/23/2004	05/01/2016
163357-FM-3	CHELSEA MI SCH DIST G O BLDG 04			1	1FE	1,000,089	106.0710	1,060,710	1,000,000	988,965		901			5.000	4.539	MN	8,333	50,000	07/23/2004	05/01/2020
182252-RH-1	CLARKSTON MI CMNTY SCH G O 2004 REF			1	1FE	220,496	108.0600	226,926	210,000	214,076		(1,119)			4.750	4.121	MN	1,663	9,975	07/27/2004	05/01/2015
200578-PM-8	COMMERCE CHARTER TOWNSHIP MI G O 08			1	1FE	1,956,520	98.9570	1,979,140	2,000,000	1,960,771		1,899			4.500	4.527	AO	22,500	90,000	08/22/2008	04/01/2025
205759-EN-9	COMSTOCK PK MI PUB SCH G O 03 REF			1	1FE	265,492	107.8120	264,139	245,000	250,491		(2,195)			5.250	4.229	MN	2,144	12,863	01/27/2003	05/01/2015
242595-KJ-4	DEARBORN MI SCH DIST G O 2002 SER II			1	1FE	3,628,768	105.7990	3,782,314	3,575,000	3,584,103		(6,466)			5.000	4.799	MN	29,792	178,750	10/29/2002	05/01/2019
242595-KK-1	DEARBORN MI SCH DIST G O 2002 SER II			1	1FE	3,400,245	105.7990	3,570,716	3,375,000	3,379,289		(3,043)			5.000	4.899	MN	28,125	168,750	10/29/2002	05/01/2020
251093-Q4-5	DETROIT MI G O 2008 A-2				3FE	20,000,000	85.2630	17,052,600	20,000,000	17,052,600	1,275,000				8.000	8.000	AO	400,000	1,600,000	06/02/2008	04/01/2014
365136-ME-7	GARDEN CITY MI SCH DIST G O 06 REF			1	1FE	4,630,794	95.2000	4,431,560	4,655,000	4,634,714		988			4.500	4.567	MN	34,913	209,475	08/31/2006	05/01/2026
421560-HQ-9	HAZEL PARK MI SCH DIST G O 2002			1	1FE	579,916	103.9460	597,690	575,000	575,803		(570)			5.000	4.890	MN	4,792	28,750	05/10/2002	05/01/2016
421560-HR-7	HAZEL PARK MI SCH DIST G O 2002			1	1FE	425,978	104.2100	442,893	425,000	425,160		(114)			5.000	4.970	MN	3,542	21,250	05/10/2002	05/01/2017
421560-HS-5	HAZEL PARK MI SCH DIST G O 2002			1	1FE	622,263	104.0400	650,250	625,000	623,472		168			5.000	5.056	MN	5,208	31,250	05/10/2002	05/01/2018
421560-HT-3	HAZEL PARK MI SCH DIST G O 2002			1	1FE	591,888	103.8660	623,196	600,000	595,154		456			5.000	5.175	MN	5,000	30,000	05/10/2002	05/01/2019
421560-HU-0	HAZEL PARK MI SCH DIST G O 2002			1	1FE	1,542,067	103.5860	1,631,480	1,575,000	1,554,190		1,696			5.000	5.272	MN	13,125	78,750	05/10/2002	05/01/2020
443114-QR-7	HOWELL MI PUB SCHS G O 2004 REF			1	1FE	707,804	105.1410	725,473	690,000	697,141		(1,959)			4.500	4.181	MN	5,175	31,050	01/30/2004	05/01/2018
443114-QS-5	HOWELL MI PUB SCHS G O 2004 REF			1	1FE	218,864	104.4950	224,664	215,000	216,449		(397)			4.500	4.281	MN	1,613	9,675	01/30/2004	05/01/2019
443114-QT-3	HOWELL MI PUB SCHS G O 2004 REF			1	1FE	1,977,228	103.6700	2,026,749	1,955,000	1,963,360		(2,283)			4.500	4.361	MN	14,663	87,975	01/30/2004	05/01/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
483270-AP-9	KALAMAZOO MI PUB SCHS 2006 REF			1	1FE	3,374,378	104.7460	3,404,245	3,250,000	3,324,591		(12,119)			5.000	4.508	MN	27,083	162,500	07/14/2006	05/01/2021
509642-FN-9	LAKE FENTON MI CMNTY SCHS G O 02			1	1FE	813,526	105.7310	882,854	835,000	828,955		4,257			5.000	5.246	MN	6,958	41,750	01/03/2007	05/01/2022
509642-FP-4	LAKE FENTON MI CMNTY SCHS G O 02			1	1FE	404,327	105.7310	438,784	415,000	412,032		2,090			5.000	5.563	MN	3,458	20,750	01/03/2007	05/01/2022
59455T-RX-2	MICHIGAN MUN BD AUTH LOC GOVT LN 07B			1	2	1,327,255	84.8190	1,094,165	1,290,000	1,316,173		(3,430)			5.000	4.532	JD	5,375	64,500	07/12/2007	12/01/2026
59455T-RY-0	MICHIGAN MUN BD AUTH LOC GOVT LN 07B			1	2	1,207,066	83.5710	981,959	1,175,000	1,197,534		(2,951)			5.000	4.552	JD	4,896	58,750	07/12/2007	12/01/2027
771537-ST-5	ROCHESTER MI CSD SCH BLDG G O 2004 REF			1	1FE	174,496	102.7580	174,689	170,000	171,796		(493)			4.500	4.161	MN	1,275	7,650	01/30/2004	05/01/2018
771537-SU-2	ROCHESTER MI CSD SCH BLDG G O 2004 REF			1	1FE	3,471,796	102.0040	3,478,336	3,410,000	3,434,696		(6,759)			4.500	4.261	MN	25,575	153,450	01/30/2004	05/01/2019
838736-UP-9	SOUTH LYON MI COMM SCH BLDG 06			1	1FE	5,548,407	100.2760	5,500,139	5,485,000	5,523,752		(6,329)			4.500	4.350	MN	41,138	246,825	10/10/2006	05/01/2022
838736-UQ-7	SOUTH LYON MI COMM SCH BLDG 06			1	1FE	4,674,212	98.7840	4,578,638	4,635,000	4,658,983		(3,912)			4.500	4.390	MN	34,763	208,575	10/10/2006	05/01/2023
838736-UR-5	SOUTH LYON MI COMM SCH BLDG 06			1	1FE	6,977,581	97.4500	6,758,158	6,935,000	6,961,057		(4,246)			4.500	4.420	MN	52,013	312,075	10/10/2006	05/01/2024
838736-US-3	SOUTH LYON MI COMM SCH BLDG 06			1	1FE	6,640,406	95.0650	6,283,797	6,610,000	6,628,614		(3,031)			4.500	4.440	MN	49,575	297,450	10/10/2006	05/01/2025
846625-HQ-7	SPARTA MI AREA SCHOOLS G O 04			1	1FE	815,123	108.5520	824,995	760,000	781,323		(5,858)			5.000	4.089	MN	6,333	38,000	07/21/2004	05/01/2015
846625-HV-6	SPARTA MI AREA SCHOOLS G O 04			1	1FE	724,492	105.1980	762,686	725,000	716,470		696			5.000	4.538	MN	6,042	36,250	07/21/2004	05/01/2020
935324-G3-1	WARREN MI DOWNTOWN DEV GO LTD 05			1	2FE	2,256,311	99.4610	2,267,711	2,280,000	2,260,635		946			4.500	4.634	AO	25,650	102,600	12/29/2005	10/01/2025
944488-MH-5	WAYNE CNTY MI BLDG AUTH CAP IMPT 96A			1	1FE	1,930,920	100.2560	2,005,120	2,000,000	1,981,624		5,504			5.250	5.580	JD	8,750	105,000	07/07/2000	06/01/2016
944313-DQ-5	WAYNE CNTY MI G O WTR & SEW 08			1	1FE	2,900,000	90.0210	2,610,609	2,900,000	2,900,000					5.700	5.700	FA	68,875	162,450	07/23/2008	08/01/2038
713567-DR-3	PEQUOT LAKES MN ISD NO 186 G O 2002			1	1FE	100,783	104.1890	104,189	100,000	100,104		(91)			5.000	4.907	FA	2,083	5,000	12/11/2001	02/01/2013
713567-DS-1	PEQUOT LAKES MN ISD NO 186 G O 2002			1	1FE	1,400,000	104.1890	1,458,646	1,400,000	1,400,000					5.000	4.999	FA	29,167	70,000	12/11/2001	02/01/2014
468430-6A-6	JACKSON MS G O 2005 REF				1FE	378,599	110.9340	388,269	350,000	363,208		(3,211)			5.000	3.681	AO	4,375	17,500	07/13/2005	10/01/2014
605340-5M-9	JACKSON MS PUBLIC SCH DIST 08				1FE	4,333,377	112.1870	4,481,871	3,995,000	4,293,400		(34,770)			5.250	4.050	AO	52,434	209,738	11/03/2009	04/01/2018
605340-QD-6	MISSISSIPPI DEV BK JACKSON 2006			1	1FE	1,697,554	101.1420	1,709,300	1,690,000	1,694,568		(771)			4.500	4.442	MS	25,350	73,800	10/20/2006	03/01/2023
605340-QE-4	MISSISSIPPI DEV BK JACKSON 2006			1	1FE	1,538,377	100.0400	1,535,614	1,535,000	1,537,043		(344)			4.500	4.472	MS	23,025	53,888	10/20/2006	03/01/2024
60534P-KT-9	MISSISSIPPI DEV BK OKTIBBEHA 2002			1	2FE	1,001,246	105.5920	1,045,361	990,000	993,214		(1,179)			5.100	4.960	JJ	25,245	50,490	12/04/2002	07/01/2020
467574-JR-1	JACKSON CNTY MO SD 58 G O CENTER 2001			1	1FE	544,649	100.7380	543,985	540,000	540,101		(596)			5.000	4.918	MS	9,000	27,000	02/13/2001	03/01/2016
467574-JS-9	JACKSON CNTY MO SD 58 G O CENTER 2001			1	1FE	1,028,998	100.7380	1,032,565	1,025,000	1,025,083		(489)			5.000	4.964	MS	17,083	51,250	02/13/2001	03/01/2017
467574-JU-4	JACKSON CNTY MO SD 58 G O CENTER 2001			1	1FE	248,240	100.7380	251,845	250,000	249,946		318			5.000	5.060	MS	4,167	12,500	02/13/2001	03/01/2019
472538-GQ-4	JEFFERSON CITY MO SCH DIST 2007			1	2FE	1,175,499	105.1250	1,277,269	1,215,000	1,175,931		2,228			5.000	4.629	MS	20,250	60,750	06/12/2007	03/01/2023
472538-GR-2	JEFFERSON CITY MO SCH DIST 2007			1	2FE	264,735	104.4050	287,114	275,000	264,913		515			5.000	4.650	MS	4,583	13,750	06/12/2007	03/01/2024
485093-CA-4	KANSAS CITY MO SCH DIST BLDG CORP 03A				1	2,600,678	111.7810	2,649,210	2,370,000	2,454,165		(25,286)			5.000	3.811	FA	49,375	118,500	09/29/2003	02/01/2014
68562P-CW-9	ORCHARD FARM R-V SCH DIST MO 2007B			1	1FE	497,025	101.7160	554,352	545,000	502,018		2,095			4.500	4.738	MS	8,175	24,525	07/31/2007	03/01/2025
68562P-CZ-2	ORCHARD FARM R-V SCH DIST MO 2007B			1	1	88,240	114.2230	102,801	90,000	88,629		187			4.500	4.785	MS	1,350	4,050	10/03/2008	03/01/2027
755146-AK-3	RAYTOWN MO REDEV PROJ AREA 1 TIF 07			1	1FE	3,109,784	89.4520	2,755,122	3,080,000	3,100,839		(2,694)			5.125	4.967	JD	13,154	151,700	06/13/2007	12/01/2031
755146-AQ-0	RAYTOWN MO REDEV PROJ AREA 1 TIF 07			1	1FE	1,446,589	95.3930	1,359,350	1,425,000	1,440,089		(1,956)			5.125	4.898	JD	6,086	73,031	06/13/2007	12/01/2025
533288-ES-1	LINCOLN CNTY NE SD NO 1 N PLATTE 05			2	1FE	971,208	112.1970	1,009,773	900,000	931,368		(7,703)			5.000	3.980	JD	2,000	40,000	04/05/2005	12/15/2014
048510-AP-6	ATLANTIC CNTY NJ SWR AUTH 1977 A			1	1	313,425	102.8520	323,984	315,000	314,970		29			6.875	5.696	JJ	10,828	15,984	03/02/1977	01/01/2012
296809-QW-9	ESSEX CNTY NJ IMPT PROJ CONS GTD 04			1	1FE	2,285,314	110.8580	2,322,475	2,095,000	2,180,265		(20,712)			5.125	3.810	AO	26,842	107,369	09/02/2004	10/01/2015
29680P-BU-3	ESSEX CNTY NJ IMPT PROJ CONS GTD 06				1FE	656,297	103.9260	639,145	615,000	623,109		(8,181)			5.250	3.833	JD	1,435	32,288	08/07/2006	12/15/2011
29680P-BW-9	ESSEX CNTY NJ IMPT PROJ CONS GTD 06				1FE	702,494	109.2470	710,106	650,000	673,154		(7,247)			5.250	3.962	JD	1,517	34,125	08/07/2006	12/15/2013
29680P-BZ-2	ESSEX CNTY NJ IMPT PROJ CONS GTD 06				1FE	836,084	111.8760	855,851	765,000	809,798		(6,510)			5.250	4.132	JD	1,785	40,163	08/07/2006	12/15/2016
621800-AS-0	MOUNT LAUREL TWP NJ MUN UTIL AUTH 77			1	1	1,135,000	115.9720	1,316,282	1,135,000	1,135,000					6.350	5.326	JD	3,203	68,421	12/19/1977	06/15/2017
646136-YG-0	NEW JERSEY TRANSN TR FD AUTH 99A				1FE	49,454	120.1090	54,049	45,000	48,521		(933)			5.750	3.780	JD	115	1,294	10/29/2010	06/15/2016
646136-YK-1	NEW JERSEY TRANSN TR FD AUTH 99A				1FE	994,567	113.6090	1,028,161	905,000	975,802		(18,765)			5.750	3.780	JD	2,313	26,019	10/29/2010	06/15/2016
64966C-6P-1	NEW YORK NY G O FISCAL 1992 SER B			1	1FE	50,790	100.3830	50,192	50,000	50,000					7.000	7.488	FA	1,458	3,500	03/28/2000	02/01/2018
64966A-HW-8	NEW YORK NY G O FISCAL 1998 SER D			1	1FE	4,614	100.2330	5,012	5,000	4,767		19			5.250	5.890	FA	109	263	04/18/2000	08/01/2021
64966A-ZB-4	NEW YORK NY G O FISCAL 2001 SER G			1	1FE	5,315,750	101.3120	5,065,600	5,000,000	5,062,264		(146,083)			5.250	2.250	FA	109,375	262,500	03/27/2009	08/01/2011
64966A-2L-8	NEW YORK NY G O FISCAL 2002 SER A-1 SUB			1	1FE	427,164	105.0760	420,304	400,000	405,732		(2,940)			5.250	4.443	MN	3,500	21,000	06/10/2002	11/01/2012
64966H-3X-6	NEW YORK NY G O FISCAL 2002 SER A-1 SUB				1FE	166,499	104.0780	171,729	165,000	166,219		(280)			5.250	4.335	MN	1,444	4,331	10/21/2010	11/01/2011
64966H-3Y-4	NEW YORK NY G O FISCAL 2002 SER A-1 SUB				1FE	85,772	103.7190	88,161	85,000	85,628		(144)			5.250	4.335	MN	744	2,231	10/21/2010	11/01/2011
64966G-PZ-9	NEW YORK NY G O FISCAL 2002 SER B			1	1FE	147,546	104.6050	151,677	145,000	145,602		(627)			5.500	5.111	JD	665	7,975	09/11/2007	12/01/2012
649905-EH-5	NEW YORK ST DORM SCH DISTS FING 09C				1FE	477,234	110.0320	478,639	435,000	465,622		(7,606)			5.000	3.194	AO	5,438	28,033	05/29/2009	10/01/2014
986082-AU-9	YONKERS NY G O 2004 E			1	2FE	3,046,596	106.5180	2,993,156	2,810,000	2,921,485		(25,869)			5.000	3.906	JD	11,708	140,500	12/08/2004	12/01/2015
986082-AV-7	YONKERS NY G O 2004 E			1	2FE	1,834,344	105.5780	1,794,826	1,700,000	1,763,439		(14,697)			5.000	3.996	JD	7,083	85,000	12/08/2004	12/01/2016
986082-EY-7	YONKERS NY G O 2007 A			1	1FE	1,159,205	105.3040	1,132,018	1,075,000	1,132,150		(7,774)			5.000	4.040	MN	8,958	53,750	04/26/2007	05/01/2019
46267P-AL-9	IREDELL CNTY NC PUB FACS SCH PROJS 00			1	1FE	1,344,020	101.3170	1,367,780	1,350,000	1,349,157		559			5.250	5.301	JD	5,906	70,875	06/28/2000	06/01/2012
169196-GS-5	CHILLICOTHE OH CITY SCH DIST G O 04			1	1FE	1,229,925	113.7570	1,353,708	1,190,000	1,207,283		(3,943)			5.000	4.585	JD	4,958	59,500	06/28/2004	12/01/2018
186392-BL-9	CLEVELAND OH MUN SCH DIST G O 2004				1FE	907,184	110.4550	933,345	845,000	866,858		(6,926)			5.000	4.051	JD	3,521	42,250	06/28/2004	12/01/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
186392-BM-7	CLEVELAND OH MUN SCH DIST G O 2004			1	1FE	282,453	110.8380	293,721	265,000	271,846		(1,828)			5.000	4.181	JD	1,104	13,250	06/28/2004	12/01/2014
186392-BN-5	CLEVELAND OH MUN SCH DIST G O 2004			1	1FE	269,255	109.9310	280,324	255,000	260,611		(1,494)			5.000	4.301	JD	1,063	12,750	06/28/2004	12/01/2015
186392-BP-0	CLEVELAND OH MUN SCH DIST G O 2004			1	1FE	1,279,158	108.9310	1,328,958	1,220,000	1,243,346		(6,204)			5.000	4.391	JD	5,083	61,000	06/28/2004	12/01/2016
239847-EY-8	DAYTON OH CITY SCH DIST G O 2003 D			1	1FE	1,619,552	104.1560	1,666,496	1,600,000	1,605,734		(2,186)			5.000	4.836	JD	6,667	80,000	09/03/2003	12/01/2020
353174-CL-7	FRANKLIN CNTY OH CONV AUTH ANTIC 02				1FE	1,442,708	107.9060	1,402,778	1,300,000	1,332,866		(16,276)			5.000	3.510	JD	5,417	65,000	09/20/2002	12/01/2012
353174-DK-8	FRANKLIN CNTY OH CONV AUTH ANTIC 05			1	1FE	5,883,827	102.6970	6,023,179	5,865,000	5,875,059		(1,793)			4.500	4.461	JD	21,994	261,675	08/11/2005	12/01/2022
353174-DL-6	FRANKLIN CNTY OH CONV AUTH ANTIC 05			1	1FE	5,007,339	104.4560	5,019,111	4,805,000	4,935,305		(23,276)			5.000	4.380	JD	20,021	240,250	09/27/2007	12/01/2023
353174-ES-0	FRANKLIN CNTY OH CONV AUTH ANTIC 07			1	1FE	409,700	107.2250	434,261	405,000	407,328		(277)			5.000	4.081	JD	1,688	20,250	10/05/2007	12/01/2021
363838-AV-5	GALLIPOLIS CITY OH SCH DIST IMPT 06			1	1FE	518,207	101.6760	579,553	570,000	523,957		2,546			4.500	4.516	JD	2,138	25,650	03/31/2006	12/01/2023
363838-AW-3	GALLIPOLIS CITY OH SCH DIST IMPT 06			1	1FE	328,880	100.7600	367,774	365,000	332,462		1,534			4.500	4.563	JD	1,369	16,425	03/31/2006	12/01/2024
363838-AX-1	GALLIPOLIS CITY OH SCH DIST IMPT 06			1	1FE	513,114	99.7810	568,752	570,000	518,429		2,206			4.500	4.614	JD	2,138	25,650	03/31/2006	12/01/2025
363838-AY-9	GALLIPOLIS CITY OH SCH DIST IMPT 06			1	1FE	542,691	98.8770	543,824	550,000	543,816		259			4.500	4.667	JD	2,063	24,750	03/31/2006	12/01/2026
388568-ER-4	GRANVILLE OH SCH DIST G O 2001			1	1FE	4,420,915	104.5860	4,518,115	4,320,000	4,331,406		(11,858)			5.500	5.335	JD	19,800	237,600	09/21/2001	12/01/2028
391674-GP-7	GREATER CLEVELAND OH REGL TRANS 04				1FE	5,042,098	109.5540	5,061,395	4,620,000	4,783,307		(52,092)			5.000	3.660	JD	19,250	231,000	11/10/2004	12/01/2013
391674-GR-3	GREATER CLEVELAND OH REGL TRANS 04				1FE	1,796,481	112.6040	1,857,966	1,650,000	1,727,230		(13,976)			5.000	3.820	JD	6,875	82,500	11/17/2004	12/01/2015
430416-ER-4	HIGHLAND OH LOC SCH DIST SCH IMPT 01			1	1FE	240,304	104.1810	239,616	230,000	231,143		(1,197)			5.000	4.512	JD	958	11,500	11/26/2001	12/01/2013
430416-ES-2	HIGHLAND OH LOC SCH DIST SCH IMPT 01			1	1FE	300,150	104.1810	302,125	290,000	291,132		(1,184)			5.000	4.638	JD	1,208	14,500	11/26/2001	12/01/2014
430416-ET-0	HIGHLAND OH LOC SCH DIST SCH IMPT 01			1	1FE	872,874	104.1810	885,539	850,000	852,561		(2,676)			5.000	4.735	JD	3,542	42,500	11/26/2001	12/01/2015
468574-ET-1	JACKSON OH SCH DIST G O CONSTR IMPT 04			1	1FE	541,971	112.4640	579,190	515,000	525,515		(2,797)			5.000	4.350	JD	2,146	25,750	05/06/2004	12/01/2016
468574-EU-8	JACKSON OH SCH DIST G O CONSTR IMPT 04			1	1FE	1,244,443	112.4640	1,338,322	1,190,000	1,211,276		(5,649)			5.000	4.430	JD	4,958	59,500	05/06/2004	12/01/2017
468574-EX-2	JACKSON OH SCH DIST G O CONSTR IMPT 04			1	1FE	169,985	112.4640	185,566	165,000	166,959		(518)			5.000	4.620	JD	688	8,250	05/06/2004	12/01/2020
492692-LD-8	KETTERING CITY OH SCH DIST G O 2003			1	1FE	1,166,834	111.3040	1,213,214	1,090,000	1,114,583		(7,772)			5.000	4.171	JD	4,542	54,500	04/21/2003	12/01/2017
492692-LF-3	KETTERING CITY OH SCH DIST G O 2003			1	1FE	1,263,552	111.3040	1,335,648	1,200,000	1,220,472		(6,447)			5.000	4.371	JD	5,000	60,000	04/21/2003	12/01/2019
522777-ET-4	LEBANON OH CITY SCH DIST 2007			1	1FE	3,103,580	103.2010	2,992,829	2,900,000	3,037,479		(18,348)			5.000	4.018	JD	12,083	140,000	02/22/2007	12/01/2025
531677-DW-9	LICKING HEIGHTS OH LOC SCH DIST 2004			1	1FE	143,595	107.4560	150,438	140,000	141,404		(373)			4.750	4.430	JD	554	6,650	05/05/2004	12/01/2017
531677-DX-7	LICKING HEIGHTS OH LOC SCH DIST 2004			1	1FE	397,796	107.5580	419,476	390,000	393,052		(809)			4.750	4.500	JD	1,544	18,525	05/05/2004	12/01/2018
531677-DY-5	LICKING HEIGHTS OH LOC SCH DIST 2004			1	1FE	963,623	111.6330	1,060,514	950,000	955,343		(1,414)			4.750	4.570	JD	3,760	45,125	05/05/2004	12/01/2019
531677-DZ-2	LICKING HEIGHTS OH LOC SCH DIST 2004			1	1FE	1,219,583	103.6190	1,253,790	1,210,000	1,213,768		(996)			4.750	4.650	JD	4,790	57,475	05/05/2004	12/01/2020
531677-EA-6	LICKING HEIGHTS OH LOC SCH DIST 2004			1	1FE	2,784,337	103.0690	2,865,318	2,780,000	2,781,709		(451)			4.750	4.730	JD	11,004	132,050	05/05/2004	12/01/2021
537292-HW-7	LITTLE MIAMI OH LOC SCH DIST G O 2007			1	1FE	293,785	98.1030	284,499	290,000	292,563		(340)			4.500	4.207	JD	1,088	13,050	02/21/2007	12/01/2026
537292-HX-5	LITTLE MIAMI OH LOC SCH DIST G O 2007			1	1FE	2,189,681	96.8870	2,097,604	2,165,000	2,181,718		(2,214)			4.500	4.226	JD	8,119	97,425	02/21/2007	12/01/2027
537292-HY-3	LITTLE MIAMI OH LOC SCH DIST G O 2007			1	1FE	454,757	94.8650	426,893	450,000	453,222		(427)			4.500	4.236	JD	1,688	20,250	02/21/2007	12/01/2028
667689-QP-1	NORTHWEST OH LOC SCH DIST G O 05 REF			1	1FE	270,640	105.6150	285,161	270,000	270,348		(62)			4.500	4.470	JD	1,013	7,088	10/19/2005	12/01/2020
667689-QQ-9	NORTHWEST OH LOC SCH DIST G O 05 REF			1	1FE	189,776	103.6470	196,929	190,000	189,831		12			4.500	4.514	JD	713	8,550	10/19/2005	12/01/2021
667689-QR-7	NORTHWEST OH LOC SCH DIST G O 05 REF			1	1FE	452,302	103.5560	471,180	455,000	452,912		129			4.500	4.573	JD	1,706	15,975	10/19/2005	12/01/2022
719780-KE-7	PICKERINGTON OH LOC SCH DIST 06			1	2FE	9,681,024	100.7180	9,668,928	9,600,000	9,649,138		(7,126)			4.500	4.401	JD	36,000	432,000	02/08/2006	12/01/2023
726158-FA-1	PLAIN OH LOC SCH DIST G O 2003			1	1FE	5,731,024	101.0100	5,959,590	5,900,000	5,757,108		4,529			5.000	5.579	JD	24,583	295,000	05/12/2004	12/01/2030
742327-BX-6	PRINCETON OH CITY SCH DIST 2006			1	2FE	2,874,909	100.9260	2,876,391	2,850,000	2,866,118		(2,338)			4.500	4.350	JD	10,688	128,250	12/20/2006	12/01/2024
742327-BY-4	PRINCETON OH CITY SCH DIST 2006			1	2FE	3,776,775	100.3050	3,761,438	3,750,000	3,767,332		(2,513)			4.500	4.370	JD	14,063	168,750	12/20/2006	12/01/2025
742327-BZ-1	PRINCETON OH CITY SCH DIST 2006			1	2FE	4,871,841	99.2110	4,806,773	4,845,000	4,862,381		(2,518)			4.500	4.390	JD	18,169	218,025	12/20/2006	12/01/2026
889294-MC-5	TOLEDO OH CITY SCH DIST G O IMPT 03 B			1	1FE	2,559,125	105.7800	2,718,546	2,570,000	2,528,477		3,129			5.000	4.500	JD	10,708	128,500	07/27/2004	12/01/2020
889294-MD-3	TOLEDO OH CITY SCH DIST G O IMPT 03 B			1	1FE	2,203,211	105.1520	2,386,950	2,270,000	2,188,059		5,375			5.000	4.590	JD	9,458	113,500	07/27/2004	12/01/2021
897105-EM-0	TROTWOOD-MADISON OH SCH DIST G O 02			1	1FE	317,457	108.1840	324,552	300,000	303,932		(1,929)			5.000	4.280	JD	1,250	15,000	11/07/2002	12/01/2015
897105-EN-8	TROTWOOD-MADISON OH SCH DIST G O 02			1	1FE	733,747	108.1840	757,288	700,000	707,634		(3,739)			5.000	4.400	JD	2,917	35,000	11/07/2002	12/01/2016
897105-EP-3	TROTWOOD-MADISON OH SCH DIST G O 02			1	1FE	831,984	108.1840	865,472	800,000	807,262		(3,551)			5.000	4.500	JD	3,333	40,000	11/07/2002	12/01/2017
897105-EQ-1	TROTWOOD-MADISON OH SCH DIST G O 02			1	1FE	1,140,172	108.1840	1,195,433	1,105,000	1,113,014		(3,914)			5.000	4.600	JD	4,604	55,250	11/07/2002	12/01/2018
897105-ER-9	TROTWOOD-MADISON OH SCH DIST G O 02			1	1FE	1,177,313	108.1840	1,244,116	1,150,000	1,156,246		(3,046)			5.000	4.700	JD	4,792	57,500	11/07/2002	12/01/2019
897105-ES-7	TROTWOOD-MADISON OH SCH DIST G O 02			1	1FE	1,178,270	108.1840	1,254,934	1,160,000	1,164,193		(2,042)			5.000	4.800	JD	4,833	58,000	11/07/2002	12/01/2020
897105-ET-5	TROTWOOD-MADISON OH SCH DIST G O 02			1	1FE	1,521,823	108.1840	1,633,578	1,510,000	1,512,723		(1,324)			5.000	4.900	JD	6,292	75,500	11/07/2002	12/01/2021
901816-GQ-5	TWINSBURG CITY OH SCH DIST G O IMPT 04			1	1FE	1,833,515	110.8270	1,872,976	1,690,000	1,750,049		(13,895)			5.000	4.010	JD	7,042	84,500	04/13/2004	12/01/2015
901816-GS-1	TWINSBURG CITY OH SCH DIST G O IMPT 04			1	1FE	2,000,738	109.4260	2,051,738	1,875,000	1,927,924		(12,187)			5.000	4.210	JD	7,813	93,750	04/13/2004	12/01/2017
598291-JK-9	MIDWEST CITY OK G O UNLTD 2002				1FE	991,175	100.2980	977,906	975,000	975,182		(2,153)			5.000	4.747	FA	20,313	48,750	12/21/2001	02/01/2011
678739-RD-7	OKLAHOMA CNTY OK ISD NO 12 EDMOND 07				1FE	196,133	100.5260	196,026	195,000	195,051		(300)			4.000	4.407	MS	2,600	7,800	02/06/2007	03/01/2011
178882-HJ-8	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A				1FE	3,496,659	77.1800	5,406,459	7,005,000	4,948,585		225,374			0.000	4.320	NA			05/29/2003	06/15/2018
178882-HK-5	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A				1FE	4,978,119	72.9500	7,721,758	10,585,000	7,091,350		328,105			0.000	4.420	NA			05/29/2003	06/15/2019
178882-HL-3	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A				1FE	3,262,791	68.7310	5,044,855	7,340,000	4,662,977		218,451			0.000	4.540	NA			05/29/2003	06/15/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
178882-HN-9	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A				1FE	4,489,293	61.4530	6,962,625	11,330,000	6,477,059		308,577			0.000	4.710	NA			05/29/2003	06/15/2022
178882-HP-4	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A				1FE	4,031,114	57.9680	6,254,747	10,790,000	5,839,175		280,879			0.000	4.780	NA			05/29/2003	06/15/2023
736679-MC-2	PORTLAND OREGON LTD TAX PENSION BDS 99D			3	1FE	23,425,000	91.3900	21,408,108	23,425,000	23,425,000					0.270	2.443	WK	703	60,771	10/28/2008	06/01/2019
736679-MD-0	PORTLAND OREGON LTD TAX PENSION BDS 99E			3	1FE	13,575,000	100.0000	13,575,000	13,575,000	13,575,000					0.330	1.938	WK	249	34,792	10/28/2008	06/01/2019
01728V-JQ-4	ALLEGHENY CNTY PA G O 2008 C-61			1	1FE	834,960	99.2450	833,658	840,000	835,470		208			4.500	4.546	JD	3,150	37,800	05/29/2008	12/01/2025
01728V-JS-0	ALLEGHENY CNTY PA G O 2008 C-61			1	1FE	738,510	98.4830	738,623	750,000	739,495		402			4.500	4.659	JD	2,813	33,750	05/29/2008	12/01/2027
017292-WH-2	ALLEGHENY CNTY PA IND OFF BLDG GTD 02B			1	1FE	3,115,300	107.9040	3,372,000	3,125,000	3,121,324		1,869			5.000	5.029	MN	26,042	156,250	07/02/2007	11/01/2022
017292-WN-9	ALLEGHENY CNTY PA IND OFF BLDG GTD 02B			1	1FE	623,060	101.4360	633,975	625,000	623,469		125			5.000	5.029	MN	5,208	31,250	07/02/2007	11/01/2022
087401-HJ-7	BETHLEHEM PA AUTH WTR GTD 04			1	1FE	1,033,991	107.7210	1,044,894	970,000	997,437		(6,399)			5.000	4.201	MN	6,197	48,500	07/13/2004	11/15/2017
087401-HN-8	BETHLEHEM PA AUTH WTR GTD 04			1	1FE	307,675	101.5140	314,693	310,000	308,329		116			4.600	4.694	MN	1,822	14,260	08/04/2004	11/15/2021
123583-FL-5	BUTLER CNTY PA G O 2003			1	1FE	859,848	110.7150	913,399	825,000	835,529		(3,818)			5.250	4.711	JJ	19,972	43,313	07/23/2003	07/15/2022
123583-FN-1	BUTLER CNTY PA G O 2003			1	1FE	517,520	110.7150	553,575	500,000	505,309		(1,922)			5.250	4.801	JJ	12,104	26,250	07/23/2003	07/15/2026
123776-VJ-2	BUTLER PA AREA SCH DIST G O 2008			1	1FE	2,357,961	104.3770	2,484,173	2,380,000	2,360,667		1,218			4.500	4.641	AO	26,775	107,100	08/20/2008	10/01/2022
142508-EV-8	CARLISLE PA AREA SCH DIST 2002			1	1	908,863	104.8430	954,071	910,000	909,790		171			4.750	4.768	MS	14,408	43,225	05/06/2004	03/01/2020
697334-MG-2	PALMYRA PA AREA SCH DIST 2006			1	1FE	1,137,222	112.4640	1,242,727	1,105,000	1,120,530		(4,113)			5.000	4.552	JD	4,604	55,250	07/14/2006	06/01/2022
708553-KL-5	PENNSBURY PA SCH DIST G O 2004				1FE	277,733	110.6670	282,201	255,000	264,206		(2,350)			5.000	3.910	FA	5,313	12,750	07/08/2004	08/01/2014
717813-CQ-0	PHILADELPHIA PA G O 1998 REF			1	1FE	2,856,668	100.7460	2,795,702	2,775,000	2,778,976		(10,376)			5.125	4.759	MN	18,172	142,219	01/15/2002	05/15/2015
717880-7D-4	PHILADELPHIA PA SCH DIST G O 02 A			1	1FE	2,692,771	105.3510	2,791,802	2,650,000	2,655,778		(5,056)			5.500	5.389	FA	60,729	145,750	01/10/2002	02/01/2031
717883-HQ-8	PHILADELPHIA PA SCH DIST G O 09 B				1FE	5,076,460	109.4470	5,149,481	4,705,000	4,985,497		(57,720)			5.000	3.536	JD	19,604	235,250	04/29/2009	06/01/2015
717883-HR-6	PHILADELPHIA PA SCH DIST G O 09 B				1FE	5,469,226	109.9610	5,580,521	5,075,000	5,388,405		(51,314)			5.000	3.735	JD	21,146	253,750	04/29/2009	06/01/2016
725209-GH-7	PITTSBURGH PA G O SER 2002 A			1	1FE	144,715	105.0700	147,098	140,000	141,064		(871)			5.000	4.371	MS	2,333	7,000	06/26/2006	09/01/2012
725209-FB-1	PITTSBURGH PA G O SER 2006 B REF				1FE	7,898,945	108.4600	8,085,693	7,455,000	7,674,296		(54,342)			5.000	4.127	MS	124,250	366,500	07/24/2006	09/01/2014
755553-RT-3	READING PA G O 2002			1	1FE	842,086	76.8920	1,449,414	1,885,000	1,366,776		72,811			0.000	7.336	NA			01/30/2002	11/15/2016
755553-RU-0	READING PA G O 2002			1	1FE	895,497	72.0360	1,548,774	2,150,000	1,465,959		79,457			0.000	7.507	NA			01/30/2002	11/15/2017
755553-RV-8	READING PA G O 2002			1	1FE	797,130	67.6350	1,379,754	2,040,000	1,310,620		71,629			0.000	7.593	NA			01/30/2002	11/15/2018
755638-PZ-0	READING PA SCH DIST G O 2001 CAP			1	1FE	3,207,603	63.8260	5,552,862	8,700,000	5,502,786		304,786			0.000	5.780	NA			06/07/2001	01/15/2019
755638-QA-4	READING PA SCH DIST G O 2001 CAP			1	1FE	3,211,035	59.9930	5,561,351	9,270,000	5,523,959		307,483			0.000	10.193	NA			06/07/2001	01/15/2020
901039-BY-2	TUSSEY MOUNTAIN PA SCH DIST 2007			1	1FE	1,509,270	96.9660	1,454,490	1,500,000	1,502,517		(1,920)			4.500	4.360	AO	16,875	67,500	03/13/2007	04/01/2027
224561-7L-8	CRANSTON RI G O 2004				1FE	284,553	109.6160	285,002	260,000	269,265		(2,746)			5.000	3.750	FA	4,911	13,000	01/30/2004	02/15/2014
762243-E8-2	RHODE ISLAND HLTH PUB SCH FING 08A			1	1FE	2,483,825	99.1530	2,478,825	2,500,000	2,485,933		830			4.500	4.583	MN	14,375	112,500	05/09/2008	05/15/2023
762243-E9-0	RHODE ISLAND HLTH PUB SCH FING 08A			1	1FE	2,469,100	97.7360	2,443,400	2,500,000	2,472,767		1,446			4.500	4.658	MN	14,375	112,500	05/09/2008	05/15/2024
762243-F2-4	RHODE ISLAND HLTH PUB SCH FING 08A			1	1FE	2,944,050	96.8060	2,904,180	3,000,000	2,950,117		2,392			4.500	4.738	MN	17,250	135,000	05/09/2008	05/15/2025
762243-F3-2	RHODE ISLAND HLTH PUB SCH FING 08A			1	1FE	2,965,680	96.6310	2,898,930	3,000,000	2,969,086		1,344			4.625	4.772	MN	17,729	138,750	05/09/2008	05/15/2026
762243-H2-2	RHODE ISLAND HLTH PUB SCH FING 08B			1	1FE	986,010	103.0630	1,030,630	1,000,000	987,830		784			4.750	5.107	MN	6,069	47,500	07/31/2008	05/15/2022
762243-H3-0	RHODE ISLAND HLTH PUB SCH FING 08B			1	1FE	992,130	102.9540	1,029,540	1,000,000	993,055		399			4.875	5.155	MN	6,229	48,750	07/31/2008	05/15/2023
762243-H4-8	RHODE ISLAND HLTH PUB SCH FING 08B			1	1FE	1,223,579	102.8460	1,259,864	1,225,000	1,223,731		65			5.000	5.194	MN	7,826	61,250	07/31/2008	05/15/2024
762243-H6-3	RHODE ISLAND HLTH PUB SCH FING 08B			1	1FE	984,880	101.2220	1,012,220	1,000,000	986,218		578			5.000	5.385	MN	6,389	50,000	07/31/2008	05/15/2026
762243-H8-9	RHODE ISLAND HLTH PUB SCH FING 08B			1	1FE	1,169,678	100.9090	1,195,772	1,185,000	1,170,816		492			5.125	5.487	MN	7,760	60,731	07/31/2008	05/15/2028
084203-RV-2	BERKELEY CNTY SC SCH DIST G O 2002			1	1FE	1,581,133	106.4750	1,687,629	1,585,000	1,584,028		593			5.000	5.019	JJ	36,543	79,250	06/18/2002	01/15/2021
160069-QK-9	CHARLESTON CNTY SC G O 07			1	1FE	4,670,548	103.6800	4,815,936	4,645,000	4,663,806		(2,310)			4.500	4.368	MN	34,838	209,025	12/05/2007	11/01/2025
160069-QL-7	CHARLESTON CNTY SC G O 07			1	1FE	6,921,089	102.7740	7,096,545	6,905,000	6,916,849		(1,453)			4.500	4.407	MN	51,788	310,725	12/05/2007	11/01/2026
160069-PR-5	CHARLESTON CNTY SC SALES TX DB 07			1	1FE	15,469,618	101.8180	15,664,699	15,385,000	15,447,289		(7,651)			4.500	4.368	MN	115,388	692,325	12/05/2007	11/01/2025
160069-PS-3	CHARLESTON CNTY SC SALES TX DB 07			1	1FE	14,493,692	101.1660	14,628,604	14,460,000	14,484,814		(3,043)			4.500	4.407	MN	108,450	650,700	12/05/2007	11/01/2026
189152-FL-0	CLOVER SC SCH DIST NO 2 2007A			1	1FE	2,419,194	101.9340	2,767,508	2,715,000	2,445,753		12,275			4.500	4.429	MS	40,725	122,175	09/12/2007	03/01/2025
189152-FM-8	CLOVER SC SCH DIST NO 2 2007A			1	1FE	2,451,858	101.2820	2,486,473	2,455,000	2,452,244		124			4.500	4.475	MS	36,825	110,475	09/12/2007	03/01/2026
189152-FN-6	CLOVER SC SCH DIST NO 2 2007A			1	1FE	2,344,802	100.7440	2,377,558	2,360,000	2,346,522		554			4.500	4.543	MS	35,400	106,200	09/12/2007	03/01/2027
763665-SF-4	RICHLAND CNTY SC SD NO 01 G O 2001 A			1	1FE	3,762,068	105.2140	3,987,611	3,790,000	3,775,491		7,267			5.125	5.220	MS	64,746	194,238	02/13/2002	03/01/2025
763665-SG-2	RICHLAND CNTY SC SD NO 01 G O 2001 A			1	1FE	2,557,064	105.2140	2,714,521	2,580,000	2,567,822		6,064			5.125	5.240	MS	44,075	132,225	02/13/2002	03/01/2026
763665-TF-3	RICHLAND CNTY SC SD NO 01 G O 2003			1	1FE	12,793,519	103.9850	13,455,659	12,940,000	12,808,140		6,350			4.750	5.230	MS	204,883	614,650	08/12/2008	03/01/2025
763665-TG-1	RICHLAND CNTY SC SD NO 01 G O 2003			1	1FE	16,046,288	103.7090	16,873,454	16,270,000	16,066,668		8,892			4.750	5.293	MS	257,608	772,825	08/14/2008	03/01/2026
003268-AK-5	ABERDEEN SD SCH DIST NO 6-1 G.O BDS 2000			2	1FE	287,232	100.0000	285,000	285,000	285,000		(162)			5.000	4.900	JJ	7,125	7,500	12/18/2000	01/01/2011
003268-AL-3	ABERDEEN SD SCH DIST NO 6-1 G.O BDS 2000			1	1FE	2,123,983	100.0000	2,135,000	2,135,000	2,135,000		2,210			5.200	5.267	JJ	55,510	111,020	12/18/2000	01/01/2016
095175-LX-1	BLOUNT CNTY TN PUB WASHINGTON CNTY 07 B1			1	1FE	2,959,858	106.0490	2,905,743	2,740,000	2,901,907		(15,770)			5.000	4.105	JD	11,417	137,000	02/05/2007	06/01/2022
586145-PK-4	MEMPHIS TN G O GEN IMPT 2005 REF				1FE	4,474,464	107.4360	4,442,479	4,135,000	4,230,675		(52,067)			5.000	3.521	AO	51,688	199,250	03/02/2005	10/01/2012
832016-FD-6	SMITH CNTY TN G O SCH 2005 REF				1Z	413,233	111.0010	421,804	380,000	394,062		(3,995)			5.000	3.601	AO	4,750	19,000	01/21/2005	04/01/2014
832016-FE-4	SMITH CNTY TN G O SCH 2005 REF				1Z	440,943	113.0170	457,719	405,000	422,809		(3,787)			5.000	3.711	AO	5,063	20,250	01/21/2005	04/01/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
832016-FG-9	SMITH CNTY TN G O SCH 2005 REF			1	1Z	1,060,225	111.7060	1,089,134	975,000	1,026,363		(7,093)			5.000	3.901	AO	12,188	48,750	01/21/2005	04/01/2017
832016-FH-7	SMITH CNTY TN G O SCH 2005 REF			1	1Z	902,971	111.7130	932,804	835,000	876,024		(5,652)			5.000	3.974	AO	10,438	41,750	01/21/2005	04/01/2018
011415-LS-3	ALAMO TX CMNTY COLLEGE DIST 2007A			1	1FE	106,822	107.3760	118,114	110,000	106,862		171			5.000	4.857	FA	2,078	5,500	07/18/2007	08/15/2023
011415-LU-8	ALAMO TX CMNTY COLLEGE DIST 2007A			1	1FE	1,298,225	106.0530	1,431,716	1,350,000	1,299,549		2,225			5.000	4.900	FA	25,500	67,500	07/18/2007	08/15/2025
052430-AU-9	AUSTIN TX INDPT SCH DIST G O 2006			1	1FE	2,250,152	101.3750	2,549,581	2,515,000	2,275,239		10,538			4.500	4.628	FA	47,156	113,175	08/10/2006	08/01/2025
139015-LG-4	CANYON TX ISD G O 2007			1	1FE	1,194,108	101.2220	1,214,664	1,200,000	1,194,994		248			4.500	4.579	FA	20,400	54,000	02/09/2007	02/15/2025
184540-J7-8	CLEAR CREEK TX INDPT SCH DIST 06			1	1FE	363,881	101.5010	380,629	375,000	365,788		450			4.500	4.883	FA	6,375	10,913	04/28/2006	02/15/2025
194738-Q3-7	COLLIN CNTY TX G O ROAD 06			1	1FE	311,364	102.8930	349,836	340,000	314,420		1,321			4.500	4.542	FA	5,780	15,300	03/28/2006	02/15/2024
194738-Q5-2	COLLIN CNTY TX G O ROAD 06			1	1FE	296,493	101.6850	305,055	300,000	297,061		132			4.500	4.644	FA	5,100	13,500	03/28/2006	02/15/2026
217489-YG-2	COPPELL TX INDPT SCH DIST BLDG & REF 92	@		1	2FE	335,315	99.6650	433,543	435,000	354,403		1,378			0.000	9.113	NA			08/15/2007	08/15/2014
217489-YH-0	COPPELL TX INDPT SCH DIST BLDG & REF 92	@		1	2FE	154,860	98.3580	211,470	215,000	198,366		9,606			0.000	6.671	NA			08/15/2007	08/15/2012
217489-YJ-6	COPPELL TX INDPT SCH DIST BLDG & REF 92	@		1	2FE	292,489	96.6730	420,528	435,000	377,378		19,906			0.000	6.726	NA			08/15/2007	08/15/2013
217489-YK-3	COPPELL TX INDPT SCH DIST BLDG & REF 92	@		1	2FE	88,086	94.0700	131,698	140,000	114,037		6,278			0.000	9.215	NA			08/15/2007	08/15/2014
217489-YM-9	COPPELL TX INDPT SCH DIST BLDG & REF 92	@		1	2FE	238,627	88.2020	383,679	435,000	309,428		17,177			0.000	9.265	NA			08/15/2007	08/15/2016
217489-YN-7	COPPELL TX INDPT SCH DIST BLDG & REF 92	@		1	2FE	223,190	84.4110	367,188	435,000	289,414		16,066			0.000	6.786	NA			08/15/2007	08/15/2017
232760-XF-0	CYPRESS-FAIRBANKS ISD TX G O 02 B RMKT			1	1FE	2,200,000	105.1620	2,313,564	2,200,000	2,200,000					4.800	5.109	FA	39,893	105,600	07/20/2006	02/15/2025
232760-XG-8	CYPRESS-FAIRBANKS ISD TX G O 02 B RMKT			1	1FE	1,220,000	104.3900	1,273,558	1,220,000	1,220,000					4.800	4.802	FA	22,123	58,560	07/20/2006	02/15/2026
249001-W4-6	DENTON TX ISD SCH BLDG 2002 REF CAP	@		1	1FE	1,387,936	71.4860	1,883,656	2,635,000	1,757,247		90,738			0.000	5.381	NA			07/19/2006	08/15/2018
249001-W9-5	DENTON TX ISD SCH BLDG 2002 REF CAP	@		1	1FE	4,667,678	52.4420	6,489,698	12,375,000	6,015,204		333,245			0.000	5.793	NA			07/19/2006	08/15/2023
249001-X2-9	DENTON TX ISD SCH BLDG 2002 REF CAP	@		1	1FE	4,686,861	49.4690	6,520,014	13,180,000	6,042,449		335,290			0.000	5.804	NA			07/19/2006	08/15/2024
249001-X3-7	DENTON TX ISD SCH BLDG 2002 REF CAP	@		1	1FE	5,111,648	46.6560	7,115,040	15,250,000	6,592,971		366,448			0.000	5.814	NA			07/19/2006	08/15/2025
249001-X5-2	DENTON TX ISD SCH BLDG 2002 REF CAP	@		1	1FE	1,617,642	41.4780	2,254,329	5,435,000	2,088,231		116,451			0.000	5.835	NA			07/19/2006	08/15/2027
249001-X6-0	DENTON TX ISD SCH BLDG 2002 REF CAP	@		1	1FE	1,302,379	39.0970	1,816,056	4,645,000	1,681,975		93,949			0.000	5.845	NA			07/19/2006	08/15/2028
270083-YV-4	EANES TX INDPT SCH DIST G O 2006			1	1FE	2,219,452	103.6860	2,312,198	2,230,000	2,221,439		495			4.500	4.559	FA	41,813	98,100	08/10/2006	08/01/2023
346805-CU-6	FORT BEND TX MUN UTIL DIST 35 2007			1	1FE	1,275,000	103.9340	1,325,159	1,275,000	1,275,000					5.000	5.000	MS	21,250	63,750	08/22/2007	09/01/2026
356865-BF-1	FREER TX INDPT SCH DIST SCH BLDG 2007			1	1FE	497,697	103.7530	503,202	485,000	494,019		(1,138)			5.000	4.628	FA	9,161	13,000	06/20/2007	08/15/2024
363334-V2-6	GALENA PARK TX ISD SCH BLDG 2007			1	1FE	7,246,721	101.8860	7,371,452	7,235,000	7,243,046		(1,023)			4.500	4.480	FA	122,995	325,575	02/08/2007	08/15/2025
366155-GU-7	GARLAND TX ISD G O SCH BLDG 1997			1	1FE	1,454,235	100.0730	1,821,329	1,820,000	1,669,491		22,081			4.000	5.728	FA	27,502	72,800	02/11/1997	02/15/2017
386154-Q2-7	GRAND PRAIRIE TX ISD 2000 A REF			1	1FE	2,420,711	103.3550	2,552,869	2,470,000	2,465,580		6,781			5.800	6.096	FA	54,120	143,260	11/20/2002	02/15/2023
442092-CV-2	HOUSTON CNTY TX G O LTD 2008			1	1FE	3,391,617	95.1000	3,318,990	3,490,000	3,396,942		2,388			5.250	5.639	FA	69,218	183,225	08/13/2008	02/15/2033
463813-EG-6	IRVING TX ISD CAP APPREC 2002 A REF	@		1	1FE	2,173,580	58.7060	3,871,661	6,595,000	3,658,916		208,453			0.000	5.920	NA			01/14/2002	02/15/2021
463813-EH-4	IRVING TX ISD CAP APPREC 2002 A REF	@		1	1FE	2,043,954	55.2820	3,648,612	6,600,000	3,447,232		197,143			0.000	5.940	NA			01/14/2002	02/15/2022
463813-EK-7	IRVING TX ISD CAP APPREC 2002 A REF	@		1	1FE	5,457,814	49.4240	9,897,156	20,025,000	9,238,953		531,355			0.000	5.990	NA			01/14/2002	02/15/2024
463813-EL-5	IRVING TX ISD CAP APPREC 2002 A REF	@		1	1FE	5,134,691	46.5240	9,318,757	20,030,000	8,700,337		501,348			0.000	6.000	NA			01/14/2002	02/15/2025
463813-EN-1	IRVING TX ISD CAP APPREC 2002 A REF	@		1	1FE	4,538,867	40.7580	8,161,790	20,025,000	7,705,142		445,643			0.000	6.020	NA			01/14/2002	02/15/2027
509552-WB-7	LAKE DALLAS TX ISD G O SCH BLDG 02 REF	@		1	1FE	514,783	30.9240	689,605	2,230,000	638,719		35,652			0.000	5.861	NA			03/29/2007	08/15/2032
509552-WC-5	LAKE DALLAS TX ISD G O SCH BLDG 02 REF	@		1	1FE	596,515	29.1260	799,509	2,745,000	740,396		41,394			0.000	5.871	NA			03/29/2007	08/15/2033
509552-WD-3	LAKE DALLAS TX ISD G O SCH BLDG 02 REF	@		1	1FE	811,063	27.4860	1,087,071	3,955,000	1,006,705		56,285			0.000	5.872	NA			03/29/2007	08/15/2034
516823-H7-9	LAREDO TX G O 2009 REF				1FE	3,425,679	104.4340	3,357,553	3,215,000	3,322,302		(64,541)			4.000	1.831	FA	48,582	128,600	04/24/2009	08/15/2012
516840-TN-5	LAREDO TX ISD SCH BLDG 2006			1	1FE	389,314	102.9760	437,648	425,000	393,569		1,718			4.500	4.679	FA	7,969	9,563	08/16/2006	08/01/2023
516840-TP-0	LAREDO TX ISD SCH BLDG 2006			1	1FE	1,436,749	102.0220	1,611,948	1,580,000	1,452,514		6,256			4.500	4.717	FA	29,625	59,850	08/16/2006	08/01/2024
521840-XG-8	LEANDER TX INDPT SCH DIST 2000 PSF	@		1	1FE	2,641,735	36.9710	5,266,519	14,245,000	5,228,108		324,911			0.000	6.520	NA			04/14/2000	08/15/2026
521840-XK-9	LEANDER TX INDPT SCH DIST 2000 PSF	@		1	1FE	3,346,281	30.3340	6,691,680	22,060,000	6,642,792		414,630			0.000	6.550	NA			04/14/2000	08/15/2029
521840-XL-7	LEANDER TX INDPT SCH DIST 2000 PSF	@		1	1FE	3,136,662	28.4410	6,272,663	22,055,000	6,226,743		388,663			0.000	6.550	NA			04/14/2000	08/15/2030
528828-HK-5	LEWISVILLE TX ISD 2003 REF CAP	@		1	1FE	5,369,307	55.9000	9,066,980	16,220,000	8,137,450		432,767			0.000	5.540	NA			04/24/2003	08/15/2023
528828-HL-3	LEWISVILLE TX ISD 2003 REF CAP	@		1	1FE	1,371,482	52.7140	2,298,330	4,360,000	2,064,732		108,091			0.000	5.450	NA			05/06/2003	08/15/2024
537096-EL-9	LITTLE ELM TX INDPT SCH DIST REF 95			1	1FE	335,000	100.7210	337,415	335,000	335,000					6.750	6.927	FA	8,543	22,613	11/29/2001	08/15/2022
542264-CX-2	LONE STAR CLG SYS TX TAX NTS 09			1	1FE	2,249,012	109.1600	2,254,154	2,065,000	2,231,600		(16,177)			4.500	3.544	MS	27,361	72,791	11/20/2009	09/15/2020
542264-CZ-7	LONE STAR CLG SYS TX TAX NTS 09			1	1FE	1,370,728	105.9730	1,367,052	1,290,000	1,363,196		(6,999)			4.500	3.865	MS	17,093	45,473	11/20/2009	09/15/2022
549187-Y5-5	LUBBOCK TX G O 2006 REF			1	1FE	232,095	104.7500	261,875	250,000	233,899		823			4.750	4.741	FA	4,486	5,938	05/12/2006	02/15/2024
549187-Y6-3	LUBBOCK TX G O 2006 REF			1	1FE	1,208,042	103.5250	1,356,178	1,310,000	1,217,707		4,242			4.750	4.767	FA	23,507	62,225	05/12/2006	02/15/2025
613910-MF-2	MONTGOMERY CNTY TX MUD 46 WTR SWR 06			1	1FE	1,250,000	96.1340	1,201,675	1,250,000	1,250,000					4.750	4.749	MS	19,792	59,375	09/27/2007	03/01/2028
659414-MD-5	NORTH FOREST TX INDPT SCH DIST 06B			1	1FE	1,133,135	103.5800	1,232,602	1,190,000	1,135,077		3,762			4.750	4.411	FA	21,354	56,525	03/27/2006	08/15/2021
659414-ME-3	NORTH FOREST TX INDPT SCH DIST 06B			1	1FE	625,170	100.2390	671,601	670,000	627,591		2,550			4.750	4.441	FA	12,023	31,825	03/27/2006	08/15/2022
659414-MF-0	NORTH FOREST TX INDPT SCH DIST 06B			1	1FE	1,614,507	98.5960	1,725,430	1,750,000	1,622,106		6,837			4.750	4.471	FA	31,403	83,125	03/27/2006	08/15/2023
659414-MG-8	NORTH FOREST TX INDPT SCH DIST 06B			1	1FE	1,350,669	97.1630	1,433,154	1,475,000	1,357,531		5,629			4.750	4.501	FA	26,468	59,019	03/27/2006	08/15/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
659414-MH-6	NORTH FOREST TX INDPT SCH DIST 06B			1	1FE	1,753,968	95.7250	1,847,493	1,930,000	1,763,583		7,184			4.750	4.531	FA	34,633	91,675	03/27/2006	08/15/2025
659414-MJ-2	NORTH FOREST TX INDPT SCH DIST 06B			1	1FE	1,553,593	94.7120	1,449,094	1,530,000	1,544,214		(2,172)			4.750	4.561	FA	27,455	72,675	03/27/2006	08/15/2026
730553-MD-3	POINT ISABEL TX INDPT SCH DIST 06 B			1	1FE	542,637	101.8580	606,055	595,000	548,201		2,420			4.500	4.548	FA	11,156	26,775	08/25/2006	02/01/2024
730553-ME-1	POINT ISABEL TX INDPT SCH DIST 06 B			1	1FE	801,031	101.0360	889,117	880,000	808,888		3,322			4.500	4.582	FA	16,500	39,600	08/25/2006	02/01/2025
730553-MF-8	POINT ISABEL TX INDPT SCH DIST 06 B			1	1FE	644,157	100.6730	654,375	650,000	645,047		224			4.500	4.619	FA	12,188	26,438	08/25/2006	02/01/2026
775830-HH-8	ROMA TX INDPT SCH DIST 2006			1	1FE	1,458,078	101.1330	1,623,185	1,605,000	1,472,613		6,150			4.500	4.580	FA	27,285	72,225	08/25/2006	08/15/2025
796269-PR-3	SAN ANTONIO TX ISD G O SCH BLDG 2001A			1	1FE	18,729,596	102.8670	17,693,124	17,200,000	17,592,916		(625,174)			5.000	1.300	FA	324,889	860,000	02/26/2009	08/15/2031
835214-BH-9	SOMERVELL CNTY TX TAX AND REV 2008			1	1FE	2,617,333	93.4120	2,470,747	2,645,000	2,619,121		713			5.125	5.469	FA	51,210	135,556	04/14/2008	02/15/2033
835214-BJ-5	SOMERVELL CNTY TX TAX AND REV 2008			1	1FE	1,412,928	93.9390	1,352,722	1,440,000	1,414,146		486			5.125	5.586	FA	27,880	67,394	04/14/2008	02/15/2038
839856-WP-2	SOUTH SAN ANTONIO TX INDPT SCH DIST	g			1FE	467,069	98.8920	1,740,499	1,760,000	1,653,861		108,501			0.000	6.900	NA			04/28/1992	12/01/2011
89438V-E4-4	TRAVIS CNTY TX PERM IMPT 2006			1	1FE	476,404	103.5770	533,422	515,000	480,447		1,986			4.500	4.445	MS	7,725	23,175	03/22/2006	03/01/2023
89438V-E5-1	TRAVIS CNTY TX PERM IMPT 2006			1	1FE	2,343,580	102.9140	2,408,188	2,340,000	2,342,068		(348)			4.500	4.475	MS	35,100	105,300	03/22/2006	03/01/2024
89438V-E6-9	TRAVIS CNTY TX PERM IMPT 2006			1	1FE	853,880	102.3040	874,699	855,000	854,078		46			4.500	4.511	MS	12,825	24,975	03/22/2006	03/01/2025
918135-GZ-1	UVALDE TX CONS INDPT SCH DIST 2000			1	1FE	2,958,483	100.1980	3,266,455	3,260,000	3,041,263		10,398			5.000	5.700	FA	67,917	163,000	08/30/2000	08/01/2025
947134-PN-6	WEATHERFORD TX IND SCHOOL DIST	g		1	1FE	5,734	36.7630	11,029	30,000	10,943		706			0.000	6.782	NA			04/23/2001	02/15/2026
947134-PP-1	WEATHERFORD TX IND SCHOOL DIST	g		1	1FE	7,532	32.1730	14,478	45,000	14,368		927			0.000	6.780	NA			04/24/2001	02/15/2028
947134-TQ-5	WEATHERFORD TX ISD G O BLDG REF 2001 CAP	g		1	1FE	1,349,210	42.1470	1,702,739	4,040,000	1,691,803		94,059			0.000	5.832	NA			01/17/2007	02/15/2026
947134-TS-1	WEATHERFORD TX ISD G O BLDG REF 2001 CAP	g		1	1FE	1,031,558	37.4390	1,302,877	3,480,000	1,294,498		72,210			0.000	5.853	NA			01/17/2007	02/15/2028
950868-LZ-0	WESLACO TX COP WTR & SWR 2007			1	2FE	3,817,728	98.7990	3,793,882	3,840,000	3,820,722		964			5.000	5.078	FA	72,533	192,000	08/23/2007	02/15/2025
950868-MB-2	WESLACO TX COP WTR & SWR 2007			1	2FE	2,242,690	97.5110	2,208,624	2,265,000	2,245,216		813			5.000	5.133	FA	42,783	113,250	08/23/2007	02/15/2027
969887-SL-3	WILLIAMSON CNTY TX G O 06 A			1	1FE	606,248	101.1340	687,711	680,000	613,406		3,053			4.500	4.533	FA	11,560	30,600	10/20/2006	02/15/2025
969887-UH-9	WILLIAMSON CNTY TX UNLTD TAX ROAD 07			1	1FE	4,172,605	97.1390	4,040,982	4,160,000	4,167,565		(1,627)			4.750	4.701	FA	74,649	197,600	09/11/2007	02/15/2032
983064-NQ-5	WYLIE TX G O 2006			1	1FE	2,251,638	101.9620	2,304,341	2,260,000	2,253,232		371			4.500	4.542	FA	38,420	101,700	03/29/2006	02/15/2024
983064-NR-3	WYLIE TX G O 2006			1	1FE	1,523,365	100.8130	1,547,480	1,535,000	1,525,407		475			4.500	4.592	FA	26,095	69,075	03/29/2006	02/15/2025
983068-NN-3	WYLIE TX INDPT SCH DIST SCH BLDG 94			1	1	2,384,933	104.0550	2,512,928	2,415,000	2,412,922		3,164			7.000	7.147	FA	63,863	169,050	11/18/1994	08/15/2024
983068-QB-6	WYLIE TX INDPT SCH DIST SCH BLDG 94			1	1	1,146,435	104.0550	1,207,038	1,160,000	1,158,687		1,998			7.000	7.279	FA	30,676	81,200	04/05/2000	08/15/2024
983068-QC-4	WYLIE TX INDPT SCH DIST SCH BLDG 94			1	1FE	2,114,976	102.5480	2,194,527	2,140,000	2,124,884		1,323			7.000	7.279	FA	56,591	149,800	04/05/2000	08/15/2024
890346-GR-4	TOOELE CNTY UT SCH DIST G O GTD 2004 A				1FE	747,656	114.1310	781,797	685,000	713,881		(5,876)			5.000	3.651	JD	2,854	34,250	02/13/2004	06/01/2015
927734-TB-9	VIRGINIA BEACH VA G O PUB IMPT 2008				1FE	5,463,650	103.4280	5,171,400	5,000,000	5,135,637		(178,833)			5.000	1.350	AO	62,500	250,000	02/24/2009	10/01/2011
079369-BB-9	BELLEVUE WA CONVENTION CTR SER 91 A			1	1	4,000,000	125.3630	5,014,520	4,000,000	4,000,000					7.100	7.127	JD	23,667	284,000	08/09/1991	12/01/2019
082847-FR-0	BENTON CNTY WA G O LTD TAX 03 REF				1FE	228,989	107.1630	235,759	220,000	226,057		(471)			5.000	4.651	JD	917	11,000	10/28/2003	12/01/2020
720611-QN-5	PIERCE CNTY WA SD NO 403 BETHEL 06			1	1FE	2,566,646	103.8840	2,882,781	2,775,000	2,593,829		10,715			4.500	4.672	JD	10,406	113,625	07/26/2006	12/01/2022
720611-QP-0	PIERCE CNTY WA SD NO 403 BETHEL 06			1	1FE	6,875,610	103.1910	7,223,370	7,000,000	6,898,516		5,624			4.500	4.725	JD	26,250	312,750	07/26/2006	12/01/2023
720611-QQ-8	PIERCE CNTY WA SD NO 403 BETHEL 06			1	1FE	9,644,726	102.6990	10,115,852	9,850,000	9,679,486		8,537			4.500	4.765	JD	36,938	441,000	07/26/2006	12/01/2024
720286-BJ-1	PIERCE CNTY WA SD NO 417 FIFE REF 2001			1	1FE	3,656,778	101.9030	3,872,314	3,800,000	3,787,915		27,926			5.000	5.311	JD	15,833	190,000	02/27/2001	12/01/2020
764258-PZ-6	RICHLAND WA 07			1	2FE	323,284	95.0470	308,903	325,000	323,518		66			4.400	4.573	JD	1,192	14,300	03/07/2007	12/01/2026
812626-RB-7	SEATTLE WA G O LTD 2002 REF			1	1FE	251,816	106.4660	266,165	250,000	250,463		(291)			5.000	4.911	JJ	6,250	12,500	11/10/2005	07/01/2016
241391-DK-4	DE PERE WIS UNI SCH DIST REF 2001			1	1FE	398,104	103.4660	387,998	375,000	377,105		(2,710)			5.000	4.324	AO	4,688	18,750	11/08/2001	10/01/2013
256534-DL-9	DODGELAND WI G O SCH DIST REF 2001			1	1	676,412	102.1230	684,224	670,000	671,495		(640)			5.000	4.905	MS	11,167	33,500	08/21/2001	03/01/2016
256534-DM-7	DODGELAND WI G O SCH DIST REF 2001			1	1	1,239,273	101.2770	1,250,771	1,235,000	1,235,999		(427)			5.000	4.966	MS	20,583	61,750	08/21/2001	03/01/2017
494427-FA-0	KIMBERLY WI AREA SCH DIST 2005 REF			1	1FE	855,587	105.0050	903,043	860,000	849,633		877			4.750	3.985	MS	13,617	40,850	02/15/2005	03/01/2020
505453-AQ-3	LAC COURTE OREILLES WI G O GAMING 06B			2	2	18,285,000	88.9870	16,271,273	18,285,000	18,285,000					7.750	7.750	JD	118,091	1,417,088	12/15/2006	06/01/2023
505453-AH-3	LAC COURTE OREILLES WI G O TRIBE 03A			1	1	4,480,000	125.4220	5,618,906	4,480,000	4,499,089		5,383			8.000	8.058	JD	29,867	358,400	12/09/2003	12/01/2018
568516-ES-3	MARINETTE WI SCH DIST REF 2002 A			1	1FE	1,246,780	107.7850	1,352,702	1,255,000	1,250,467		513			5.000	5.075	MS	20,917	62,750	04/30/2002	03/01/2018
602245-RX-2	MILWAUKEE CNTY WI G O 05 A				1FE	10,595,785	103.1320	10,091,466	9,785,000	10,022,956		(312,781)			5.000	1.720	AO	122,313	489,250	02/24/2009	10/01/2011
697165-CB-2	PALMYRA-EAGLE AREA SCH DIST WI 2003			1	1	570,818	105.1300	578,215	550,000	555,331		(2,293)			5.000	4.516	MS	9,167	27,500	04/04/2003	03/01/2019
697165-CD-8	PALMYRA-EAGLE AREA SCH DIST WI 2003			1	1	1,151,359	105.1300	1,182,713	1,125,000	1,131,792		(2,913)			5.000	4.696	MS	18,750	56,250	04/04/2003	03/01/2021
731469-DS-8	POLK CNTY WI G O 2005 REF			1	1FE	1,065,026	109.1850	1,102,769	1,010,000	1,045,038		(4,289)			4.750	3.881	JD	3,998	47,975	02/10/2005	12/01/2018
838868-DS-3	SOUTH MILWAUKEE WI SCH DIST G O 02 REF			1	1FE	1,558,184	105.4990	1,635,235	1,550,000	1,551,280		(971)			5.000	4.949	AO	19,375	77,500	06/13/2002	04/01/2018
838868-DT-1	SOUTH MILWAUKEE WI SCH DIST G O 02 REF			1	1FE	1,626,202	105.4990	1,719,634	1,630,000	1,629,327		510			5.000	5.019	AO	20,375	81,500	06/13/2002	04/01/2019
838868-DU-8	SOUTH MILWAUKEE WI SCH DIST G O 02 REF			1	1FE	1,616,696	105.6530	1,706,296	1,615,000	1,615,267		(202)			5.125	5.114	AO	20,692	82,769	06/13/2002	04/01/2020
838868-DV-6	SOUTH MILWAUKEE WI SCH DIST G O 02 REF			1	1FE	1,797,311	105.6530	1,907,037	1,805,000	1,803,607		1,053			5.125	5.159	AO	23,127	92,506	06/13/2002	04/01/2021
838868-ER-4	SOUTH MILWAUKEE WI SCH DIST G O 02B REF			1	1FE	1,538,786	105.4350	1,607,884	1,525,000	1,527,185		(1,658)			5.000	4.880	AO	19,063	76,250	08/15/2002	04/01/2021
838868-ES-2	SOUTH MILWAUKEE WI SCH DIST G O 02B REF			1	1FE	736,088	105.4350	774,947	735,000	735,173		(131)			5.000	4.980	AO	9,188	36,750	08/15/2002	04/01/2022
838868-FJ-1	SOUTH MILWAUKEE WI SCH DIST G O 04 REF			1	1FE	1,236,860	107.8290	1,293,948	1,200,000	1,218,100		(3,025)			4.500	3.880	AO	13,500	54,000	03/11/2004	04/01/2018
838868-FK-8	SOUTH MILWAUKEE WI SCH DIST G O 04 REF			1	1FE	1,511,457	104.0150	1,534,221	1,475,000	1,492,846		(2,976)			4.500	3.980	AO	16,594	66,375	03/11/2004	04/01/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
866854-FC-1	SUN PRAIRIE WI AREA SCH DIST 04 C REF			1	1FE	2,074,796	109.6740	2,242,833	2,045,000	2,056,223		(3,209)			5.000	4.808	MS	34,083	102,250	05/11/2004	03/01/2021
866854-FD-9	SUN PRAIRIE WI AREA SCH DIST 04 C REF			1	1FE	1,083,998	109.6740	1,178,996	1,075,000	1,078,397		(970)			5.000	4.888	MS	17,917	53,750	05/11/2004	03/01/2022
971838-CX-3	WILMOT WI UN HIGH SCH DIST G O 04B			1	1FE	92,675	107.4880	96,739	90,000	91,561		(218)			4.500	4.021	MS	1,350	4,050	10/22/2004	03/01/2018
982427-CL-8	WRIGHTSTOWN WI CMNTY SCH DIST 04 REF			1	1FE	1,517,749	110.8780	1,557,836	1,405,000	1,458,483		(11,579)			5.000	4.020	MS	23,417	70,250	08/10/2004	03/01/2016
1899999. U.S. Political Subdivisions - Issuer Obligations						1,446,687,445	XXX	1,550,874,272	1,926,435,000	1,527,316,723	1,330,368	15,743,426	111,070		XXX	XXX	XXX	16,143,302	56,954,294	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						1,446,687,445	XXX	1,550,874,272	1,926,435,000	1,527,316,723	1,330,368	15,743,426	111,070		XXX	XXX	XXX	16,143,302	56,954,294	XXX	XXX
010257-EC-3	ALABAMA DRINK WTR FIN REVOLVG FD LN 02A			1	1	417,325	102.0960	433,908	425,000	420,097	419,718	379			5.250	5.401	FA	8,429	22,313	12/20/2001	08/15/2021
010608-YU-5	ALABAMA PUB SCH & CLG CAP IMPT 03			1	1FE	3,530,521	103.0440	3,714,736	3,605,000	3,549,383		3,080			4.500	4.763	JD	13,519	162,225	12/17/2003	12/01/2023
010610-AF-0	ALABAMA PUB SCH & CLG SPL OBLIG 01 C			1	1FE	404,508	103.8560	410,231	395,000	395,985		(1,135)			5.000	4.718	MN	3,292	19,750	01/08/2002	05/01/2013
078344-AA-6	BELLE FONTAINE IMPT DIST AL 2007A			1	5	12,300,000	85.8400	10,558,320	12,300,000	10,558,320	917,211				7.500	7.462	MN	153,750	922,500	12/19/2007	05/01/2037
086395-HM-5	BESSEMER AL MED BESSEMER MED CTR 96A			1	2FE	1,879,200	94.9980	1,823,962	1,920,000	1,892,641		1,435			5.875	6.084	MN	14,413	56,400	09/26/1996	05/15/2026
091096-BB-2	BIRMINGHAM AL WTRWKS BRD WTR 09 B				1FE	4,669,437	109.1180	4,670,250	4,280,000	4,540,201		(81,906)			5.000	2.749	JJ	107,000	214,000	05/20/2009	01/01/2014
091156-KV-0	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A			1	4FE	755,876	81.0380	611,837	755,000	611,837	81,397				4.500	4.450	JJ	16,988	33,975	12/15/2005	07/01/2018
091156-KW-8	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A			1	4FE	2,375,523	76.0180	1,805,428	2,375,000	1,805,428	137,821				4.500	4.490	JJ	53,438	106,875	12/15/2005	07/01/2019
091156-KX-6	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A			1	4FE	2,706,339	71.0090	1,927,894	2,715,000	1,927,894	76,072	518			4.500	4.634	JJ	61,088	122,175	12/15/2005	07/01/2020
091156-KY-4	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A			1	4FE	2,798,173	67.9770	1,916,951	2,820,000	1,916,951	77,798	1,190			4.500	4.828	JJ	63,450	126,900	12/15/2005	07/01/2021
091156-KZ-1	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A			1	4FE	871,267	65.9360	718,702	1,090,000	718,702	8,633	10,845			4.500	5.038	JJ	24,525	49,050	12/15/2005	07/01/2022
15777R-AA-7	CHAMBERS CNTY AL COOP DIST GVDG 07A			1	5	6,815,000	75.2030	5,125,084	6,815,000	5,125,084	(1,445,189)				7.375	7.339	MN	83,768	498,919	12/19/2007	05/01/2037
15777R-AB-5	CHAMBERS CNTY AL COOP DIST GVDG 07B				5	9,020,000	75.9300	6,848,886	9,020,000	6,848,886	(1,689,987)				7.375	7.375	MN	110,871	665,225	12/19/2007	05/01/2012
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08			2	2	7,069,970	111.2270	8,047,273	7,235,000	7,083,704		5,435			9.000	8.866	FA	271,313	640,125	12/16/2008	02/01/2029
44045P-AA-7	HORIZONS IMP DIST AL SPL ASSMT 08A			1	5	5,915,000	89.4160	5,288,956	5,915,000	5,288,956	241,095				7.800	7.938	MN	76,895	461,370	04/15/2008	05/01/2038
44706H-CA-3	HUNTSVILLE AL HEALTH CARE AUTH 98A RMKT			1	2FE	2,300,000	107.8770	2,481,171	2,300,000	2,332,080		9,235			4.900	5.362	JD	9,392	112,700	04/15/2002	06/01/2014
44706H-CC-9	HUNTSVILLE AL HEALTH CARE AUTH 98A RMKT			1	2FE	3,346,051	107.9710	3,600,833	3,335,000	3,383,518		11,986			5.500	5.957	JD	15,285	183,425	04/23/2002	06/01/2027
472682-LZ-4	JEFFERSON CNTY AL SWR WRTS 02 B REF			1	1FE	13,818,524	106.1750	14,790,178	13,930,000	13,903,863		15,469			5.000	5.047	FA	290,208	696,500	05/14/2003	02/01/2041
472682-KU-6	JEFFERSON CNTY AL SWR WRTS 02 D CAP IMPT			1	1FE	6,128,101	106.5000	6,544,425	6,145,000	6,141,012		2,363			5.000	5.036	FA	128,021	307,250	03/18/2003	02/01/2042
472682-MB-6	JEFFERSON CNTY AL SWR WRTS 02 D CAP IMPT			1	1FE	11,406,691	106.1750	12,321,609	11,605,000	11,558,509		27,467			5.000	5.105	FA	241,771	580,250	05/13/2003	02/01/2038
472682-MK-6	JEFFERSON CNTY AL SWR WRTS 02 D CAP IMPT			1	1FE	46,712,883	106.5000	50,614,125	47,525,000	47,334,608		112,485			5.000	5.105	FA	990,104	2,376,250	05/13/2003	02/01/2038
472682-MM-2	JEFFERSON CNTY AL SWR WRTS 03 B 8			1	1FE	5,133,200	99.8970	4,994,850	5,000,000	5,003,993		(1,931)			5.250	3.800	FA	109,375	262,500	02/25/2008	02/01/2011
472682-MC-4	JEFFERSON CNTY AL SWR WRTS 97A REF			14	6FE	1,899,390	54.8870	2,159,803	3,935,000	1,697,611	470,901	(211,729)			5.625	5.713	FA	92,227	221,344	05/13/2003	02/01/2022
515592-AA-1	LANETT AL COOP LANDINGS VENUE 08			1	5	17,490,000	81.7330	14,295,102	17,490,000	14,295,102	(462,960)				7.500	7.396	MN	218,625	1,304,625	01/17/2008	05/01/2037
52471H-AA-1	LEGACY SPRINGS AL IMPT DIST 1 CAP 09			1	5	7,682,688	102.5370	8,305,497	8,100,000	7,700,867		10,183			8.500	9.341	MN	114,750	688,500	02/20/2009	05/01/2038
556589-CW-7	MADISON AL WTR & WSTWTR SWR 06A			1	1FE	1,885,222	100.2530	1,864,706	1,860,000	1,876,303		(2,370)			4.500	4.330	JD	6,975	83,700	12/15/2006	12/01/2023
556589-CX-5	MADISON AL WTR & WSTWTR SWR 06A			1	1FE	2,474,218	98.0710	2,397,836	2,445,000	2,463,893		(2,745)			4.500	4.350	JD	9,169	110,025	12/15/2006	12/01/2024
556589-CY-3	MADISON AL WTR & WSTWTR SWR 06A			1	1FE	3,066,382	96.6210	2,932,447	3,035,000	3,055,300		(2,947)			4.500	4.370	JD	11,381	136,575	12/15/2006	12/01/2025
61304M-AG-1	MONTGOMERY AL DOWNTOWN REDEV 02				1FE	1,096,586	102.8600	1,054,315	1,025,000	1,035,201		(13,199)			5.000	3.640	AO	12,813	51,250	12/29/2005	10/01/2011
61304M-AH-9	MONTGOMERY AL DOWNTOWN REDEV 02				1FE	5,129,449	106.4070	5,017,090	4,715,000	4,798,620		(45,313)			5.000	3.940	AO	58,938	235,750	07/26/2002	10/01/2012
61304M-AJ-5	MONTGOMERY AL DOWNTOWN REDEV 02				1FE	5,374,408	108.8700	5,399,952	4,960,000	5,080,042		(40,484)			5.000	4.060	AO	62,000	248,000	07/26/2002	10/01/2013
627371-CL-9	MUSCLE SHOALS AL UTILS BRD WTR & SWR 78			1	1	101,773	101.0100	101,010	100,000	100,002		(14)			6.750	6.666	MS	2,250	6,750	06/06/1978	03/01/2011
75966W-AA-1	RENAISSANCE COOP DIST AL SPL 2008			1	5	8,500,000	85.8880	7,300,480	8,500,000	7,300,480	25,585				7.500	7.610	MN	106,250	644,583	04/28/2008	05/01/2037
861578-AA-0	STONE BRIDGE LAKE MARTN IMP DIST AL 08			1	5	6,690,000	89.4110	5,981,596	6,690,000	5,981,596	255,893				8.000	8.102	MN	89,200	535,200	04/15/2008	05/01/2038
897721-KK-1	TROY STATE UNIV SYS AL GEN STUD FEE 07			1	1FE	961,639	102.3320	1,023,320	1,000,000	962,306		1,628			5.000	4.485	MN	8,333	50,000	07/12/2007	11/01/2025
901182-AA-3	TWELVE OAKS IMPT DIST AL SPL ASSMT 08			1	5	4,231,406	86.0660	3,726,658	4,330,000	3,726,658	9,722	2,748			7.800	10.929	MN	56,290	338,107	07/29/2008	05/01/2038
914031-CC-1	UNIVERSITY OF AL BIRMINGHAM 01				1FE	953,808	103.4280	961,880	930,000	932,226		(2,856)			5.000	4.671	AO	11,625	46,500	12/17/2001	10/01/2011
914845-LT-7	UNIVERSITY OF SOUTH ALABAMA TUITION 04			1	1FE	3,766,412	104.1230	3,722,397	3,575,000	3,651,126		(21,718)			5.000	4.320	MS	52,632	178,750	04/02/2004	03/15/2020
91928N-BD-8	VALLEY AL COOP DIST VENUE PROJ 07			1	5	18,770,000	78.3300	14,702,541	18,770,000	14,702,541	1,244,451				5.950	5.950	MN	186,136	1,108,485	08/07/2007	05/01/2037
01169D-BM-7	ALASKA ENERGY AUTH UTIL 97 CITY SITKA			1	1FE	2,990,130	100.0700	3,002,100	3,000,000	2,994,705		476			5.375	5.440	JJ	80,625	161,250	12/02/1997	07/01/2020
01179P-FM-4	ALASKA MUN BOND BANK AUTH REV 04 A			1	1FE	2,451,222	94.6550	2,555,685	2,700,000	2,463,614		5,891			5.000	5.243	JJ	67,500	130,000	10/28/2008	01/01/2035
040625-M6-9	ARIZONA MUN FIN COP 2004 SER 18			1	1FE	378,994	108.0140	394,251	365,000	370,732		(1,443)			5.000	4.519	FA	7,604	18,250	06/24/2004	08/01/2017
040625-M7-7	ARIZONA MUN FIN COP 2004 SER 18			1	1FE	934,539	106.5180	963,988	905,000	917,124		(3,047)			5.000	4.589	FA	18,854	45,250	06/24/2004	08/01/2018
040625-M8-5	ARIZONA MUN FIN COP 2004 SER 18			1	1FE	169,316	105.1650	173,522	165,000	166,776		(445)			5.000	4.669	FA	3,438	8,250	06/24/2004	08/01/2019
040625-M9-3	ARIZONA MUN FIN COP 2004 SER 18			1	1FE	2,161,849	104.7130	2,219,916	2,120,000	2,137,254		(4,320)			5.000	4.749	FA	44,167	106,000	06/24/2004	08/01/2020
040625-N2-7	ARIZONA MUN FIN COP 2004 SER 18			1	1FE	3,181,982	103.7670	3,258,284	3,140,000	3,157,348		(4,336)			5.000	4.829	FA	65,417	157,000	06/24/2004	08/01/2021
04057P-BQ-0	ARIZONA SCH FACS BRD COP 2003 B			1	1FE	273,573	111.3880	278,470	250,000	257,314		(2,547)			5.250	4.080	MS	4,375	13,125	10/09/2003	09/01/2015
04057P-BT-4	ARIZONA SCH FACS BRD COP 2003 B			1	1FE	4,837,314	111.3880	5,123,848	4,600,000	4,674,189		(25,595)			5.250	4.600	MS	80,500	241,500	08/22/2003	09/01/2018
04057P-CH-9	ARIZONA SCH FACS BRD COP 2004 A			1	1FE	1,879,317	106.4810	1,863,418	1,750,000	1,802,512		(13,018)			5.000	3.660	MS	29,167	87,500	03/11/2004	09/01/2017

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
04057P-DP-0	ARIZONA SCH FACS BRD COP 2004 C			1	1FE	447,182	107.1360	455,328	425,000	435,022		(2,488)			4.750	4.011	MS	6,729	20,188	11/18/2004	09/01/2016
04057P-DR-6	ARIZONA SCH FACS BRD COP 2004 C			1	1FE	322,870	104.3100	323,361	310,000	315,839		(1,445)			4.750	4.172	MS	4,908	14,725	11/18/2004	09/01/2018
04057P-DS-4	ARIZONA SCH FACS BRD COP 2004 C			1	1FE	3,120,218	103.4750	3,114,598	3,010,000	3,060,118		(12,383)			4.750	4.252	MS	47,658	142,975	11/18/2004	09/01/2019
040677-AH-9	ARIZONA SPORTS TOURISM MULT STAD 03A SR			1	1FE	270,490	106.7700	261,587	245,000	252,214		(2,691)			5.250	4.000	JJ	6,431	12,863	04/03/2003	07/01/2014
040677-AL-0	ARIZONA SPORTS TOURISM MULT STAD 03A SR			1	1FE	3,593,847	108.1820	3,624,097	3,350,000	3,419,062		(25,601)			5.250	4.371	JJ	87,938	175,875	02/05/2003	07/01/2017
040588-VU-6	ARIZONA ST COP 2004 B			1	1FE	273,833	109.9150	274,788	250,000	259,775		(2,424)			5.250	4.091	MS	4,375	13,125	07/13/2004	09/01/2015
040588-VV-4	ARIZONA ST COP 2004 B			1	1FE	1,835,036	109.4140	1,849,097	1,690,000	1,749,673		(14,762)			5.250	4.201	MS	29,575	88,725	07/13/2004	09/01/2016
040588-VW-2	ARIZONA ST COP 2004 B			1	1FE	2,906,529	108.6000	2,975,640	2,740,000	2,808,717		(16,902)			5.250	4.502	MS	47,950	143,850	07/13/2004	09/01/2017
040660-HQ-8	ARIZONA STATE UNIV COP RESEARCH 2005 A			1	1FE	3,031,061	103.0540	2,937,039	2,850,000	2,934,051		(18,093)			5.000	4.219	MS	47,500	142,500	01/12/2005	09/01/2022
040660-FA-5	ARIZONA STATE UNIV COP UNIV PROJ 2002			1	1FE	725,832	106.1580	759,030	715,000	717,353		(1,479)			5.000	4.770	JJ	17,875	35,750	06/22/2004	07/01/2020
12022B-CT-9	BULLHEAD CITY AZ MUN PPTY EXCISE TAX 06			1	1FE	1,459,485	100.7980	1,396,052	1,385,000	1,424,262		(7,750)			5.000	4.300	JJ	34,625	69,250	01/20/2006	07/01/2026
221825-AV-4	COTTONWOOD AZ WTR SYS 2006 SR			1	1FE	271,383	92.3790	240,185	260,000	266,648		(1,045)			5.000	4.471	JJ	6,500	13,000	01/20/2006	07/01/2030
26116P-AX-8	DOWNTOWN PHOENIX AZ HOTEL CORP 05B SUB			1	1FE	5,014,941	97.1910	4,747,780	4,885,000	4,960,480		(13,124)			5.000	4.650	JJ	122,125	244,250	06/21/2006	07/01/2022
26116P-AY-6	DOWNTOWN PHOENIX AZ HOTEL CORP 05B SUB			1	1FE	5,295,528	95.9610	4,961,184	5,170,000	5,242,959		(12,674)			5.000	4.680	JJ	129,250	258,500	06/21/2006	07/01/2023
375290-BG-7	GILBERT AZ PUB FACS MUN PPTY CORP 06			1	1FE	4,871,722	110.5320	5,045,786	4,565,000	4,742,680		(28,164)			5.000	4.200	JJ	114,125	228,250	12/12/2005	07/01/2017
375306-AG-2	GILBERT AZ WTR RES WTR 2007 SUB				1FE	3,253,842	110.0320	3,383,484	3,075,000	3,192,858		(28,667)			5.000	4.047	AO	38,438	153,750	10/28/2008	10/01/2014
375306-AL-1	GILBERT AZ WTR RES WTR 2007 SUB			1	1FE	4,544,451	109.1180	4,719,354	4,325,000	4,480,002		(19,351)			5.000	4.258	AO	54,063	216,250	06/13/2007	10/01/2018
375306-AM-9	GILBERT AZ WTR RES WTR 2007 SUB			1	1FE	4,149,940	107.3770	4,268,236	3,975,000	4,098,712		(15,396)			5.000	4.336	AO	49,688	198,750	06/13/2007	10/01/2019
375306-AN-7	GILBERT AZ WTR RES WTR 2007 SUB			1	1FE	5,355,125	105.7890	5,448,134	5,150,000	5,295,167		(18,030)			5.000	4.384	AO	64,375	257,500	06/13/2007	10/01/2020
378352-LL-0	GLENDALE AZ WTR SWR 06 SUB			1	1FE	5,350,734	101.1130	5,389,323	5,330,000	5,341,652		(2,038)			4.500	4.451	JJ	119,925	239,850	02/07/2006	07/01/2024
378352-LM-8	GLENDALE AZ WTR SWR 06 SUB			1	1FE	5,769,208	100.5320	5,795,670	5,765,000	5,767,367		(414)			4.500	4.491	JJ	129,713	259,425	02/07/2006	07/01/2025
378352-LN-6	GLENDALE AZ WTR SWR 06 SUB			1	1FE	4,491,870	99.8890	4,504,994	4,510,000	4,494,821		663			4.500	4.552	JJ	101,475	202,950	02/07/2006	07/01/2026
382512-BP-5	GOODYEAR AZ PUB IMPT CORP MUN FACS 07A			1	1FE	5,506,208	91.2520	5,155,738	5,650,000	5,523,590		5,939			4.500	6.524	JJ	127,125	254,250	11/28/2007	07/01/2027
391577-KU-6	GREATER AZ DEV INFRA PINAL CNTY 06-1			1	1FE	3,315,109	96.6390	3,242,238	3,355,000	3,323,042		1,840			4.500	4.644	FA	62,906	150,975	04/21/2006	08/01/2023
391577-KV-4	GREATER AZ DEV INFRA PINAL CNTY 06-1			1	1FE	3,640,462	94.2140	3,481,207	3,695,000	3,650,438		2,314			4.500	4.680	FA	69,281	166,275	04/21/2006	08/01/2024
590545-JH-3	MESA AZ UTIL SYS 2002			1	1FE	360,000	102.2940	368,258	360,000	360,000					5.000	4.999	JJ	9,000	18,000	10/21/2002	07/01/2021
71883V-DS-0	PHOENIX AZ INDL DEV CAPITOL MALL 05			1	1FE	2,534,652	105.0660	2,500,571	2,380,000	2,461,485		(15,366)			5.000	4.191	MS	35,039	119,000	10/20/2005	09/15/2017
721664-CD-0	PIMA CNTY AZ COP JUSTICE BLDG PROJ 07A			1	1FE	803,678	106.4930	798,698	750,000	786,836		(4,848)			5.000	4.216	JJ	18,750	37,500	04/19/2007	07/01/2018
721664-CE-8	PIMA CNTY AZ COP JUSTICE BLDG PROJ 07A			1	1FE	1,491,255	105.3730	1,469,953	1,395,000	1,461,087		(8,687)			5.000	4.247	JJ	34,875	69,750	04/19/2007	07/01/2019
721664-CG-3	PIMA CNTY AZ COP JUSTICE BLDG PROJ 07A			1	1FE	1,626,729	102.9000	1,687,560	1,640,000	1,618,821		1,487			5.000	4.308	JJ	41,000	82,000	04/19/2007	07/01/2021
76716N-AQ-7	RIO NUEVO AZ MULTI PURP TUCSON CONV COPO				1FE	2,966,386	101.8470	2,938,286	2,885,000	2,890,345		(10,331)			5.000	4.622	JJ	72,125	144,250	03/26/2002	07/01/2011
76716N-AR-5	RIO NUEVO AZ MULTI PURP TUCSON CONV COPO				1FE	3,376,692	105.0290	3,465,957	3,300,000	3,313,660		(8,591)			5.000	4.712	JJ	82,500	165,000	03/26/2002	07/01/2012
868522-AC-7	SUPERSTITION MTNS AZ SWR APACHE JCT 00			1	3	22,980,491	75.5440	22,300,623	29,520,045	22,300,623	(2,715,693)	12,838			6.000	8.085	JJ	885,601	1,767,917	10/12/2000	07/01/2030
86888V-BG-1	SURPRISE AZ MUN PPTY CORP EXCISE TAX 03			1	1FE	1,812,531	108.3720	1,815,231	1,675,000	1,730,628		(14,536)			5.000	3.959	JJ	41,875	83,750	12/19/2003	07/01/2016
86888V-BH-9	SURPRISE AZ MUN PPTY CORP EXCISE TAX 03			1	1FE	2,362,683	107.0580	2,355,276	2,200,000	2,266,084		(17,232)			5.000	4.069	JJ	55,000	110,000	12/19/2003	07/01/2017
87972F-AS-6	TEMPE AZ INDL LSE AZ ST UNIV FDNTN 03			1	6*	226,874	100.0460	225,104	225,000		218	(218)			5.000	4.932	JJ	5,625	11,250	10/15/2003	07/01/2023
898700-FJ-3	TUCSON & PIMA CNTY AZ INDL DEV SGL 08A			1	1FE	3,420,000	103.9450	3,554,919	3,420,000	3,420,000					5.050	5.050	JD	14,393	157,308	01/17/2008	12/01/2027
898700-FK-0	TUCSON & PIMA CNTY AZ INDL DEV SGL 08A			1	1FE		103.2890								5.200	5.200	JD		510	01/17/2008	12/01/2039
04108H-BE-4	ARKANSAS DEV DRIVER LIC ST POLICE 04			1	1FE	590,409	100.1100	600,660	600,000	594,240		768			4.000	4.542	JD	2,000	24,000	08/19/2004	06/01/2017
041083-PC-4	ARKANSAS DEV FIN AUTH SGL FAM MTG 06D			1	1FE	1,130,000	94.2060	1,064,528	1,130,000	1,130,000					4.800	4.801	JJ	27,120	53,160	10/27/2006	07/01/2026
041083-QJ-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B			1	1FE	1,635,000	97.7770	1,598,654	1,635,000	1,635,000					4.625	4.625	JJ	37,809	66,253	03/29/2007	07/01/2022
041083-QK-5	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B			1	1FE	4,145,000	93.6660	3,882,456	4,145,000	4,145,000					4.700	4.700	JJ	97,408	170,258	03/29/2007	07/01/2027
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D			1	1FE	930,000	97.9470	910,907	930,000	930,000					5.000	5.000	JJ	23,250	45,000	09/27/2007	07/01/2022
041083-RN-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D			1	1FE	580,000	95.6990	555,054	580,000	580,000					5.100	5.100	JJ	14,790	28,688	09/27/2007	07/01/2027
041083-TC-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B			1	1FE	10,280,000	103.3950	10,629,006	10,280,000	10,280,000					5.500	5.500	JJ	282,700	565,400	07/18/2008	07/01/2023
041083-TD-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B			1	1FE	4,760,000	102.2690	4,868,004	4,760,000	4,760,000					5.700	5.700	JJ	135,660	271,320	07/18/2008	07/01/2028
04109X-AJ-8	ARKANSAS DEV FIN PUB HLTH LAB 03			2	1FE	1,736,479	109.7220	1,739,094	1,585,000	1,632,662		(18,457)			5.000	3.760	JD	6,604	79,250	12/17/2003	12/01/2013
04109H-AU-8	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	617,498	61.7450	774,900	1,255,000	765,022		35,227			0.000	4.770	NA			06/14/2006	07/01/2021
04109H-AV-6	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	683,349	58.1820	852,366	1,465,000	848,106		39,368			0.000	4.810	NA			06/14/2006	07/01/2022
04109H-AW-4	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	441,840	54.7640	547,640	1,000,000	549,345		25,705			0.000	4.850	NA			06/14/2006	07/01/2023
04109H-AX-2	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	629,535	51.3010	769,515	1,500,000	783,400		36,802			0.000	4.870	NA			06/14/2006	07/01/2024
04109H-AY-0	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	398,490	47.9350	479,350	1,000,000	496,325		23,408			0.000	4.890	NA			06/14/2006	07/01/2025
04109H-AZ-7	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	377,470	45.2200	452,200	1,000,000	470,772		22,335			0.000	4.920	NA			06/14/2006	07/01/2026
04109H-BA-1	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	189,396	41.6700	220,851	530,000	236,525		11,287			0.000	4.950	NA			06/14/2006	07/01/2027
04109H-BB-9	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	169,420	38.9150	194,575	500,000	211,765		10,145			0.000	4.970	NA			06/14/2006	07/01/2028
04109H-BC-7	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	386,256	36.4090	436,908	1,200,000	483,013		23,185			0.000	4.980	NA			06/14/2006	07/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
04109H-BD-5	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	238,454	33.5700	261,846	780,000	298,319		14,347			0.000	4.990	NA			06/14/2006	07/01/2030
04109H-BE-3	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	290,300	30.6280	306,280	1,000,000	363,342		17,508			0.000	5.000	NA			06/14/2006	07/01/2031
041085-CM-1	ARKANSAS DEV FIN WASTEWTR REVOLVE 01A			2	1FE	3,768,155	114.5530	3,826,070	3,340,000	3,526,540		(34,924)			5.500	4.187	JD	15,308	183,700	01/14/2003	12/01/2015
041186-SL-2	ARKANSAS ST UNIV STUDENT FEE 05				1FE	1,205,971	109.4340	1,253,019	1,145,000	1,189,640		(3,820)			5.000	4.480	AO	14,313	57,250	05/11/2006	04/01/2020
041186-WC-7	ARKANSAS ST UNIV STUDENT FEE 07			1	1FE	3,531,696	89.9540	3,161,883	3,515,000	3,526,786		(1,475)			4.750	4.581	MS	55,654	166,963	06/06/2007	03/01/2037
082766-JX-5	BENTON AR PUB UTILS 2006			1	1	4,840,812	92.6630	4,355,161	4,700,000	4,799,700		(13,695)			5.000	4.600	MS	78,333	235,000	11/02/2007	09/01/2036
083422-AP-0	BENTONVILLE AR SALES & USE TAX 2007			1	1FE	1,366,807	105.8520	1,365,491	1,290,000	1,346,055		(6,933)			5.000	4.260	MN	10,750	64,500	10/10/2007	11/01/2021
312673-DW-3	FAYETTEVILLE AR SALES & USE TAX 07			1	1FE	203,499	105.0120	215,275	205,000	202,782		134			5.000	4.303	MN	1,708	10,250	09/19/2007	11/01/2022
348761-CB-1	FORT SMITH AR SALES & USE TAX 2006				1FE	2,876,328	101.8690	2,781,024	2,730,000	2,751,323		(31,046)			5.000	3.800	MS	45,500	136,500	08/16/2006	09/01/2011
348815-FA-4	FORT SMITH AR WTR & SWR 2002A			1	1FE	2,460,413	103.6120	2,419,340	2,335,000	2,346,890		(15,271)			5.250	4.550	AO	30,647	122,588	01/31/2002	10/01/2013
348815-FB-2	FORT SMITH AR WTR & SWR 2002A			1	1FE	1,904,333	103.6500	1,891,613	1,825,000	1,832,560		(9,699)			5.250	4.679	AO	23,953	95,813	01/31/2002	10/01/2014
348815-FT-3	FORT SMITH AR WTR & SWR 2002B				1FE	404,381	103.1440	397,104	385,000	386,823		(2,345)			5.000	4.350	AO	4,813	19,250	01/31/2002	10/01/2011
348815-JS-1	FORT SMITH AR WTR & SWR 2007			1	1FE	1,332,446	103.2240	1,310,945	1,270,000	1,315,527		(5,684)			5.000	4.341	AO	15,875	63,500	10/17/2007	10/01/2024
74539X-JW-3	PULASKI CNTY AR PUB MULTI WILMINGTON 01			1	1Z	2,805,000	94.4760	2,650,052	2,805,000	2,805,000					5.750	5.758	FA	67,203	161,288	05/25/2001	02/01/2034
79506L-AK-2	SALINE CNTY AR IMPT DIST 8 HURRICANE LKO			1	5	6,669,591	78.8380	5,799,860	7,356,681	5,799,860	1,167,100	17,694			7.000	7.150	FA	214,570	510,899	06/19/2003	02/01/2034
812837-BM-3	SEBASTIAN CNTY AR HLTH SPARKS 01A				1	1,550,453	104.0120	1,523,776	1,465,000	1,473,741		(10,063)			5.500	4.760	MN	13,429	80,575	10/18/2001	11/01/2011
812837-BP-6	SEBASTIAN CNTY AR HLTH SPARKS 01A			1	1	1,885,304	105.0070	1,895,376	1,805,000	1,821,553		(8,427)			5.500	5.002	MN	16,546	99,275	10/18/2001	11/01/2013
812837-BQ-4	SEBASTIAN CNTY AR HLTH SPARKS 01A			1	1	1,977,238	105.0070	2,010,884	1,915,000	1,927,901		(6,555)			5.500	5.154	MN	17,554	105,325	10/18/2001	11/01/2014
842219-DE-4	SOUTHERN AR UNIV STUDENT FEE 07			1	2	2,835,000	88.5370	2,510,024	2,835,000	2,835,000					4.750	4.750	JD	11,222	129,913	12/07/2007	12/01/2032
914084-RC-4	UNIVERSITY OF AR UALR CAP IMPT 04B			1	1FE	298,470	102.4790	322,809	315,000	299,984		1,008			4.500	4.411	JD	1,181	14,175	09/02/2004	12/01/2021
914084-KV-9	UNIVERSITY OF AR VAR FAYETTEVILLE 01A				1FE	1,076,660	103.9300	1,039,300	1,000,000	1,008,368		(8,791)			5.000	4.059	JD	4,167	50,000	11/16/2001	12/01/2011
914084-KX-5	UNIVERSITY OF AR VAR FAYETTEVILLE 01A			1	1FE	1,264,760	104.6330	1,208,511	1,155,000	1,167,110		(12,692)			5.500	4.468	JD	5,294	63,525	11/16/2001	12/01/2013
914084-KY-3	UNIVERSITY OF AR VAR FAYETTEVILLE 01A			1	1FE	1,563,437	104.6330	1,506,715	1,440,000	1,453,680		(14,323)			5.500	4.615	JD	6,600	79,200	11/16/2001	12/01/2014
914084-KZ-0	UNIVERSITY OF AR VAR FAYETTEVILLE 01A			1	1FE	1,527,451	104.6330	1,485,789	1,420,000	1,431,967		(12,515)			5.500	4.753	JD	6,508	78,100	11/16/2001	12/01/2015
914084-LB-2	UNIVERSITY OF AR VAR FAYETTEVILLE 01A			1	1FE	1,294,687	104.5860	1,249,803	1,195,000	1,213,648		(19,646)			5.500	3.750	JD	5,477	65,725	08/08/2006	12/01/2017
914084-XR-4	UNIVERSITY OF AR VAR FAYETTEVILLE 05B			1	1FE	2,023,874	103.7230	2,074,460	2,000,000	2,012,752		(2,324)			4.500	4.041	MN	15,000	90,000	02/16/2005	11/01/2021
914115-VA-5	UNIVERSITY OF CENTRAL AR 07			1	1FE	1,036,602	100.2860	1,032,946	1,030,000	1,034,807		(591)			4.500	4.460	MN	7,725	46,350	10/05/2007	11/01/2023
914115-VB-3	UNIVERSITY OF CENTRAL AR 07			1	1FE	1,267,011	97.6670	1,235,488	1,265,000	1,266,466		(180)			4.500	4.521	MN	9,488	49,050	10/05/2007	11/01/2025
00827N-AM-2	AFFORDABLE HSG AGY CA VALLEY I-IV 01			1	1	3,930,000	102.9920	4,047,586	3,930,000	3,996,220		24,346			7.500	7.501	JJ	147,375	294,750	08/23/2001	07/01/2031
010869-AP-0	ALAMEDA CORRIDOR TRANSN CA SR 99A			1	1FE	2,760,929	94.0250	2,613,895	2,780,000	2,765,850		746			4.750	5.009	AO	33,013	132,050	04/17/2003	10/01/2025
010869-AQ-8	ALAMEDA CORRIDOR TRANSN CA SR 99A			1	1FE	4,257,582	89.1880	3,745,896	4,200,000	4,200,000		(6,752)			5.000	4.883	AO	52,500	210,000	04/17/2003	10/01/2029
010869-DP-7	ALAMEDA CORRIDOR TRANSN CA SUB CAB 04A	@			2FE	7,866,463	74.8580	10,708,437	14,305,000	10,841,399		510,318			0.000	4.880	NA			04/22/2004	10/01/2016
05028V-AU-2	AUBURN CA REDEV PROJ AREA 2008			1	1FE	947,770	96.8830	930,077	960,000	948,362		280			6.000	6.267	JD	4,800	54,600	10/08/2008	06/01/2033
050286-CS-0	AUBURN CA UNION SCH DIST COP 2008			1	1FE	2,925,000	95.0820	2,781,149	2,925,000	2,925,000					5.000	5.000	JD	12,188	140,000	05/15/2008	06/01/2033
074406-JE-0	BEAUMONT CA FING AUTH LOC AGY 2007A			1	2FE	4,338,603	88.6240	3,855,144	4,350,000	4,340,423		495			4.500	4.578	MS	65,250	195,750	01/19/2007	09/01/2026
074406-JX-8	BEAUMONT CA FING AUTH LOC AGY 2007B			1	2FE	2,490,476	93.3630	2,306,066	2,470,000	2,484,098		(1,784)			4.500	4.380	MS	37,050	111,150	03/07/2007	09/01/2025
079438-AW-7	BELLFLOWER CA USD COP FING PROJ 03			1	2FE	1,813,838	101.8300	1,792,208	1,760,000	1,776,070		(5,731)			5.000	4.622	FA	36,667	88,000	05/01/2003	08/01/2024
079438-BA-4	BELLFLOWER CA USD COP FING PROJ 03			1	2FE	384,015	98.8450	370,669	375,000	377,698		(961)			5.000	4.702	FA	7,813	18,750	05/01/2003	08/01/2028
10727U-BF-0	BRENTWOOD CA INFRA FING CAP IMPT 01			1	1FE	5,830,000	100.2170	5,842,651	5,830,000	5,830,000					5.000	4.999	MN	48,583	282,750	01/28/2003	11/01/2031
130658-JU-2	CALIFORNIA DEPT VET AFF HOME 03A3 REMK			1	1FE	11,555,000	93.6110	10,816,751	11,555,000	11,555,000					4.500	4.686	JD	43,331	418,725	02/05/2007	12/01/2023
13068G-PA-8	CALIFORNIA PUB WKS BRD DEPT CORR 93A			2	2FE	3,628,767	101.7320	4,730,538	4,650,000	4,149,922		54,535			5.000	6.908	JD	19,375	232,500	01/05/1995	12/01/2019
130684-Q8-9	CALIFORNIA PUB WKS BRD GEN SVCS 06 A			1	1FE	2,547,807	96.0080	2,448,204	2,550,000	2,448,204		88	99,983		4.625	4.636	AO	29,484	99,438	04/12/2006	04/01/2025
130684-Q9-7	CALIFORNIA PUB WKS BRD GEN SVCS 06 A			1	1FE	3,498,058	95.0020	3,339,320	3,515,000	3,339,320		629	161,447		4.625	4.686	AO	40,642	160,256	04/12/2006	04/01/2026
13077P-BF-1	CALIFORNIA STATE UNIV FRESNO ASSOC 01			1	2FE	2,847,278	101.1000	2,931,900	2,900,000	2,863,436		2,108			5.125	5.261	FA	61,927	148,625	06/08/2001	02/01/2025
130612-AU-8	CALIFORNIA STATE UNIV L A AUX SVCS 01			1	1	3,390,281	101.9410	3,516,965	3,450,000	3,445,521		10,373			5.125	5.248	JD	14,734	176,813	06/08/2001	06/01/2026
130612-AV-6	CALIFORNIA STATE UNIV L A AUX SVCS 01			1	1	3,114,080	101.9410	3,262,112	3,200,000	3,193,252		15,607			5.125	5.299	JD	13,667	164,000	06/08/2001	06/01/2033
130795-FZ-5	CALIFORNIA STWIDE CMNTY VALLEYCARE 07A			1	2	4,000,000	81.9900	3,279,600	4,000,000	4,000,000					5.125	5.125	JJ	94,528	205,000	05/18/2007	07/15/2031
142653-AV-6	CARLSBAD CA MUN GOLF COURSE 06A			1	1FE	5,705,702	92.0180	5,222,022	5,675,000	5,694,499		(2,967)			4.500	4.268	MS	85,125	255,375	12/08/2006	09/01/2030
14837K-AV-7	CASTAIC LAKE WTR AGY CA COP 99 A CAP	@			1FE	4,329,244	48.7330	5,090,162	10,445,000	4,929,261		285,558			0.000	5.450	NA			10/28/2008	08/01/2023
169480-AV-2	CHINO BASIN CA DESALTER AUTH 2008 A			1	1FE	1,314,109	95.2010	1,261,413	1,325,000	1,315,265		468			4.500	4.588	JD	4,969	59,625	05/29/2008	06/01/2025
169480-AW-0	CHINO BASIN CA DESALTER AUTH 2008 A			1	1FE	1,685,102	94.1560	1,610,068	1,710,000	1,687,525		982			4.500	4.668	JD	6,413	76,950	05/29/2008	06/01/2026
169480-AX-8	CHINO BASIN CA DESALTER AUTH 2008 A			1	1FE	1,140,232	93.0650	1,084,207	1,165,000	1,142,446		898			4.500	4.754	JD	4,369	52,425	05/29/2008	06/01/2027
169480-AY-6	CHINO BASIN CA DESALTER AUTH 2008 A			1	1FE	1,719,962	92.0430	1,629,161	1,770,000	1,724,080		1,670			4.500	4.844	JD	6,638	79,650	05/29/2008	06/01/2028
171294-DR-9	CHULA VISTA CA COPS POLICE FAC 2002			1	1FE	1,520,041	102.3840	1,530,641	1,495,000	1,504,704		(2,427)			5.000	4.856	FA	31,146	74,750	09/09/2003	08/01/2021
171294-DY-4	CHULA VISTA CA COPS POLICE FAC 2002			1	1FE	2,626,962	87.5700	2,276,820	2,600,000	2,276,820		(2,521)	333,277		5.000	4.945	FA	54,167	130,000	02/24/2003	08/01/2029
17131M-JV-0	CHULA VISTA CA ELEM SCH DIST COP 03 A			1	2FE	846,750	100.9880	908,892	900,000	850,191		3,010			4.700	4.778	MS	14,100	42,300	05/01/2003	09/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
17131N-BY-0	CHULA VISTA CA PUB FING AD 05A REF			1	2FE	754,733	92.4380	716,395	775,000	755,171		1,576			4.500	4.300	MS	11,625	34,875	07/14/2005	09/01/2020
189337-AP-3	CLOVIS CA PUB FING CORP YARD PROJ 01			1	1FE	3,045,268	100.2490	3,172,881	3,165,000	3,078,848		4,392			5.000	5.271	MS	52,750	158,250	06/26/2001	03/01/2027
18979P-AS-2	COACHELLA CA WTR AUTH 2003			1	1FE	3,638,041	100.8140	3,684,752	3,655,000	3,640,997		475			5.000	5.229	MS	60,917	180,250	10/03/2003	03/01/2033
189852-CH-7	COACHELLA VLY CA UNI SCH DIST COP 03			1	2FE	1,396,601	85.2810	1,176,878	1,380,000	1,385,089		(1,748)			5.000	4.852	MS	23,000	69,000	04/10/2003	09/01/2031
195164-BD-9	COLMA CA COP CAP IMPT 2003			1	1FE	5,206,549	87.4450	4,595,235	5,255,000	4,595,235		1,388	619,706		5.000	5.122	MN	43,792	262,750	09/17/2003	05/01/2033
219672-EL-2	CORONA CA COP CLEARWTR COGEN 2003			1	2FE	2,398,350	101.0080	2,434,293	2,410,000	2,373,659		2,831			5.000	4.630	MS	40,167	120,500	09/12/2003	09/01/2020
219672-ER-9	CORONA CA COP CLEARWTR COGEN 2003			1	2FE	2,942,210	94.6920	2,802,883	2,960,000	2,944,944		439			5.000	5.077	MS	49,333	148,000	10/07/2003	09/01/2031
219703-DS-1	CORONA CA REDEV AGY TAX ALLOC DWNTN 04A			1	2FE	2,285,935	95.0630	2,167,436	2,280,000	2,262,689		1,356			5.000	4.591	MS	38,000	114,000	07/30/2004	09/01/2020
219703-DT-9	CORONA CA REDEV AGY TAX ALLOC DWNTN 04A			1	2FE	1,490,837	93.2470	1,356,744	1,455,000	1,470,002		(3,669)			5.000	4.691	MS	24,250	72,750	07/28/2004	09/01/2021
219703-DU-6	CORONA CA REDEV AGY TAX ALLOC DWNTN 04A			1	2FE	2,063,274	91.6930	1,948,476	2,125,000	2,057,423		4,077			5.000	4.751	MS	35,417	106,250	07/30/2004	09/01/2022
219703-DV-4	CORONA CA REDEV AGY TAX ALLOC DWNTN 04A			1	2FE	2,674,204	89.9800	2,514,941	2,795,000	2,671,075		6,628			5.000	4.771	MS	46,583	139,750	07/20/2004	09/01/2023
219770-FK-5	CORONADO CA CMNTY DEV AGY TAX ALLOC 05			1	1FE	2,070,684	100.5710	2,016,449	2,005,000	2,039,939		(6,576)			5.000	4.582	MS	33,417	100,250	11/10/2005	09/01/2024
230337-JV-0	CULVER CITY CA REDEV AGY TAX ALLOC 02A			1	2FE	1,112,947	97.8100	1,110,144	1,135,000	1,119,134		864			5.125	5.270	MN	9,695	29,084	04/05/2002	11/01/2025
254482-CD-2	DINUBA CA REDEV PROJ NO 2 TAX ALLOC 01			1	2FE	5,990,971	85.4980	5,040,107	5,895,000	5,924,127		(10,012)			5.000	4.955	MS	98,250	294,750	03/10/2003	09/01/2031
254482-CS-9	DINUBA CA REDEV PROJ NO 2 TAX ALLOC 03			1	2FE	5,370,000	83.3660	4,476,754	5,370,000	5,370,000					5.000	5.159	MS	89,500	268,500	10/03/2003	09/01/2033
271014-LW-0	EAST BAY CA MUN UTIL DIST WTR SUB 01			1	1FE	8,445,723	101.8910	8,951,124	8,785,000	8,751,330		77,724			5.000	5.280	JD	36,604	439,250	06/01/2001	06/01/2026
28282Q-AV-4	EL CENTRO CA FING WSTWTR 2006 A			1	1FE	5,143,968	103.0070	5,207,004	5,055,000	5,110,096		(8,148)			5.000	4.782	AO	63,188	246,500	06/22/2006	10/01/2026
291195-JF-3	EMERYVILLE CA PUB FING AUTH REDEV 01A			1	2FE	3,561,599	100.9710	3,614,762	3,580,000	3,568,165		859			5.200	5.338	MS	62,053	186,160	06/28/2001	09/01/2022
291195-JG-1	EMERYVILLE CA PUB FING AUTH REDEV 01A			1	2FE	6,358,588	92.0960	6,013,869	6,530,000	6,398,563		5,268			5.125	5.538	MS	111,554	334,663	06/28/2001	09/01/2031
296344-CM-4	ESCONDIDO CA COP WSTWTR PROJ 05A			1	2FE	916,468	100.6650	1,016,717	1,010,000	928,770		4,877			4.500	4.624	MS	15,150	45,450	12/08/2004	09/01/2022
296344-CN-2	ESCONDIDO CA COP WSTWTR PROJ 05A			1	2FE	578,038	100.3290	652,139	650,000	587,388		3,329			4.500	4.790	MS	9,750	29,250	12/08/2004	09/01/2023
296344-CP-7	ESCONDIDO CA COP WSTWTR PROJ 05A			1	2FE	1,062,428	97.8640	1,149,902	1,175,000	1,074,982		4,799			4.625	4.799	MS	18,115	54,344	12/08/2004	09/01/2024
296344-CQ-5	ESCONDIDO CA COP WSTWTR PROJ 05A			1	2FE	691,735	96.4330	747,356	775,000	700,435		3,212			4.625	4.855	MS	11,948	35,844	12/08/2004	09/01/2025
296344-CR-3	ESCONDIDO CA COP WSTWTR PROJ 05A			1	2FE	1,713,356	96.7740	1,669,352	1,725,000	1,715,489		400			4.750	4.837	MS	27,313	81,938	12/08/2004	09/01/2026
29767R-AU-6	ETIWANDA SCH DIST CA 2008			1	1FE	5,187,600	95.9030	4,795,150	5,000,000	5,144,627		(15,358)			5.000	4.619	MS	73,611	250,000	01/17/2008	09/15/2032
344643-DH-1	FONTANA CA USD COP 2007			1	1FE	5,244,541	89.3530	5,026,106	5,625,000	5,026,106		11,341	554,439		4.500	4.522	MS	84,375	174,375	04/25/2007	09/01/2028
345105-GB-0	FOOTHILL/EASTERN CA TOLL RD 99 CAP	B		1	2FE	1,619,400	20.5430	2,054,300	10,000,000	2,054,300		159,602	793,958		0.000	5.993	NA			03/13/2001	01/15/2032
35981R-AS-8	FULLERTON CA PUB FING TAX ALLOC 05			1	1FE	5,263,776	97.0710	4,892,378	5,040,000	5,159,724		(22,628)			5.000	4.432	MS	84,000	252,000	12/08/2005	09/01/2022
35981R-AT-6	FULLERTON CA PUB FING TAX ALLOC 05			1	1FE	5,075,850	95.3020	4,645,973	4,875,000	4,982,553		(20,305)			5.000	4.472	MS	81,250	243,750	12/08/2005	09/01/2023
35981R-AU-3	FULLERTON CA PUB FING TAX ALLOC 05			1	1FE	5,657,209	94.3180	5,140,331	5,450,000	5,561,055		(20,942)			5.000	4.512	MS	90,833	272,500	12/08/2005	09/01/2024
38122N-BV-3	GOLDEN STATE CA TOBACCO CORP ENH 03 B			1	1FE	34,098,050	110.0390	38,513,650	35,000,000	34,684,726		118,084			5.500	5.850	JD	160,417	1,925,000	09/25/2003	06/01/2033
44667S-AR-1	HUNTINGTON PARK CA PUB FIN 04 A REF			1	1FE	2,740,018	104.5990	2,876,473	2,750,000	2,742,850		495			5.000	5.198	MS	45,833	137,500	05/26/2004	09/01/2022
452637-DD-0	IMPERIAL CA COP WASTEWATER REV 2001			1	2FE	942,312	100.9730	1,009,730	1,000,000	941,748		6,597			5.000	4.731	AO	10,556	45,000	02/04/2003	10/15/2020
456567-UX-2	INDUSTRY CA URBAN DEV AGY TAX ALLOC 03B			1	1FE	113,485	100.8900	116,024	115,000	114,175		111			4.125	4.703	MN	791	4,744	12/17/2003	05/01/2017
456567-UY-0	INDUSTRY CA URBAN DEV AGY TAX ALLOC 03B			1	1FE	1,736,874	90.6370	1,595,211	1,760,000	1,746,397		1,543			4.250	4.854	MN	12,467	74,800	12/17/2003	05/01/2018
482097-EE-8	JURUPA CA CMNTY SVC DIST NO 2 03A			1	2FE	220,791	89.6210	206,128	230,000	219,649		527			4.875	4.603	MS	3,738	11,213	07/10/2003	09/01/2025
509634-AR-2	LAKE ELSINORE CA CMNTY FAC DIST 90-2			1	1FE	6,898,097	91.7050	6,226,770	6,790,000	6,864,756		(9,359)			4.500	4.323	AO	76,388	305,550	03/09/2007	10/01/2024
51378P-AZ-4	LANCASTER CA FING SUB TAX RSD 5&6 03			1	2FE	2,074,267	91.2630	1,861,765	2,040,000	2,058,671		(2,607)			4.750	4.679	FA	40,375	96,900	05/15/2003	02/01/2027
51378P-BG-5	LANCASTER CA FING SUB TAX RSD 5&6 03			1	2FE	3,495,555	80.9230	2,860,628	3,535,000	3,496,204		1,142			4.750	4.735	FA	69,964	167,913	05/15/2003	02/01/2034
513799-QV-1	LANCASTER CA REDEV HSG SUB TAX 03			1	2FE	2,577,669	93.3100	2,360,743	2,530,000	2,552,241		(2,834)			4.750	4.327	FA	50,073	120,175	06/17/2003	08/01/2023
513799-QZ-2	LANCASTER CA REDEV HSG SUB TAX 03			1	2FE	3,694,611	87.4350	3,221,980	3,685,000	3,686,988		(252)			4.750	4.673	FA	72,932	175,038	05/15/2003	08/01/2027
53819T-BG-0	LIVERMORE CA REDEV TAX ALLOC 01 A			1	2FE	3,431,435	89.7020	3,139,570	3,500,000	3,452,345		2,747			5.000	5.140	FA	72,917	175,000	08/03/2001	08/01/2026
540269-DE-4	LODI CA UNI SCH DIST COP 07			1	1FE	2,904,506	89.5460	2,637,130	2,945,000	2,637,130		843	269,772		4.750	5.011	FA	58,286	139,888	12/07/2007	02/01/2037
54438E-GX-0	LOS ANGELES CA CMNTY REDEV BUNKER 04A			1	1FE	11,599,527	105.2040	11,735,506	11,155,000	11,345,088		(43,440)			5.000	4.520	JD	46,479	557,750	04/22/2004	12/01/2019
54438E-GY-8	LOS ANGELES CA CMNTY REDEV BUNKER 04A			1	1FE	6,188,340	103.5060	6,210,360	6,000,000	6,080,770		(18,413)			5.000	4.620	JD	25,000	300,000	04/22/2004	12/01/2020
54438E-GZ-5	LOS ANGELES CA CMNTY REDEV BUNKER 04A			1	1FE	6,956,468	102.1630	6,947,084	6,800,000	6,867,295		(15,303)			5.000	4.720	JD	28,333	340,000	04/22/2004	12/01/2021
54438E-HA-9	LOS ANGELES CA CMNTY REDEV BUNKER 04A			1	1FE	4,066,682	101.3320	4,306,610	4,250,000	4,064,547		10,768			5.000	4.831	JD	17,708	212,500	10/28/2008	12/01/2022
544358-ZP-2	LOS ANGELES CA COP REAL PPTY PROG 2002 A			1	1FE	3,957,254	100.3250	4,007,984	3,995,000	3,966,108		1,265			5.200	5.323	AO	51,935	207,740	05/02/2002	04/01/2027
544509-MN-9	LOS ANGELES CA DEPT WTR PWR ELEC 94			1	1	878,769	100.2440	822,001	820,000	820,000					5.375	4.932	FA	16,651	44,075	03/28/2001	02/15/2034
544648-LH-9	LOS ANGELES CA USD COP ADMIN BLDG 02C			1	1FE	1,955,000	100.1240	1,957,424	1,955,000	1,955,000					5.000	5.000	AO	24,438	92,750	01/29/2003	10/01/2031
544663-T9-8	LOS ANGELES CNTY CA COP CHLDRN INST 92			1	1FE	2,683,938	100.0900	2,737,462	2,735,000	2,712,208		1,861			6.625	6.830	JJ	90,597	181,194	02/14/1992	07/01/2022
545152-SE-1	LOS ANGELES CNTY CA COP SCHL FING 07B			1	2FE	3,020,544	87.7250	2,666,840	3,040,000	3,023,277		823			4.750	4.799	JD	12,033	72,200	06/08/2007	06/01/2027
556454-BS-4	MADERA CA USD COP SCH FAC PROJ 04			1	1FE	3,477,209	100.9910	3,660,924	3,625,000	3,510,177		5,777			5.000	5.528	MS	60,417	181,250	05/14/2004	09/01/2028
556454-BT-2	MADERA CA USD COP SCH FAC PROJ 04			1	1FE	2,460,582	100.2080	2,550,294	2,545,000	2,471,443		1,904			5.125	5.555	MS	43,477	130,431	05/14/2004	09/01/2033
567815-BP-9	MARIN CA MUN WTR DIST COP 2004			1	6*	278,393	85.1960	238,549	280,000		(48)	48			5.000	5.074	JJ	7,000	14,000	04/16/2004	07/01/2029
616903-AV-2	MORENO VALLEY CA CFD NO 3 AUTO MALL 00			1	3	1,325,000	100.9720	1,337,879	1,325,000	1,325,000					7.500	7.501	MS	33,125	99,375	03/17/2000	09/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
624121-AL-3	MOUNTAIN HOUSE CA PUB FIN UTIL 07			1	1FE	4,668,693	90.1510	4,246,112	4,710,000	4,673,233		1,609			5.000	5.087	JD	19,625	235,500	12/07/2007	12/01/2027
624121-AM-1	MOUNTAIN HOUSE CA PUB FIN UTIL 07			1	1FE	4,951,848	76.3560	3,867,431	5,065,000	4,960,156		2,948			5.000	5.265	JD	21,104	253,250	12/07/2007	12/01/2032
624121-AN-9	MOUNTAIN HOUSE CA PUB FIN UTIL 07			1	1FE	4,665,000	86.5940	4,039,610	4,665,000	4,665,000					5.200	5.172	JD	20,215	242,580	12/07/2007	12/01/2032
655534-BB-0	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0			1	1	1,062,191	108.7170	1,174,144	1,080,000	1,087,977		6,651			6.300	6.646	MS	22,680	68,040	09/06/2002	09/01/2014
655534-BC-8	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0			1	1	1,547,974	111.1860	1,762,298	1,585,000	1,569,186		8,648			6.500	6.972	MS	34,342	103,025	09/06/2002	09/01/2017
655534-BD-6	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0			1	1	1,115,870	111.5960	1,115,960	1,000,000	1,044,830		(13,945)			6.750	5.691	MS	22,500	67,500	04/11/2005	09/01/2022
655534-BE-4	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0			1	1	22,615,000	112.0060	25,330,157	22,615,000	22,903,168		89,552			7.000	7.142	MS	527,683	1,583,050	09/06/2002	09/01/2033
655531-HB-0	NORCO CA REDEV AGY TAX ALLOC NO 1 05			1	1FE	718,697	92.6830	648,781	700,000	709,420		(2,006)			5.000	4.642	MS	11,667	35,000	11/18/2005	03/01/2026
658620-CQ-0	NORTH CITY WEST CA SCH SPL TAX 02 SUB			1	1FE	553,284	96.5090	574,229	595,000	549,800		2,629			5.000	4.600	MS	9,917	29,750	03/13/2003	09/01/2022
683038-KJ-1	ONTARIO CA AD NO 108 CA COMMERCE CTR 95			1	3	8,550,000	100.3400	8,579,070	8,550,000	8,550,000					7.500	7.524	MS	211,969	641,250	11/29/1995	09/02/2020
68304A-BW-6	ONTARIO CA LEASE REV CAP PROJ 07			1	1FE	10,616,694	94.5700	9,698,154	10,255,000	9,698,154		(33,117)	816,317		5.000	4.454	FA	213,646	512,750	09/14/2007	08/01/2032
684105-DY-2	ORANGE CA REDEV AGY TAX ALLOC 03A REF			1	1FE	963,669	100.2920	982,862	980,000	962,458		1,391			4.650	4.521	MS	15,190	45,570	09/30/2003	09/01/2020
684105-DZ-9	ORANGE CA REDEV AGY TAX ALLOC 03A REF			1	1FE	1,756,019	99.6620	1,808,865	1,815,000	1,759,618		3,831			4.700	4.621	MS	28,435	85,305	09/30/2003	09/01/2021
684105-EA-3	ORANGE CA REDEV AGY TAX ALLOC 03A REF			1	1FE	2,391,074	98.8490	2,481,110	2,510,000	2,402,919		6,515			4.750	4.721	MS	39,742	119,225	09/30/2003	09/01/2022
684105-EB-1	ORANGE CA REDEV AGY TAX ALLOC 03A REF			1	1FE	3,035,000	97.9510	2,972,813	3,035,000	3,035,000					4.800	4.800	MS	48,560	145,680	09/30/2003	09/01/2023
684124-CX-6	ORANGE CA UNI SCH DIST COP 2003			1	1FE	7,427,250	99.9970	7,499,775	7,500,000	7,449,447		3,435			4.625	4.700	JD	28,906	346,875	05/01/2003	06/01/2023
684124-DD-9	ORANGE CA UNI SCH DIST COP 2003			2	1FE	12,117,916	93.9160	11,636,192	12,390,000	11,636,192		8,678	537,085		4.750	4.900	JD	49,044	588,525	05/01/2003	06/01/2029
684228-FR-5	ORANGE CNTY CA COP CIVIC CTR PKG 91	B		2	1FE	6,311,494	71.5110	9,121,228	12,755,000	8,631,368		424,139			0.000	5.006	NA			10/03/2005	12/01/2018
68723X-CG-3	OROVILLE CA PUB FIN TIF PROJ 1 02			1	1FE	3,554,914	87.3770	3,066,933	3,510,000	3,519,694		(5,332)			5.000	4.829	MS	51,675	175,500	04/16/2003	09/15/2030
691878-AB-8	OXNARD CA FING AUTH WSTWTR REDWOOD 04A			1	1FE	1,555,968	103.7960	1,608,838	1,550,000	1,552,384		(626)			5.000	4.951	JD	6,458	77,500	06/03/2004	06/01/2022
691879-DU-1	OXNARD CA FING AUTH WTR 06			1	2FE	1,334,270	101.1840	1,406,458	1,390,000	1,337,367		3,307			4.750	4.550	JD	5,502	66,025	04/21/2006	06/01/2022
691879-DV-9	OXNARD CA FING AUTH WTR 06			1	2FE	760,456	100.7070	805,656	800,000	762,907		2,073			4.750	4.570	JD	3,167	38,000	04/21/2006	06/01/2023
691879-DW-7	OXNARD CA FING AUTH WTR 06			1	2FE	1,197,475	99.1160	1,258,773	1,270,000	1,202,033		3,402			4.750	4.590	JD	5,027	60,325	04/21/2006	06/01/2024
696617-MJ-5	PALM DESERT CA FING TIF PROJ AREA 1 03			1	2FE	4,984,177	83.6540	4,178,517	4,995,000	4,970,058		(3,529)			5.000	5.007	AO	62,438	249,750	12/29/2005	04/01/2030
696617-KF-5	PALM DESERT CA FING TIF PROJ AREA 2 02A			1	2FE	1,077,596	95.0980	1,008,039	1,060,000	1,067,229		(1,808)			5.000	4.952	FA	22,083	53,000	06/17/2004	08/01/2020
696617-LE-7	PALM DESERT CA FING TIF SET-ASIDE 02			1	2FE	2,306,153	79.0120	1,821,227	2,305,000	2,305,445		(105)			5.000	5.154	AO	28,813	115,250	01/28/2003	10/01/2031
696716-HU-6	PALMDALE CA CMNTY REDEV AGY MERGED 04A			1	1FE	3,124,557	93.3190	3,018,870	3,235,000	3,145,899		3,739			5.000	5.591	MS	53,917	161,750	05/19/2004	09/01/2028
696712-CZ-9	PALMDALE CA COP PRK IMPT AVE S 02			1	1FE	20,270,667	89.2930	18,148,802	20,325,000	18,148,802		(143)	2,118,724		5.000	5.149	MS	338,750	1,016,250	04/27/2004	09/01/2032
699202-EQ-6	PARAMOUNT CA REDEV AGY PROJ 1 TAX 03			1	2FE	1,827,958	94.1700	1,836,315	1,950,000	1,820,021		7,681			5.000	4.659	FA	40,625	97,500	04/23/2003	08/01/2023
715895-GQ-5	PETALUMA CA CMNTY DEV TAX ALLOC 05 A			1	1FE	6,405,813	99.9930	6,249,563	6,250,000	6,329,944		(16,291)			5.000	4.669	MN	52,083	312,500	11/17/2005	05/01/2030
724568-HU-7	PITTSBURG CA REDEV TAX LOS MEDANOS 03A			1	1FE	3,551,775	93.0200	3,255,700	3,500,000	3,513,571		(4,842)			4.750	4.369	FA	69,271	166,250	05/21/2003	08/01/2024
724568-FX-3	PITTSBURG CA REDEV TAX LOS MEDANOS 99	B			1FE	1,206,348	57.7980	1,739,720	3,010,000	1,826,672		92,761			0.000	5.280	NA			01/10/2003	08/01/2020
726030-GD-5	PLACER CNTY CA WTR AGY 2ND SR COP 08			1	1FE	4,757,026	96.3400	4,595,418	4,770,000	4,758,217		479			4.750	4.606	JJ	113,288	226,575	04/16/2008	07/01/2029
729310-BQ-4	PLUMAS CNTY CA COP CAP IMPT 03A			1	1FE	1,315,816	85.0020	1,122,026	1,320,000	1,316,456		97			5.000	5.114	JD	5,500	66,000	01/17/2003	06/01/2033
732037-BJ-4	POMONA CA COP GEN FUND LSE 2003			1	1FE	1,745,047	106.6400	1,684,912	1,580,000	1,656,379		(13,822)			5.500	4.421	JD	7,242	86,900	07/24/2003	06/01/2018
752123-GE-3	RANCHO CUCAMONGA CA REDEV TIF 2001			1	2FE	1,384,936	89.5460	1,253,644	1,400,000	1,387,257		430			5.125	5.304	MS	23,917	71,750	05/26/2004	09/01/2030
752131-TQ-5	RANCHO MIRAGE CA REDEV TIF SUB 03 A-1	B			1FE	809,118	38.8040	1,055,469	2,720,000	1,182,794		67,140			0.000	5.930	NA			06/29/2004	04/01/2025
757293-BF-1	REDDING CA REDEV AGY CANBY-HILLTOP 03 A			1	1FE	1,992,700	100.9090	2,018,180	2,000,000	1,994,746		324			5.000	5.047	MS	33,333	100,000	08/20/2003	09/01/2022
767495-EH-3	RIPON CA REDEV AGY RIPON CMNTY 07			1	2FE	1,627,568	80.8250	1,313,406	1,625,000	1,626,823		(216)			4.750	4.674	MN	12,865	77,188	05/24/2007	11/01/2036
76827Q-CE-1	RIVER ISLANDS CA PUB CFD NO 03-1 05A			1	5*	5,740,000	84.5200	4,851,448	5,740,000	4,851,448	120,023				6.000	6.001	MS	114,800	344,400	10/26/2005	09/01/2035
76827Q-CF-8	RIVER ISLANDS CA PUB CFD NO 03-1 05B			1	5*	15,040,000	68.8900	10,361,056	15,040,000	10,361,056	71,139				9.000	9.117	MS	451,200	1,353,600	10/26/2005	09/01/2035
769044-AX-6	RIVERSIDE CA FIN AUTH CASA BLANCA 07A			1	2FE	4,866,043	79.2460	3,867,205	4,880,000	4,867,623		450			4.500	4.433	FA	91,500	219,600	03/22/2007	08/01/2029
769044-DA-3	RIVERSIDE CA FIN AUTH SYCAMORE 07C			1	2FE	17,777,152	80.1020	14,302,212	17,855,000	17,785,943		2,506			4.500	4.451	FA	334,781	803,475	03/22/2007	08/01/2030
769045-QR-9	RIVERSIDE CA REDEV AGY HSG SET-ASIDE 04A			1	1FE	183,574	98.0190	200,939	205,000	186,556		1,245			4.500	4.544	FA	3,844	9,225	11/17/2004	08/01/2021
769045-QS-7	RIVERSIDE CA REDEV AGY HSG SET-ASIDE 04A			1	1FE	336,827	95.8130	368,880	385,000	343,191		2,474			4.500	4.655	FA	7,219	17,325	11/17/2004	08/01/2022
769045-QT-5	RIVERSIDE CA REDEV AGY HSG SET-ASIDE 04A			1	1FE	1,009,394	94.3000	976,005	1,035,000	1,015,455		1,117			4.500	4.822	FA	19,406	46,575	11/17/2004	08/01/2023
768861-FU-5	RIVERSIDE CITY CA COP CAP IMPT PROJ 03			1	1FE	1,689,413	101.0330	1,656,941	1,640,000	1,655,832		(5,461)			5.000	4.612	MS	27,333	82,000	12/10/2003	09/01/2022
768901-PL-8	RIVERSIDE CNTY CA COP HIST COURTHSE 05B			1	1FE	1,407,780	98.9120	1,498,517	1,515,000	1,413,033		4,736			5.000	4.750	MN	12,625	73,250	06/27/2006	11/01/2024
76912T-GN-7	RIVERSIDE CNTY CA PUB 1 MID CNTY 06B			1	2FE	4,449,006	83.0600	3,729,394	4,490,000	4,455,532		1,681			4.500	4.616	AO	50,513	202,050	10/18/2006	10/01/2026
773756-EZ-0	ROCKLIN CA USD CMNTY FAC NO 1 TAX 04			1	1FE	298,272	85.1350	255,405	300,000	298,580		53			5.000	5.079	MS	5,000	15,000	04/16/2004	09/01/2029
773756-FA-4	ROCKLIN CA USD CMNTY FAC NO 1 TAX 04			1	1FE	460,000	92.5230	425,606	460,000	460,000					5.000	5.001	MS	7,667	23,000	04/16/2004	09/01/2025
773755-BW-2	ROCKLIN CA USD COP 2006			1	1FE	4,454,454	86.5610	3,899,573	4,505,000	3,899,573		1,100	559,038		4.500	4.638	AO	50,681	202,725	11/02/2006	10/01/2035
77539R-AQ-1	ROHNERT PARK CA FIN AUTH LSE 03 REF			1	2FE	2,151,507	97.2430	2,319,246	2,385,000	2,184,143		12,617			4.750	4.889	JJ	56,644	113,288	07/18/2003	07/01/2025
785849-PY-0	SACRAMENTO CA CITY FING TAX ALLOC 05A			1	1FE	1,322,675	92.6500	1,185,920	1,280,000	1,303,418		(4,158)			5.000	4.580	JD	5,333	64,000	11/17/2005	12/01/2024
785849-QP-8	SACRAMENTO CA CITY FING TAX ALLOC 05A	B			1FE	2,552,990	21.1390	1,806,328	8,545,000	3,034,970		146,428			0.000	9.614	NA			06/27/2007	12/01/2031
785849-VM-9	SACRAMENTO CA FIN CAP IMPT 911 CTR 03			1	1FE	2,805,405	111.1520	3,134,486	2,820,000	2,813,149		2,128			5.000	5.040	JD	11,750	141,000	01/10/2007	12/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
785849-VT-4	SACRAMENTO CA FIN CAP IMPT 911 CTR 03			1	1FE	208,913	99.7690	209,515	210,000	209,053		38			5.000	5.089	JD	875	10,500	01/10/2007	12/01/2027
785840-BK-4	SACRAMENTO CA FLOOD CTL DIST 2 O&M			1	2	2,690,000	102.0000	2,743,800	2,690,000	2,690,000					5.900	5.904	MN	26,452	158,710	11/01/1996	11/01/2025
786062-AW-9	SACRAMENTO CA REGL ARTS FACS COP 02			1	2	3,250,000	88.5110	2,876,608	3,250,000	3,250,000					5.000	4.999	MS	54,167	162,500	01/28/2003	09/01/2032
786110-MX-1	SACRAMENTO CNTY CA COP JUV COURTHSE 03			1	1FE	5,228,726	93.6410	5,051,932	5,395,000	5,251,172		3,571			5.000	5.394	JD	22,479	269,750	08/19/2003	12/01/2034
794872-CY-5	SALINAS CA COP MONTEREY STR PKG 04A			1	1FE	842,020	93.3190	769,882	825,000	830,501		(1,893)			5.000	4.730	MS	13,750	41,250	12/18/2003	09/01/2028
797010-HV-0	SAN BUENAVENTURA CA COP 2001 C			1	1	1,633,735	101.3260	1,783,338	1,760,000	1,645,716		6,874			4.750	4.796	FA	34,833	83,600	03/12/2003	02/01/2024
797300-XK-1	SAN DIEGO CA REDEV CENTRE CITY SUB 01A	@			1FE	82,624	41.6730	133,354	320,000	135,728		7,231			0.000	11.616	NA			11/29/2001	09/01/2026
797300-F8-8	SAN DIEGO CA REDEV CENTRE CITY SUB 04A			1	1FE	505,369	101.4600	507,300	500,000	499,223		61			5.000	4.560	MS	8,333	25,000	07/09/2004	09/01/2020
79765A-DW-3	SAN FRANCISCO CA ARPT INTL 2ND SER 23A 9			1	1FE	18,918,900	88.8350	16,976,369	19,110,000	18,937,137		6,597			5.000	6.644	MN	159,250	955,500	02/05/2008	05/01/2030
79765D-SR-2	SAN FRANCISCO CA COP JUVENILE HALL 03			1	1FE	4,174,283	90.4810	3,813,774	4,215,000	3,813,774		870	366,161		4.750	5.171	MS	66,738	200,213	04/30/2003	03/01/2034
798182-EF-4	SAN JOSE CA USD COP 2002 CAP	@			1FE	602,436	49.2830	901,879	1,830,000	944,325		50,655			0.000	5.590	NA			10/18/2002	01/01/2023
798432-DC-1	SAN LEANDRO CA COP CITY HALL 2003			1	1FE	701,990	98.8510	696,900	705,000	702,590		97			5.000	5.137	JD	2,938	35,250	10/08/2003	06/01/2028
79875E-CQ-6	SAN MARCOS CA PUB FACS AREAS 1-2-3 03A			1	1FE	2,485,917	94.2590	2,309,346	2,450,000	2,461,126		(3,954)			5.000	4.810	FA	51,042	122,500	10/01/2003	08/01/2026
79875E-CR-4	SAN MARCOS CA PUB FACS AREAS 1-2-3 03A			1	1FE	2,851,563	86.8280	2,487,622	2,865,000	2,853,605		329			5.000	5.060	FA	59,688	143,250	10/10/2003	08/01/2033
79875W-JQ-9	SAN MARCOS CA PUB FACS AUTH 99-01 DIST 0			1	1FE	2,817,049	87.2870	2,409,121	2,760,000	2,800,480		(5,055)			5.000	4.822	MS	46,000	138,000	06/22/2007	09/01/2030
79875W-JR-7	SAN MARCOS CA PUB FACS AUTH 99-01 DIST 0			1	1FE	2,296,350	82.8910	1,947,939	2,350,000	2,300,184		1,172			4.750	5.126	MS	37,208	111,625	06/22/2007	09/01/2035
799134-BS-9	SAN PABLO CA JT PWRS FING TAX ALLO 04				2FE	1,432,976	105.5460	1,372,098	1,300,000	1,379,644		(9,824)			5.000	4.001	JD	5,417	65,000	03/04/2004	12/01/2017
799134-BT-7	SAN PABLO CA JT PWRS FING TAX ALLO 04				2FE	568,251	103.8980	540,270	520,000	549,547		(3,094)			5.000	4.151	JD	2,167	26,000	03/04/2004	12/01/2018
799134-BX-8	SAN PABLO CA JT PWRS FING TAX ALLO 04				2FE	436,496	102.3040	409,216	400,000	423,579		(2,140)			5.000	4.201	JD	1,667	20,000	03/04/2004	12/01/2019
799563-DK-4	SAN YSIDRO CA SCH DIST COP 05			1	1FE	1,297,313	86.6490	1,104,775	1,275,000	1,284,728		(2,375)			5.000	4.771	MS	21,250	63,750	01/06/2005	09/01/2034
801825-EM-8	SANTA CRUZ CNTY CA REDEV LIVE OAK 03			1	1FE	3,115,000	101.9850	3,176,833	3,115,000	3,115,000					5.000	5.000	MS	51,917	155,750	08/13/2003	09/01/2023
80218M-EU-1	SANTA FE SPRINGS CA TIF CONS REDEV 06A	@			2FE	2,579,570	40.2980	2,820,860	7,000,000	3,050,817		179,872			0.000	6.170	NA			03/17/2008	09/01/2024
802520-AT-3	SANTA PAULA CA PUB FIN AUTH WTR 03			1	1FE	1,211,436	111.7810	1,341,372	1,200,000	1,204,043		(1,188)			5.000	4.882	FA	25,000	60,000	10/03/2003	02/01/2026
802595-DD-7	SANTA ROSA CA COP BLDG ACQ 07 B			1	1FE	2,583,702	88.2100	2,359,618	2,675,000	2,595,387		3,550			4.750	5.197	JJ	63,531	127,063	06/13/2007	07/01/2037
83557K-AT-5	SONOMA CNTY CA SALES TAX 07A			1	1FE	5,601,103	91.0140	5,934,113	6,520,000	5,647,579		25,787			4.500	4.519	MS	97,800	293,400	10/25/2007	09/01/2029
83557K-AU-2	SONOMA CNTY CA SALES TAX 07A			1	1FE	7,147,980	89.6550	6,491,022	7,240,000	6,491,022		2,593	664,737		4.500	4.557	MS	108,600	325,800	10/25/2007	09/01/2030
861394-BV-5	STOCKTON CA PUB FING AUTH LSE 06A			1	1FE	1,693,259	91.4570	1,563,915	1,710,000	1,563,915		565	131,807		4.500	4.644	FA	32,063	76,950	03/22/2006	08/01/2028
861394-BY-9	STOCKTON CA PUB FING AUTH LSE 06A			1	1FE	1,931,920	86.9900	1,713,703	1,970,000	1,713,703		1,034	222,721		4.500	4.785	FA	36,938	88,650	03/22/2006	08/01/2031
861422-BZ-5	STOCKTON CA UNI SCH DIST COP 04 CAP	@		1	1FE	568,941	46.4030	923,420	1,990,000	828,905		43,929			0.000	5.877	NA			01/27/2004	02/01/2027
861422-CA-9	STOCKTON CA UNI SCH DIST COP 04 CAP	@		1	1FE	567,252	43.8670	921,207	2,100,000	826,998		43,904			0.000	5.884	NA			01/27/2004	02/01/2028
861422-CB-7	STOCKTON CA UNI SCH DIST COP 04 CAP	@		1	1FE	535,836	41.4530	870,513	2,100,000	781,720		41,572			0.000	5.888	NA			01/27/2004	02/01/2029
861422-CC-5	STOCKTON CA UNI SCH DIST COP 04 CAP	@		1	1FE	481,960	39.1570	783,140	2,000,000	703,595		37,482			0.000	5.890	NA			01/27/2004	02/01/2030
861431-CW-2	STOCKTON-EAST WTR DIST CA COP REF 02B	@		1	1FE	1,008,040	58.4900	1,696,210	2,900,000	1,681,452		96,214			0.000	8.009	NA			04/04/2002	04/01/2020
861431-CX-0	STOCKTON-EAST WTR DIST CA COP REF 02B	@		1	1FE	1,132,120	54.8790	1,907,045	3,475,000	1,893,529		108,905			0.000	10.930	NA			04/04/2002	04/01/2021
861431-CY-8	STOCKTON-EAST WTR DIST CA COP REF 02B	@		1	1FE	1,187,928	51.4810	2,002,611	3,890,000	1,991,598		115,059			0.000	8.114	NA			04/04/2002	04/01/2022
861431-CZ-5	STOCKTON-EAST WTR DIST CA COP REF 02B	@		1	1FE	945,681	48.3160	1,594,428	3,300,000	1,588,140		92,041			0.000	8.149	NA			04/04/2002	04/01/2023
861431-DA-9	STOCKTON-EAST WTR DIST CA COP REF 02B	@		1	1FE	806,460	45.3060	1,359,180	3,000,000	1,356,611		78,869			0.000	8.185	NA			04/04/2002	04/01/2024
861431-DB-7	STOCKTON-EAST WTR DIST CA COP REF 02B	@		1	1FE	1,109,046	42.5780	1,869,174	4,390,000	1,867,182		108,723			0.000	8.202	NA			04/04/2002	04/01/2025
861431-DC-5	STOCKTON-EAST WTR DIST CA COP REF 02B	@		1	1FE	925,743	39.7880	1,551,732	3,900,000	1,559,881		90,971			0.000	8.219	NA			04/04/2002	04/01/2026
861431-DD-3	STOCKTON-EAST WTR DIST CA COP REF 02B	@		1	1FE	891,960	36.9850	1,479,400	4,000,000	1,504,215		87,857			0.000	8.237	NA			04/04/2002	04/01/2027
861431-DF-8	STOCKTON-EAST WTR DIST CA COP REF 02B	@		1	1FE	867,271	31.8640	1,405,202	4,410,000	1,465,558		85,926			0.000	8.273	NA			04/04/2002	04/01/2029
870441-BZ-4	SWEETWATER CA AUTH WATER 2005			1	1FE	562,378	103.8570	586,792	565,000	563,023		140			4.500	4.561	AO	6,356	12,713	12/13/2005	04/01/2022
870470-CR-0	SWEETWATER CA UNION HIGH SD COP 01			1	1FE	638,628	102.1620	628,296	615,000	622,475		(2,583)			5.000	4.623	MS	10,250	30,750	11/05/2003	09/01/2020
870470-CS-8	SWEETWATER CA UNION HIGH SD COP 01			1	1FE	2,356,745	101.7590	2,391,337	2,350,000	2,352,261		(775)			5.000	5.181	MS	39,167	117,500	05/18/2004	09/01/2021
870470-DQ-1	SWEETWATER CA UNION HIGH SD COP 02			1	1FE	3,494,720	104.1940	3,641,580	3,495,000	3,494,794		13			5.000	5.196	MS	58,250	174,750	05/12/2004	09/01/2022
892397-HL-7	TRACY CA OPER PARTNERSHIP JT PWRS 05C			1	2	2,545,732	91.4680	2,556,531	2,795,000	2,579,598		12,194			4.500	4.792	MS	41,925	125,775	12/15/2005	09/01/2024
892397-HN-3	TRACY CA OPER PARTNERSHIP JT PWRS 05C			1	2	6,388,178	81.7950	5,300,316	6,480,000	6,401,001		2,805			4.750	4.937	MS	102,600	307,800	12/15/2005	09/01/2035
899111-CC-0	TULARE CITY CA PUB FIN LSE CAP FAC 08			1	1FE	4,812,527	101.1560	4,648,118	4,595,000	4,648,118		(18,712)	112,486		5.375	5.196	AO	61,745	246,981	01/30/2008	04/01/2032
899111-CD-8	TULARE CITY CA PUB FIN LSE CAP FAC 08			1	1FE	3,144,120	99.7750	2,993,250	3,000,000	3,109,545		(12,446)			5.250	5.053	AO	39,375	157,500	01/30/2008	04/01/2027
899111-CF-3	TULARE CITY CA PUB FIN LSE CAP FAC 08			1	1FE	4,090,705	100.4370	3,932,109	3,915,000	4,048,814		(15,101)			5.375	5.229	AO	52,608	210,431	01/30/2008	04/01/2035
91412F-UK-1	UNIVERSITY OF CA GEN REV 2005 G			1	1FE	133,308	90.7440	122,504	135,000	133,466		34			4.750	5.063	MN	819	6,413	11/02/2005	05/15/2035
91412F-PL-5	UNIVERSITY OF CA LTD PROJ 2004 A			1	1FE	1,100,000	100.3930	1,104,323	1,100,000	1,100,000					4.750	4.860	MN	6,676	52,250	09/23/2004	05/15/2027
91412G-CB-9	UNIVERSITY OF CA MULTI PURP 03 Q			1	1FE	4,612,097	104.0530	4,817,654	4,630,000	4,612,527		430			5.000	6.249	MS	77,167	115,750	07/23/2010	09/01/2023
91412G-CG-8	UNIVERSITY OF CA MULTI PURP 03 Q			1	1FE	89,652	101.9690	91,772	90,000	89,660		8			5.000	6.249	MS	1,500	2,250	07/23/2010	09/01/2023
915355-BG-5	UPLAND CA CMNTY DEV TAX ALLOC 03 REF			1	1FE	1,491,829	97.4870	1,408,687	1,445,000	1,467,063		(4,176)			4.750	4.503	MS	22,879	68,638	05/16/2003	09/01/2023
918828-AA-2	VAL VERDE CA SCH DIST SPL TAX 98A			1	2FE	2,260,000	100.0330	2,260,746	2,260,000	2,260,000					5.950	5.951	AO	33,618	134,470	07/24/1998	10/01/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
926057-AW-0	VICTOR VALLEY CA TRAN AUTH COP 07			1	1FE	3,546,503	90.0410	3,236,974	3,595,000	3,552,352		1,828			4.625	4.728	JJ	83,134	166,269	08/01/2007	07/01/2027
926057-AX-8	VICTOR VALLEY CA TRAN AUTH COP 07			1	1FE	5,374,137	86.1100	4,654,246	5,405,000	5,376,972		887			4.750	4.752	JJ	128,369	256,738	08/01/2007	07/01/2031
937416-BA-2	WASHINGTON CA UNI SCH DIST YOLO COP 07			1	1FE	2,429,076	100.4410	2,390,496	2,380,000	2,414,571		(4,380)			5.000	4.795	FA	49,583	119,000	06/14/2007	08/01/2024
937416-BB-0	WASHINGTON CA UNI SCH DIST YOLO COP 07			1	1FE	2,099,739	99.8940	2,202,663	2,205,000	2,105,524		4,374			5.000	4.825	FA	45,938	110,250	06/14/2007	08/01/2025
955644-CX-5	WEST SACRAMENTO CA AD LIGHTHOUSE 1991			1	4	820,000	103.1640	845,945	820,000	820,000					8.500	8.502	MS	23,040	69,700	11/21/1991	09/02/2017
955644-CY-3	WEST SACRAMENTO CA AD LIGHTHOUSE 1991			1	4	455,000	102.8480	467,958	455,000	455,000					8.400	8.402	MS	12,634	38,220	11/21/1991	09/02/2012
960557-CL-8	WESTLANDS CA WTR DIST REV COP 2005 A			1	1FE	611,563	103.5560	642,047	620,000	605,466		992			5.000	3.910	MS	10,333	31,000	02/09/2005	09/01/2021
009008-BU-6	AIMS CO JR CLG DIST COP 2006			1	2FE	977,694	102.6850	1,001,179	975,000	970,112		370			5.000	4.352	JD	2,167	48,750	08/16/2006	12/15/2020
009008-BW-2	AIMS CO JR CLG DIST COP 2006			1	2FE	954,006	100.9690	989,496	980,000	950,521		1,724			5.000	4.432	JD	2,178	49,000	08/16/2006	12/15/2022
009008-BX-0	AIMS CO JR CLG DIST COP 2006			1	2FE	1,195,964	100.1500	1,241,860	1,240,000	1,192,725		2,465			5.000	4.462	JD	2,756	62,000	08/16/2006	12/15/2023
009008-BY-8	AIMS CO JR CLG DIST COP 2006			1	2FE	863,413	98.9090	890,181	900,000	861,393		1,809			5.000	4.482	JD	2,000	45,000	08/16/2006	12/15/2024
03866H-EV-7	ARAPAHOE CNTY CO COP 2006 REF			1	1FE	2,943,250	109.1280	2,957,369	2,710,000	2,840,769		(22,617)			5.000	3.950	FA	51,189	125,500	01/25/2006	02/15/2017
051582-DW-1	AURORA CO SGL FAM MTG 1984 SER A-1	B		1	1	1,021,728	76.8920	3,587,012	4,665,000	3,109,724		199,922			0.000	7.357	NA			08/17/1994	09/01/2015
196711-JT-3	COLORADO COP UCDHSC FITZSIMONS 05B			1	2FE	556,847	106.2330	557,723	525,000	542,254		(3,154)			5.000	4.241	MN	4,375	26,250	12/15/2005	11/01/2018
26822L-GQ-1	COLORADO E-470 PUB HWY SR 06 A			1	2FE	1,748,077	102.0660	1,668,779	1,635,000	1,712,872		(12,000)			5.000	4.050	MS	27,250	81,750	12/06/2007	09/01/2017
26822L-GR-9	COLORADO E-470 PUB HWY SR 06 A			1	2FE	4,943,497	100.5800	4,656,854	4,630,000	4,845,724		(33,221)			5.000	4.070	MS	77,167	231,500	12/04/2007	09/01/2018
196458-JG-9	COLORADO EDL CULTURAL AURARIA FDN 01			1	1	195,757	103.0080	200,866	195,000	195,062		(90)			5.000	4.959	MS	3,250	9,750	06/29/2001	09/01/2015
19648A-FP-5	COLORADO HLTH FAC PARKVIEW 07B			1	1FE	9,132,311	89.1330	8,084,363	9,070,000	9,115,453		(5,638)			5.000	4.802	MS	151,167	453,500	10/25/2007	09/01/2029
196617-FD-1	COLORADO SPRINGS CO HOSP REV 2002			1	1FE	3,797,625	96.4980	3,763,422	3,900,000	3,807,294		4,084			4.750	10.032	JD	8,233	179,313	07/09/2008	12/15/2027
196617-FE-9	COLORADO SPRINGS CO HOSP REV 2002			1	1FE	2,439,125	93.5490	2,310,660	2,470,000	2,441,063		819			5.000	10.400	JD	5,489	88,500	07/09/2008	12/15/2032
249181-7K-8	DENVER CO ARPT SYS REV AMT SER 2008 A1				1FE	1,823,941	108.6060	1,911,466	1,760,000	1,806,648		(10,866)			5.000	4.250	MN	11,244	88,000	05/18/2009	11/15/2014
249181-JH-2	DENVER CO ARPT SYS REV SER 1991 D			2	1FE	2,261,838	109.9570	2,468,535	2,245,000	2,248,232		(811)			7.750	7.896	MN	22,232	173,988	01/07/1992	11/15/2013
249181-WE-4	DENVER CO ARPT SYS REV SER 1998 B			1	1FE	5,695,563	100.0810	5,734,641	5,730,000	5,702,979		1,196			5.000	5.310	MN	36,608	286,500	10/15/2003	11/15/2025
249181-G7-7	DENVER CO ARPT SYS REV SER 2001 A			1	1FE	264,620	103.2150	258,038	250,000	251,537		(1,689)			5.500	4.861	MN	1,757	13,750	07/30/2001	11/15/2013
249181-Y8-5	DENVER CO ARPT SYS REV SER 2005 A			1	1FE	4,442,540	104.7780	4,405,915	4,205,000	4,331,118		(22,804)			5.000	4.312	MN	26,865	210,250	08/04/2005	11/15/2021
249181-3K-2	DENVER CO ARPT SYS REV SER 2006 A			1	1FE	9,968,878	110.6160	10,331,534	9,340,000	9,732,644		(57,867)			5.000	4.186	MN	59,672	454,500	08/10/2006	11/15/2017
249181-3P-1	DENVER CO ARPT SYS REV SER 2006 A			1	1FE	13,565,624	105.1210	13,529,073	12,870,000	13,305,603		(63,852)			5.000	4.342	MN	82,225	643,500	08/10/2006	11/15/2021
249181-3Q-9	DENVER CO ARPT SYS REV SER 2006 A			1	1FE	14,326,824	104.2710	14,206,924	13,625,000	14,064,736		(64,390)			5.000	4.372	MN	87,049	681,250	08/10/2006	11/15/2022
249181-6G-8	DENVER CO ARPT SYS REV SER 2006 B				1FE	5,148,650	107.9520	5,397,600	5,000,000	5,100,223		(32,159)			5.000	4.250	MN	31,944	250,000	06/18/2009	11/15/2013
249189-CN-9	DENVER CO CONV CTR HOTEL SR 2006			1	2FE	833,765	85.5230	726,946	850,000	836,884		726			4.500	4.733	JD	3,188	38,250	04/12/2006	12/01/2023
249183-TR-5	DENVER CO COP HUMAN SVCS CTR 05 A				1FE	299,573	101.3250	283,710	280,000	281,298		(3,813)			5.000	3.472	MN	2,333	7,000	07/22/2005	05/01/2011
24919H-GB-2	DENVER CO EXCISE TAX 2005 A				1FE	360,833	112.6530	371,755	330,000	345,757		(3,026)			5.000	3.810	MS	5,500	16,500	07/27/2005	09/01/2015
283365-BX-1	EL PASO CNTY CO COP JUDL BLDG 02 A			2	1FE	1,781,093	108.6570	1,760,243	1,620,000	1,648,544		(19,114)			5.250	3.964	JD	7,088	85,050	01/29/2003	12/01/2012
283365-BZ-6	EL PASO CNTY CO COP JUDL BLDG 02 A			1	1FE	1,553,679	108.8930	1,535,391	1,410,000	1,442,402		(15,934)			5.375	4.115	JD	6,316	75,788	12/18/2002	12/01/2014
283365-GM-0	EL PASO CNTY CO COP JUDL BLDG 07 A			1	1FE	6,396,665	94.7840	5,995,088	6,325,000	5,995,088		(6,074)	379,931		4.500	4.328	JD	23,719	284,625	03/06/2007	12/01/2026
283365-FA-7	EL PASO CNTY CO COP PIKES PEAK CTR 03			1	1FE	260,640	105.8840	264,710	250,000	253,445		(1,082)			5.000	4.491	JD	1,042	12,500	04/16/2003	12/01/2019
283365-FC-3	EL PASO CNTY CO COP PIKES PEAK CTR 03			1	1FE	351,859	105.0000	357,000	340,000	343,851		(1,208)			5.000	4.581	JD	1,417	17,000	04/16/2003	12/01/2020
283365-FD-1	EL PASO CNTY CO COP PIKES PEAK CTR 03			1	1FE	478,493	103.2680	485,360	470,000	472,777		(868)			5.000	4.781	JD	1,958	11,750	04/16/2003	12/01/2023
283484-AX-1	EL PASO CNTY CO SD NO 49 FALCON COP 06A			1	1FE	1,115,657	107.1450	1,151,809	1,075,000	1,100,525		(3,656)			5.000	4.541	JD	2,389	53,750	06/29/2006	12/15/2018
283484-AY-9	EL PASO CNTY CO SD NO 49 FALCON COP 06A			1	1FE	1,841,339	105.7840	1,882,955	1,780,000	1,818,540		(5,512)			5.000	4.581	JD	3,956	84,625	06/29/2006	12/15/2019
283484-AZ-6	EL PASO CNTY CO SD NO 49 FALCON COP 06A			1	1FE	1,561,198	104.3280	1,658,815	1,590,000	1,558,182		2,379			5.000	4.621	JD	3,533	71,375	06/29/2006	12/15/2020
283484-BA-0	EL PASO CNTY CO SD NO 49 FALCON COP 06A			1	1FE	2,070,905	103.0530	2,200,182	2,135,000	2,070,077		4,258			5.000	4.651	JD	4,744	106,750	06/29/2006	12/15/2021
283484-BV-4	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	372,541	107.9510	383,226	355,000	367,628		(1,521)			5.000	4.325	JD	789	17,750	07/26/2007	12/15/2019
283484-BW-2	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	974,997	106.5610	1,065,610	1,000,000	975,452		1,829			5.000	4.354	JD	2,222	50,000	07/26/2007	12/15/2020
283484-BX-0	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	962,155	105.0190	1,050,190	1,000,000	963,977		2,352			5.000	4.384	JD	2,222	50,000	07/26/2007	12/15/2021
283484-BY-8	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	1,272,033	103.8570	1,267,055	1,220,000	1,257,504		(4,503)			5.000	4.404	JD	2,711	61,000	07/26/2007	12/15/2022
283484-BZ-5	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	2,123,558	102.6510	2,094,080	2,040,000	2,100,245		(7,228)			5.000	4.423	JD	4,533	102,000	07/26/2007	12/15/2023
283484-CA-9	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	581,997	102.1140	571,838	560,000	575,864		(1,902)			5.000	4.443	JD	1,244	28,000	07/26/2007	12/15/2024
283484-CB-7	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	2,246,426	101.3430	2,194,076	2,165,000	2,223,741		(7,036)			5.000	4.462	JD	4,811	108,250	07/26/2007	12/15/2025
283484-CC-5	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	2,367,100	100.8730	2,304,948	2,285,000	2,344,245		(7,091)			5.000	4.482	JD	5,078	114,250	07/26/2007	12/15/2026
283484-CD-3	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	2,337,428	100.4040	2,269,130	2,260,000	2,315,889		(6,684)			5.000	4.502	JD	5,022	113,000	07/26/2007	12/15/2027
283484-CE-1	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	2,641,331	99.4110	2,544,922	2,560,000	2,618,732		(7,015)			5.000	4.531	JD	5,689	128,000	07/26/2007	12/15/2028
283484-CF-8	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	2,355,675	98.4330	2,249,194	2,285,000	2,336,044		(6,095)			5.000	4.541	JD	5,078	114,250	07/26/2007	12/15/2029
34511L-DP-6	FOOTHILLS CO PK & REC BLDG AUTH COP 02			1	1	704,950	108.1840	746,470	690,000	694,780		(2,334)			5.000	4.809	JD	2,875	34,500	03/23/2006	12/01/2022
34511L-DQ-4	FOOTHILLS CO PK & REC BLDG AUTH COP 02			1	1	405,679	108.1840	432,736	400,000	401,822		(888)			5.000	4.890	JD	1,667	20,000	03/23/2006	12/01/2026
34511L-EC-4	FOOTHILLS CO PK & REC BLDG AUTH COP 02			1	1FE	260,525	100.9350	257,384	255,000	256,767		(862)			5.000	4.809	JD	1,063	12,750	03/23/2006	12/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
34711G-BD-4	FORT COLLINS CO LSE COP 2004 A			1	1FE	104,746	109.3290	109,329	100,000	101,882		(500)			5.000	4.397	JD	417	5,000	06/24/2004	06/01/2016
34711G-BE-2	FORT COLLINS CO LSE COP 2004 A			1	1FE	2,407,970	108.6790	2,515,919	2,315,000	2,351,954		(9,799)			5.000	4.487	JD	9,646	115,750	06/24/2004	06/01/2017
357178-CN-0	FREMONT CNTY CO FIN COP 03 A REF			1	2FE	2,775,080	100.6460	2,667,119	2,650,000	2,691,917		(12,938)			5.250	4.671	JD	6,183	124,688	07/18/2003	12/15/2022
37850N-AZ-5	GLENDALE CO COP 2006			1	1FE	981,162	105.4790	970,407	920,000	957,188		(5,427)			5.000	4.221	JD	3,833	46,000	03/10/2006	12/01/2018
37850N-BA-9	GLENDALE CO COP 2006			1	1FE	924,758	104.0360	905,113	870,000	903,322		(4,856)			5.000	4.261	JD	3,625	43,500	03/10/2006	12/01/2019
37850N-BB-7	GLENDALE CO COP 2006			1	1FE	1,032,935	102.6680	1,001,013	975,000	1,010,284		(5,135)			5.000	4.301	JD	4,063	48,750	03/10/2006	12/01/2020
37850N-BC-5	GLENDALE CO COP 2006			1	1FE	1,245,962	101.8370	1,201,677	1,180,000	1,220,206		(5,843)			5.000	4.342	JD	4,917	59,000	03/10/2006	12/01/2021
37850N-BE-1	GLENDALE CO COP 2006			1	1FE	1,033,067	100.9620	989,428	980,000	1,012,360		(4,700)			5.000	4.362	JD	4,083	49,000	03/10/2006	12/01/2022
380822-AQ-9	GOLDEN CO COP 2006			1	2FE	1,696,200	91.9750	1,572,773	1,710,000	1,572,773		526	125,772		4.500	4.597	JD	6,413	76,950	02/10/2006	12/01/2026
385835-AV-5	GRAND JUNCTION CO LSE CBI LAB 06			1	2FE	264,763	101.7600	254,400	250,000	259,165		(1,464)			5.000	4.240	JD	556	12,500	11/03/2006	06/15/2027
51252A-CH-6	LAKEWOOD CO COP 2006 A REF				1FE	1,796,999	112.6080	1,863,662	1,655,000	1,743,950		(11,921)			5.000	4.041	JD	6,896	82,750	02/28/2006	06/01/2017
51252A-CJ-2	LAKEWOOD CO COP 2006 A REF				1FE	1,778,422	111.6100	1,824,824	1,635,000	1,730,357		(10,809)			5.000	4.081	JD	6,813	81,750	02/28/2006	06/01/2018
51713N-BE-9	LARIMER CNTY CO SALES TAX FAIRGROUNDS 02			1	2FE	2,213,355	106.4320	2,272,323	2,135,000	2,144,358		(9,379)			5.000	4.528	JD	4,744	106,750	04/11/2002	12/15/2013
667737-BH-2	NORTHWEST PKWY CO PUB HWY SR 01B CAP	@		1	1	5,389,983	27.5410	10,162,629	36,900,000	9,899,489		648,698			0.000	6.310	NA			06/15/2001	06/15/2032
667737-BJ-8	NORTHWEST PKWY CO PUB HWY SR 01B CAP	@		1	1	4,836,022	25.8820	9,118,229	35,230,000	8,882,335		582,124			0.000	6.310	NA			06/15/2001	06/15/2033
75289F-AN-0	RANGEVIEW CO LIBRARY DIST COP 2008			1	1FE	1,754,907	103.9840	1,887,310	1,815,000	1,760,404		3,193			5.000	4.336	JD	4,033	90,750	06/05/2008	12/15/2022
75289F-AQ-3	RANGEVIEW CO LIBRARY DIST COP 2008			1	1FE	1,925,819	102.0340	2,061,087	2,020,000	1,933,349		4,061			5.000	4.446	JD	4,489	101,000	06/05/2008	12/15/2024
75289F-AR-1	RANGEVIEW CO LIBRARY DIST COP 2008			1	1FE	853,473	100.8450	907,605	900,000	856,964		1,821			5.000	4.496	JD	2,000	45,000	06/05/2008	12/15/2025
75913T-EE-0	REGIONAL TRANSN DIST CO COP 05A				1FE	2,324,516	104.0560	2,304,840	2,215,000	2,240,031		(16,915)			4.500	3.500	JD	8,306	95,175	05/19/2005	06/01/2012
75913T-EF-7	REGIONAL TRANSN DIST CO COP 05A				1FE	2,251,469	105.7200	2,267,694	2,145,000	2,180,276		(13,692)			4.500	3.690	JD	8,044	96,525	05/20/2005	06/01/2013
75913T-EG-5	REGIONAL TRANSN DIST CO COP 05A				1FE	3,651,481	106.5220	3,706,966	3,480,000	3,551,639		(19,265)			4.500	3.780	JD	13,050	156,600	05/20/2005	06/01/2014
75913T-DU-5	REGIONAL TRANSN DIST CO COP REF 04A				1FE	8,818,519	106.0330	8,927,979	8,420,000	8,543,058		(47,700)			4.500	3.861	JD	31,575	378,900	07/19/2004	06/01/2013
75913T-DV-3	REGIONAL TRANSN DIST CO COP REF 04A				1FE	6,015,975	107.0590	6,177,304	5,770,000	5,866,665		(25,927)			4.500	3.971	JD	21,638	259,650	07/19/2004	06/01/2014
914174-BG-1	UNIVERSITY OF CO HOSP AUTH HOSP 01A			1	1	6,850,620	104.4650	7,312,550	7,000,000	6,971,941		30,468			5.600	5.885	MN	50,089	392,000	11/01/2001	11/15/2031
914173-CA-5	UNIVERSITY OF CO HOSP AUTH HOSP 97A REF			1	1FE	3,058,869	100.0090	3,300,297	3,300,000	3,147,159		11,088			5.250	5.839	MN	22,138	173,250	07/20/2000	11/15/2022
948903-DZ-9	WELD CNTY CO COP 2006			1	1FE	1,733,193	101.2790	1,645,784	1,625,000	1,694,593		(10,095)			5.000	4.193	JD	3,611	78,750	11/16/2006	12/15/2026
207904-DJ-9	CONNECTICUT ARPT BRADLEY INTL 2001 A			1	1FE	6,290,544	101.3290	6,292,531	6,210,000	6,236,224		(19,934)			5.050	4.895	AO	78,401	313,605	02/21/2008	10/01/2019
207904-DM-2	CONNECTICUT ARPT BRADLEY INTL 2001 A			1	1FE	6,624,480	101.0440	6,663,852	6,595,000	6,604,640		(7,302)			5.150	5.292	AO	84,911	339,643	02/21/2008	10/01/2022
207743-KM-6	CONNECTICUT HIGHER ED FAM ED LN 03B SR			1	1FE	1,109,684	103.4380	1,132,646	1,095,000	1,099,133		(1,621)			4.500	4.332	MN	6,296	46,575	07/16/2003	11/15/2014
207743-KQ-7	CONNECTICUT HIGHER ED FAM ED LN 03B SR			1	1FE	364,865	101.9330	356,766	350,000	354,202		(1,644)			5.000	4.462	MN	2,236	17,500	07/01/2003	11/15/2017
207743-LN-3	CONNECTICUT HIGHER ED FAM ED LN 05A SR				1FE	858,003	101.3880	871,937	860,000	859,670		365			4.000	3.919	MN	4,396	33,800	03/02/2005	11/15/2011
207743-LU-7	CONNECTICUT HIGHER ED FAM ED LN 05A SR			1	1FE	1,148,032	101.0040	1,323,152	1,310,000	1,179,264		14,869			4.375	4.467	MN	7,323	56,219	10/28/2008	11/15/2017
207743-MN-2	CONNECTICUT HIGHER ED FAM ED LN 06A SR			1	1FE	1,733,246	100.9130	1,740,749	1,725,000	1,730,193		(753)			4.700	4.642	MN	10,360	79,665	08/08/2006	11/15/2017
207743-MY-8	CONNECTICUT HIGHER ED FAM ED LN 07A SR				1FE	2,684,452	100.6080	2,741,568	2,725,000	2,695,652		3,527			4.625	4.656	MN	16,104	126,031	08/14/2007	11/15/2017
207743-MZ-5	CONNECTICUT HIGHER ED FAM ED LN 07A SR			1	1FE	2,423,555	100.4330	2,490,738	2,480,000	2,437,349		4,347			4.625	4.753	MN	14,656	114,700	08/14/2007	11/15/2018
207743-NA-9	CONNECTICUT HIGHER ED FAM ED LN 07A SR			1	1FE	15,444,352	93.7910	14,697,050	15,670,000	15,482,856		12,155			4.875	4.893	MN	97,611	755,503	08/10/2007	11/15/2024
20774L-4N-2	CONNECTICUT HLTH & EDL CT ST UNIV 05 H				1FE	640,204	114.7640	671,369	585,000	614,630		(5,480)			5.000	3.700	MN	4,875	18,000	09/15/2005	11/01/2015
20774U-ST-3	CONNECTICUT HLTH & EDL QUINNIPIAC 07I			1	1FE	1,267,923	98.2370	1,188,668	1,210,000	1,252,026		(5,478)			5.000	4.398	JJ	30,250	60,500	11/30/2007	07/01/2027
20774U-WV-3	CONNECTICUT HLTH & EDL QUINNIPIAC 07K1			1	1FE	2,549,403	104.4410	2,532,694	2,425,000	2,521,684		(10,681)			5.000	4.385	JJ	60,625	121,250	04/17/2008	07/01/2021
20774U-WZ-4	CONNECTICUT HLTH & EDL QUINNIPIAC 07K1			1	1FE	1,479,548	100.6200	1,559,610	1,550,000	1,484,632		2,905			5.000	4.620	JJ	38,750	77,500	04/17/2008	07/01/2025
20774U-XC-4	CONNECTICUT HLTH & EDL QUINNIPIAC 07K1			1	1FE	2,048,000	97.6080	1,952,160	2,000,000	2,037,446		(4,078)			5.000	4.708	JJ	50,000	100,000	04/17/2008	07/01/2028
20774U-XS-9	CONNECTICUT HLTH & EDL QUINNIPIAC 07K2			1	1FE	2,347,350	104.4410	2,480,474	2,375,000	2,348,124		1,889			5.000	4.385	JJ	59,375	118,750	04/17/2008	07/01/2021
20774U-XX-8	CONNECTICUT HLTH & EDL QUINNIPIAC 07K2			1	1FE	3,292,480	99.1490	3,172,768	3,200,000	3,272,097		(7,872)			5.000	4.649	JJ	80,000	160,000	04/17/2008	07/01/2026
20774U-XY-6	CONNECTICUT HLTH & EDL QUINNIPIAC 07K2			1	1FE	2,386,496	98.2370	2,284,010	2,325,000	2,372,958		(5,229)			5.000	4.678	JJ	58,125	116,250	04/17/2008	07/01/2027
20774H-4U-5	CONNECTICUT HLTH & EDL SACRED HEART 96C			1	2FE	724,784	100.3210	732,343	730,000	726,431		207			6.625	7.376	JJ	24,181	48,363	04/05/2000	07/01/2026
20775B-GK-6	CONNECTICUT HSG FIN AUTH MTG 06B			1	1FE	12,835,000	95.5560	12,264,613	12,835,000	12,835,000					5.000	5.000	MN	82,001	641,750	10/25/2007	11/15/2028
207758-JQ-7	CONNECTICUT SPL TAX TRANSN 09 A				1FE	2,817,850	113.8300	2,845,750	2,500,000	2,782,864		(30,712)			5.000	3.387	JD	10,417	132,292	10/29/2009	12/01/2018
207758-JV-6	CONNECTICUT SPL TAX TRANSN 09 A				1FE	13,509,780	114.3990	13,727,880	12,000,000	13,318,698		(167,726)			5.000	3.243	JD	50,000	635,000	11/03/2009	12/01/2017
246395-PA-9	DELAWARE HSG AUTH SGL FAM MTG SR 07B			1	1FE	2,565,000	88.4140	2,267,819	2,565,000	2,565,000					4.850	4.850	JJ	62,201	124,403	05/17/2007	07/01/2032
246395-QG-5	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1			1	1FE	3,319,833	100.5490	3,318,117	3,300,000	3,314,374		(1,835)			5.000	5.005	JJ	82,500	153,625	10/30/2007	07/01/2022
246395-QJ-9	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1			1	1FE	1,280,000	96.5350	1,235,648	1,280,000	1,280,000					5.150	5.150	JJ	32,960	59,096	10/12/2007	07/01/2028
246317-CJ-8	DELAWARE RIVER & BAY AUTH 2004 REF				1FE	2,473,756	110.4220	2,506,579	2,270,000	2,376,722		(18,950)			5.000	3.871	JJ	56,750	113,500	08/26/2004	01/01/2016
246317-CK-5	DELAWARE RIVER & BAY AUTH 2004 REF				1FE	1,310,924	110.3120	1,323,744	1,200,000	1,263,764		(9,232)			5.000	3.931	JJ	30,000	60,000	08/26/2004	01/01/2017
246394-G3-8	DELAWARE ST HSG AUTH MULTI FAM 92 D			2	1FE	780,000	101.9170	794,953	780,000	780,000					6.850	6.898	JJ	26,715	53,430	05/15/1992	07/01/2012
246412-DE-7	DELAWARE ST SOLID WST AUTH SYS 2006			1	1FE	5,142,344	106.9190	5,474,253	5,120,000	5,096,944		1,870			5.000	4.103	JD	21,333	256,000	02/13/2007	06/01/2020
246412-DF-4	DELAWARE ST SOLID WST AUTH SYS 2006			1	1FE	5,301,410	106.0110	5,274,047	4,975,000	5,180,493		(33,202)			5.000	4.123	JD	20,729	248,750	02/13/2007	06/01/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
246412-DG-2	DELAWARE ST SOLID WST AUTH SYS 2006			1	1FE	6,108,049	105.3110	6,044,851	5,740,000	5,971,444		(37,370)			5.000	4.141	JD	23,917	287,000	02/13/2007	06/01/2022
643277-AC-0	NEWCASTLE CNTY DE MULTI FIELDCREST			1	6	8,754,772	87.1530	10,806,972	12,400,000	9,104,943	315,295	370,295			6.625	6.625	JJ			07/02/1999	01/01/2031
01069S-EK-6	ALACHUA CNTY FL SCH BRD COP 2005				1FE	3,068,017	107.2540	3,035,288	2,830,000	2,953,281		(24,582)			5.000	3.751	JJ	70,750	141,500	02/18/2005	07/01/2015
01069S-EM-2	ALACHUA CNTY FL SCH BRD COP 2005			1	1FE	3,346,924	106.1430	3,316,969	3,125,000	3,240,339		(22,898)			5.000	3.891	JJ	78,125	156,250	02/18/2005	07/01/2017
107403-MK-0	BREVARD CNTY FL PKS REC SOUTH LTD 07			1	1	3,859,429	85.2860	3,091,618	3,625,000	3,773,218		(23,524)			5.000	4.111	JJ	90,625	181,250	02/07/2007	07/01/2024
107403-ML-8	BREVARD CNTY FL PKS REC SOUTH LTD 07			1	1	3,231,763	83.8270	2,548,341	3,040,000	3,161,284		(19,237)			5.000	4.130	JJ	76,000	152,000	02/07/2007	07/01/2025
107403-MM-6	BREVARD CNTY FL PKS REC SOUTH LTD 07			1	1	3,062,370	82.1880	2,371,124	2,885,000	2,997,219		(17,787)			5.000	4.150	JJ	72,125	144,250	02/07/2007	07/01/2026
11442P-AP-2	BROOKS OF BONITA SPRINGS II FL CDD 2006			1	2FE	1,336,280	90.1330	1,230,315	1,365,000	1,339,913		871			4.625	4.978	MN	10,522	63,131	06/07/2006	05/01/2031
11442P-AQ-0	BROOKS OF BONITA SPRINGS II FL CDD 2006			1	2FE	3,173,863	93.0400	2,958,672	3,180,000	3,175,291		342			4.625	4.731	MN	24,513	146,959	06/07/2006	05/01/2025
114894-BQ-0	BROWARD CNTY FL ARPT SYS 98 E REF			1	1FE	2,749,547	100.2660	2,792,408	2,785,000	2,781,970		3,865			5.250	5.400	AO	36,553	146,213	04/05/2000	10/01/2011
11506K-BS-9	BROWARD CNTY FL PORT FAC SER 2009A				1FE	3,185,222	108.4600	3,302,607	3,045,000	3,147,763		(25,539)			5.000	4.132	MS	50,750	174,665	06/29/2009	09/01/2014
11506K-BU-4	BROWARD CNTY FL PORT FAC SER 2009A				1FE	3,456,153	109.2950	3,666,847	3,355,000	3,437,915		(12,585)			5.000	4.609	MS	55,917	192,447	07/09/2009	09/01/2016
11506K-CH-2	BROWARD CNTY FL PORT FAC SER 2009A				1FE	2,231,100	107.2770	2,301,092	2,145,000	2,212,346		(12,794)			5.000	4.370	MS	35,750	123,040	06/29/2009	09/01/2015
115065-HV-9	BROWARD CNTY FL SCH BRD COP 2001 B			1	1FE	650,040	102.4520	614,712	600,000	603,214		(6,227)			5.375	4.280	JJ	16,125	32,250	02/27/2002	07/01/2012
115065-LY-8	BROWARD CNTY FL SCH BRD COP 2004 A				1FE	1,799,348	105.0290	1,795,996	1,710,000	1,734,641		(15,632)			5.000	4.000	JJ	42,750	85,500	07/25/2006	07/01/2012
115065-ND-2	BROWARD CNTY FL SCH BRD COP 2004 C			1	1FE	5,251,477	107.1940	5,252,506	4,900,000	5,041,522		(36,670)			5.250	4.351	JJ	128,625	257,250	07/28/2004	07/01/2017
115065-PD-0	BROWARD CNTY FL SCH BRD COP 2005 A				1FE	1,973,880	101.8660	1,879,428	1,845,000	1,857,025		(23,404)			5.000	3.330	JJ	46,125	46,125	05/19/2005	07/01/2011
115065-RE-6	BROWARD CNTY FL SCH BRD COP 2006 A			1	1FE	6,205,000	101.8230	6,318,117	6,205,000	6,205,000					5.000	4.999	JJ	155,125	310,250	07/29/2008	07/01/2023
131197-BW-4	CALLAWAY-BAY CNTY FL WSTWTR SYS 04			1	2FE	454,006	100.9570	429,067	425,000	437,301		(3,047)			5.000	4.142	MS	7,083	21,250	11/24/2004	09/01/2018
13937X-DG-0	CAPE CORAL FL ASSMT SW5 SURFSIDE 07			1	2FE	2,190,738	92.8500	2,084,483	2,245,000	2,200,166		3,166			4.500	5.334	MS	33,675	101,025	11/08/2007	09/01/2021
13937X-DH-8	CAPE CORAL FL ASSMT SW5 SURFSIDE 07			1	2FE	1,734,635	91.5530	1,799,016	1,965,000	1,763,344		11,883			4.500	5.428	MS	29,475	88,425	11/08/2007	09/01/2022
13937X-DJ-4	CAPE CORAL FL ASSMT SW5 SURFSIDE 07			1	2FE	2,182,916	90.2830	2,044,910	2,265,000	2,194,663		3,948			4.500	5.512	MS	33,975	101,925	11/08/2007	09/01/2023
13937X-DK-1	CAPE CORAL FL ASSMT SW5 SURFSIDE 07			1	2FE	1,651,031	89.6790	1,712,869	1,910,000	1,677,790		10,895			4.500	5.600	MS	28,650	85,950	11/08/2007	09/01/2024
13937X-DL-9	CAPE CORAL FL ASSMT SW5 SURFSIDE 07			1	2FE	2,526,281	91.1970	2,348,323	2,575,000	2,532,105		1,959			4.750	5.544	MS	40,771	122,313	11/08/2007	09/01/2025
13937X-DM-7	CAPE CORAL FL ASSMT SW5 SURFSIDE 07			1	2FE	2,722,036	90.3360	2,520,374	2,790,000	2,729,490		2,508			4.750	5.624	MS	44,175	132,525	11/08/2007	09/01/2026
13937Y-AS-5	CAPE CORAL FL WTR ASSMT SW 1&3 PINE 05			1	2FE	766,751	95.5770	750,279	785,000	771,361		1,002			4.200	4.257	JJ	16,485	32,970	02/02/2005	07/01/2021
183253-DJ-9	CLAY CNTY FL SCH BRD COP 2005 B			1	1FE	2,437,119	103.6140	2,393,483	2,310,000	2,376,449		(13,121)			5.000	4.290	JJ	57,750	115,500	12/16/2005	07/01/2019
194653-EU-1	COLLIER CNTY FL SCH BRD LSE COP 01 B				1FE	109,898	104.4280	104,428	100,000	101,298		(1,106)			5.500	4.301	FA	2,078	5,500	09/21/2001	02/15/2012
194653-KS-9	COLLIER CNTY FL SCH BRD LSE COP 06			1	1FE	3,002,371	105.2380	3,262,378	3,100,000	2,998,927		7,327			5.000	4.560	FA	58,556	155,000	07/13/2006	02/15/2021
221034-AF-8	CORY LAKES FL CMNTY DEV DIST REF 01A			2	3	5,780,000	97.2870	5,623,189	5,780,000	5,623,189	713,772				7.200	7.197	MN	69,360	414,900	09/25/2001	05/01/2023
221034-AD-3	CORY LAKES FL CMNTY DEV DIST REF 97			1	3	260,000	100.0990	260,257	260,000	260,000	4,852				8.375	8.389	MN	3,629	15,075	05/02/1997	05/01/2012
221034-AE-1	CORY LAKES FL CMNTY DEV DIST REF 97			1	3	2,445,000	100.0810	2,446,980	2,445,000	2,445,000	76,749				8.375	8.388	MN	34,128	183,622	05/02/1997	05/01/2014
267169-BK-5	DUVAL CNTY FL SCH BRD COP 2005 REF			1	1FE	2,710,136	103.1590	2,723,398	2,640,000	2,660,988		(4,086)			5.000	4.070	JJ	66,000	132,000	01/28/2005	07/01/2020
29087L-AS-7	EMERALD COAST FL UTILS AUTH 04			1	1FE	400,221	101.7260	417,077	410,000	398,199		942			4.750	4.211	JJ	9,738	19,475	10/27/2004	01/01/2021
29087L-CJ-5	EMERALD COAST FL UTILS AUTH 06B			1	1FE	1,430,493	99.8980	1,363,608	1,365,000	1,407,364		(6,098)			4.750	4.177	JJ	32,419	64,838	11/30/2006	01/01/2025
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A				1	970,000	99.7840	967,905	970,000	970,000					5.950	5.950	JJ	28,858	57,715	06/29/2000	07/01/2020
33840M-BL-9	FLAGLER CNTY FL SCH BRD COP 2005 A			1	1FE	1,882,828	100.5230	1,950,146	1,940,000	1,874,918		3,192			5.000	4.460	FA	40,417	97,000	08/08/2006	08/01/2024
339176-AP-4	FLEMING ISLAND PLANTATION FL CDD 07			1	2FE	1,483,537	95.7110	1,416,523	1,480,000	1,482,418		(324)			4.500	4.470	MN	11,100	66,600	04/20/2007	05/01/2022
339176-AQ-2	FLEMING ISLAND PLANTATION FL CDD 07			1	2FE	1,981,760	90.2100	1,804,200	2,000,000	1,984,365		755			4.500	4.615	MN	15,000	90,000	04/20/2007	05/01/2027
34073N-U7-3	FLORIDA HSG FIN CORP HMEOWNER MTG 06-6			1	1FE	2,142,151	90.7470	2,300,436	2,535,000	2,181,157		16,891			4.550	7.294	JJ	57,671	109,314	07/30/2008	07/01/2026
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-2			1	1FE	1,194,000	98.3440	1,180,128	1,200,000	1,194,590		453			4.700	4.760	JJ	28,200	53,698	09/02/2009	07/01/2022
34073N-4Q-0	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6			1	1FE	5,415,000	100.2190	5,426,859	5,415,000	5,415,000					5.000	4.988	JJ	135,375	260,500	12/06/2007	07/01/2023
34073N-4R-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6			1	1FE	670,000	101.1070	677,417	670,000	670,000					5.200	5.187	JJ	17,420	33,540	12/06/2007	07/01/2028
34073M-LG-5	FLORIDA HSG FIN CORP MTG CAP APPRC 99 2	@		1	1FE	279,233	31.8000	492,900	1,550,000	532,959		28,394			0.000	18.426	NA			02/19/1999	07/01/2030
342815-FZ-5	FLORIDA MUN LOAN COUNCIL SER 01A				2FE	3,782,793	102.8060	3,582,789	3,485,000	3,514,661		(34,386)			5.000	3.950	MN	29,042	174,250	11/08/2001	11/01/2011
342815-GA-9	FLORIDA MUN LOAN COUNCIL SER 01A			1	2FE	270,095	104.0460	260,115	250,000	254,020		(2,072)			5.000	4.080	MN	2,083	12,500	11/08/2001	11/01/2012
342816-WB-7	FLORIDA MUN PWR AGY ALL-REQUIR PWR 08A				1FE	7,236,564	109.6550	7,407,195	6,755,000	7,130,549		(47,498)			5.000	4.071	AO	84,438	337,750	09/08/2008	10/01/2017
341507-NJ-6	FLORIDA ST BRD OF ED LOTTERY REV 2002 C			1	1FE	7,270,437	103.3140	7,381,785	7,145,000	7,191,576		(14,215)			4.750	4.531	JJ	169,694	339,388	01/06/2005	01/01/2021
341507-QH-7	FLORIDA ST BRD OF ED LOTTERY REV 2005 A				1FE	19,685,484	109.1790	19,870,578	18,200,000	19,139,906		(356,261)			5.250	3.087	JJ	477,750	955,500	06/10/2009	07/01/2013
34160H-EV-5	FLORIDA ST CORR PRIVATZN COMMN 04B			1	1FE	1,175,528	103.3960	1,152,865	1,115,000	1,142,415		(6,943)			5.000	4.528	FA	23,229	55,750	01/06/2005	08/01/2022
34160H-EW-3	FLORIDA ST CORR PRIVATZN COMMN 04B			1	1FE	2,961,793	102.9260	2,902,513	2,820,000	2,884,315		(16,268)			5.000	4.320	FA	58,750	141,000	01/11/2005	08/01/2023
34160P-AK-5	FLORIDA ST DEPT MGMT SVCS COP 06A				1FE	4,282,320	108.3940	4,384,537	4,045,000	4,176,913		(25,588)			5.000	4.210	FA	84,271	202,250	07/26/2006	08/01/2015
343142-AX-3	FLORIDA ST ED SYS FL ST UNIV HSG 05 A			1	1FE	630,054	100.0390	600,234	600,000	617,213		(2,807)			5.000	4.425	MN	5,000	15,000	01/04/2006	05/01/2027
34160W-JC-9	FLORIDA ST ENVIR PROT FL FOREVER 03 C			1	1FE	3,028,849	101.7670	3,114,070	3,060,000	3,037,055		1,311			4.750	4.965	JJ	72,675	145,350	09/22/2003	07/01/2023
362848-BB-8	GAINESVILLE FL UTILS SYS 1980 A			1	1	1,714,175	115.4140	2,129,388	1,845,000	1,826,051		6,410			8.125	7.391	AO	37,477	149,906	03/18/1980	10/01/2014
392886-CM-7	GREEN COVE SPRINGS FL UTIL REV CTF 78			1	1	168,873	103.1730	175,394	170,000	169,958		80			6.800	6.938	JJ	5,780	11,560	08/31/1978	07/01/2011

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
40227L-BA-3	GULF ENVIRONMENTAL SVCS			1	1	1,784,242	114.5040	2,141,225	1,870,000	1,819,826		3,832			5.000	5.311	AO	23,375	93,500	06/19/1998	10/01/2027
431022-DX-7	HIGHLANDS CNTY FL HOSP ADVENTIST 01 A			1	1	6,973,750	105.6700	7,396,900	7,000,000	7,048,358		23,453			6.000	6.028	MN	53,667	420,000	07/25/2001	11/15/2031
431022-MJ-8	HIGHLANDS CNTY FL HOSP ADVENTIST 05 B			1	1FE	363,530	115.9400	423,181	365,000	363,922		191			5.000	5.067	MN	2,332	18,250	10/07/2008	11/15/2030
431022-ND-0	HIGHLANDS CNTY FL HOSP ADVENTIST 05 B			1	1FE	2,479,973	95.7440	2,384,026	2,490,000	2,480,657		315			5.000	5.067	MN	15,908	124,500	10/07/2008	11/15/2030
431022-PA-4	HIGHLANDS CNTY FL HOSP ADVENTIST 06 G			1	1FE	1,406,325	116.2980	1,628,172	1,400,000	1,404,829		(690)			5.125	5.056	MN	9,168	71,750	10/07/2008	11/15/2032
432308-RU-0	HILLSBOROUGH CNTY FL AVIATION TAMPA 03A				1FE	754,376	106.5000	745,500	700,000	717,604		(9,564)			5.250	3.750	AO	9,188	36,750	12/04/2006	10/01/2012
432308-RV-8	HILLSBOROUGH CNTY FL AVIATION TAMPA 03A				1FE	3,210,540	107.4830	3,568,436	3,320,000	3,255,148		21,189			5.000	4.080	AO	41,500	166,000	10/28/2008	10/01/2013
432308-RW-6	HILLSBOROUGH CNTY FL AVIATION TAMPA 03A			1	1FE	2,989,380	108.8880	3,266,640	3,000,000	2,992,885		1,663			5.500	4.180	AO	41,250	165,000	10/28/2008	10/01/2014
43233A-BY-1	HILLSBOROUGH CNTY FL IND TAMPA GEN 03B			1	1FE	2,003,800	93.2090	1,864,180	2,000,000	2,001,937		(640)			5.250	5.210	AO	26,250	105,000	12/03/2007	10/01/2028
43233A-CR-5	HILLSBOROUGH CNTY FL IND TAMPA GEN 06			1	1FE	2,210,914	85.3970	1,865,924	2,185,000	2,202,265		(2,548)			5.000	4.840	AO	27,313	109,250	05/17/2007	10/01/2036
43232L-EG-4	HILLSBOROUGH CNTY FL MOSI CNTY CTR 06			1	1FE	4,622,199	104.9540	4,843,627	4,615,000	4,619,289		(674)			4.500	4.481	JJ	103,838	207,675	03/30/2006	07/01/2022
432326-CT-1	HILLSBOROUGH CNTY FL PORT DIST 77				1	16,200,000	112.5830	18,238,446	16,200,000	16,200,000					6.200	6.208	JD	83,700	1,004,400	10/07/1977	06/01/2013
43232V-KC-4	HILLSBOROUGH CNTY FL SCH BRD COP 04A				1FE	4,455,942	112.1130	4,484,520	4,000,000	4,262,821		(34,642)			5.250	4.001	JJ	105,000	210,000	02/04/2004	07/01/2017
43232V-PQ-8	HILLSBOROUGH CNTY FL SCH BRD COP 06			1	1FE	3,368,379	100.8260	3,196,184	3,170,000	3,303,713		(17,516)			5.000	4.216	JJ	79,250	158,500	01/24/2007	07/01/2023
43232V-PS-4	HILLSBOROUGH CNTY FL SCH BRD COP 06			1	1FE	4,105,490	100.3290	3,882,732	3,870,000	4,028,780		(20,784)			5.000	4.236	JJ	96,750	193,500	01/24/2007	07/01/2024
432337-CH-4	HILLSBOROUGH CNTY FL SCH SALES TAX 05				2FE	4,081,611	104.6240	4,148,342	3,965,000	4,048,762		(15,493)			5.000	3.781	AO	49,563	198,250	10/28/2008	10/01/2015
432281-DR-1	HILLSBOROUGH CNTY FL SPL ASSMT 06			1	1FE	7,610,552	103.2470	7,578,330	7,340,000	7,497,025		(26,421)			5.000	4.532	MS	122,333	364,500	05/02/2006	03/01/2020
432281-DS-9	HILLSBOROUGH CNTY FL SPL ASSMT 06			1	1FE	6,599,783	102.7350	6,549,356	6,375,000	6,505,513		(21,946)			5.000	4.552	MS	106,250	318,750	05/02/2006	03/01/2021
432281-DV-2	HILLSBOROUGH CNTY FL SPL ASSMT 06			1	1FE	984,089	100.8070	962,707	955,000	971,910		(2,838)			5.000	4.612	MS	15,917	23,875	05/02/2006	03/01/2024
436150-AU-0	HOLLYWOOD FL BEACH REDEV AREA TIF 07			1	1FE	4,956,846	98.3850	4,771,673	4,850,000	4,924,450		(10,186)			5.000	4.724	MS	80,833	242,500	08/10/2007	03/01/2024
45441R-BW-1	INDIAN RIVER CNTY FL SCH BRD COP 2007			1	1FE	6,029,928	96.7950	5,725,424	5,915,000	5,996,607		(10,488)			5.000	4.666	JJ	147,875	295,750	08/14/2007	07/01/2025
45450N-AH-2	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	2,254,730	100.7470	2,090,500	2,075,000	2,184,257		(14,857)			5.000	3.841	MN	17,292	103,750	02/07/2005	05/01/2017
45450N-AJ-8	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	2,901,384	99.7500	2,678,288	2,685,000	2,816,737		(17,872)			5.000	3.921	MN	22,375	134,250	02/07/2005	05/01/2018
45450N-AK-5	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	3,186,254	98.8550	2,931,051	2,965,000	3,099,872		(18,255)			5.000	3.986	MN	24,708	148,250	02/07/2005	05/01/2019
45450N-AL-3	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	1,397,734	98.0240	1,347,830	1,375,000	1,377,169		(285)			5.000	4.066	MN	11,458	68,750	02/07/2005	05/01/2020
45450N-AM-1	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	3,487,094	97.3980	3,189,785	3,275,000	3,404,578		(17,470)			5.000	4.123	MN	27,292	163,750	02/07/2005	05/01/2021
45450N-AN-9	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	1,359,241	96.7190	1,354,066	1,400,000	1,353,294		2,924			5.000	4.169	MN	11,667	70,000	02/07/2005	05/01/2022
45450N-AQ-2	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	999,078	95.4050	1,001,753	1,050,000	997,804		2,591			5.000	4.629	MN	8,750	52,500	05/22/2006	05/01/2024
469485-GT-7	JACKSONVILLE FL BETTER SALES TAX 04			1	1FE	3,795,059	100.2310	3,823,813	3,815,000	3,799,130		816			4.500	4.554	AO	42,919	171,675	02/19/2004	10/01/2024
469485-GU-4	JACKSONVILLE FL BETTER SALES TAX 04			1	1FE	1,405,178	100.2510	1,413,539	1,410,000	1,406,226		175			4.625	4.694	AO	16,303	65,213	02/19/2004	10/01/2025
469363-DE-2	JACKSONVILLE FL ELEC 2ND INSTALL 73			2	1	728,532	104.9040	718,592	685,000	698,085		(6,514)			6.000	4.051	JJ	20,550	41,100	07/27/2006	07/01/2012
46613C-CM-5	JEA FL ELEC SYS SUBORDINATE 2002 D			1	1FE	3,155,168	96.3040	3,081,728	3,200,000	3,160,568		814			4.875	5.225	AO	39,000	156,000	03/12/2003	10/01/2037
46613Q-AN-4	JEA FL ST JOHN RIV PWR PARK 2-17 02 REF			1	1FE	7,284,365	102.8530	7,148,284	6,950,000	7,057,481		(139,917)			5.000	2.897	AO	86,875	347,500	05/07/2009	10/01/2014
46613Q-EG-5	JEA FL ST JOHN RIV PWR PARK 3-01 07			1	1FE	13,419,809	92.9080	14,293,896	15,385,000	13,512,414		51,260			4.500	4.665	AO	173,081	692,325	03/20/2007	10/01/2032
481367-BB-5	JULINGTON CREEK FL PLANTATION CDD 06			1	2FE	1,524,966	90.3710	1,382,676	1,530,000	1,525,820		225			4.375	4.375	MN	11,156	66,938	12/07/2006	05/01/2026
481367-BC-3	JULINGTON CREEK FL PLANTATION CDD 06			1	2FE	763,103	84.5090	646,494	765,000	763,285		48			4.500	4.488	MN	5,738	17,213	12/07/2006	05/01/2036
497850-FM-4	KISSIMMEE FL UTIL AUTH ELEC SYS REF 01B				1FE	227,426	103.1780	216,674	210,000	211,564		(2,018)			5.000	3.981	AO	2,625	10,500	10/11/2001	10/01/2011
507507-AA-9	LAKE ASHTON FL CMNTY DEV DIST 01A			1	3	2,870,000	100.6320	2,888,138	2,870,000	2,870,000					7.400	7.556	MN	35,397	209,605	02/21/2001	05/01/2032
507507-AB-7	LAKE ASHTON FL CMNTY DEV DIST 01B				3	1,052,061	98.6200	1,045,372	1,060,000	1,045,372	(1,356)	1,006			6.400	6.503	MN	11,307	67,840	02/21/2001	05/01/2011
50825J-FR-2	LAKE CNTY FL SCH BRD COP 05 B			1	1FE	3,662,684	106.1410	3,608,794	3,400,000	3,530,715		(26,529)			5.000	4.041	JD	14,167	145,000	07/18/2005	06/01/2017
50825J-FS-0	LAKE CNTY FL SCH BRD COP 05 B			1	1FE	5,011,190	104.8540	4,896,682	4,670,000	4,839,985		(34,452)			5.000	4.091	JD	19,458	233,500	07/18/2005	06/01/2018
50825J-FZ-4	LAKE CNTY FL SCH BRD COP 05 C				1FE	2,497,114	107.0790	2,403,924	2,245,000	2,411,540		(18,877)			5.250	4.081	JD	9,822	117,863	01/13/2006	06/01/2018
51166F-AE-9	LAKELAND FL ENERGY SYS 2001 B			1	1FE	1,162,554	103.4660	1,205,379	1,165,000	1,163,992		184			5.000	5.021	AO	14,563	58,250	05/08/2001	10/01/2015
511665-HP-9	LAKELAND FL HOSP LAKELAND RGL HLTH 06			1	1FE	13,847,540	86.2230	12,071,220	14,000,000	13,860,674		4,127			5.000	5.148	MN	89,444	700,000	08/02/2007	11/15/2032
523488-AK-0	LEE CNTY FL JUSTICE CTR CORP IMPT 81			1	1	47,215	100.0000	35,000	35,000	35,000					11.125	(44.541)	JJ	1,947	2,503	07/06/2001	01/01/2011
523494-HJ-4	LEE CNTY FL SCH BRD COP 2004 A			1	1FE	3,357,209	100.9920	3,418,579	3,385,000	3,365,348		1,395			4.750	4.856	FA	66,995	160,788	05/04/2004	08/01/2021
52385L-AX-7	LEE FL MEM HLTH SYS HOSP 05 A REF			1	1FE	2,484,864	93.5350	2,244,840	2,400,000	2,445,871		(9,593)			5.000	4.500	AO	30,000	120,000	08/11/2006	04/01/2024
52435P-AT-7	LEESBURG FL ELEC SYS REV 2007A			1	1FE	1,845,166	85.9880	1,633,772	1,900,000	1,849,304		1,295			4.625	4.772	AO	21,969	87,875	08/01/2007	10/01/2033
524390-MU-2	LEESBURG FL UTIL SYS REV 2007A			1	1FE	2,719,192	85.9880	2,407,664	2,800,000	2,725,933		2,110			4.625	4.772	AO	32,375	129,500	08/01/2007	10/01/2033
525556-AG-1	LELY FL CMNTY DEV DIST REF 99			2	3	745,000	100.1930	746,438	745,000	745,000					6.875	6.874	MN	8,536	25,609	05/19/1999	05/01/2011
525556-AE-6	LELY FL CMNTY DEV DIST REF 99A			2	3	3,180,000	101.1730	3,217,301	3,180,000	3,180,000					7.250	7.251	MN	38,425	195,569	03/08/1999	05/01/2013
548841-AL-9	LOXAHATCHEE RIVER FL SWR SER 78			1	1	662,825	110.2590	733,222	665,000	664,715		77			7.750	6.596	AO	12,884	51,538	10/19/1979	10/01/2013
56879E-FR-5	MARION CNTY FL SCH BRD COP 2007B			1	1FE	4,039,777	95.8470	3,709,279	3,870,000	3,709,279		(15,522)	278,346		5.000	4.432	JD	16,125	193,500	05/23/2007	06/01/2026
56879E-FS-3	MARION CNTY FL SCH BRD COP 2007B			1	1FE	4,143,112	94.8440	3,860,151	4,070,000	3,860,151		(6,744)	340,531		5.000	4.442	JD	16,958	203,500	05/23/2007	06/01/2027
583116-AE-8	MEADOW POINTE FL CDD CAP IMPT 1999			2	2	1,545,000	101.1400	1,562,613	1,545,000	1,545,000					7.000	7.001	MN	18,025	83,475	07/08/1999	05/01/2012
585395-M3-7	MELBOURNE FL WTR & SWR 04 REF			1	1FE	890,927	100.6780	976,577	970,000	899,306		4,232			4.500	4.453	AO	10,913	43,650	11/19/2004	10/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
593237-EJ-5	MIAMI BEACH FL REDEV TIF CITY CTR 05B			1	2FE	2,564,832	100.1240	2,402,976	2,400,000	2,488,266		(15,868)			5.000	4.166	JD	10,000	120,000	09/23/2005	12/01/2021
59333P-GD-4	MIAMI-DADE CNTY FL MIAMI INTL ARPT 03D			1	1FE	1,057,080	104.0230	1,040,230	1,000,000	1,028,795		(9,698)			5.250	4.130	AO	13,125	52,500	12/12/2007	10/01/2014
59333P-SR-0	MIAMI-DADE CNTY FL MIAMI INTL ARPT 03E				1FE	6,863,380	102.6450	6,748,909	6,575,000	6,640,794		(84,964)			5.250	3.958	AO	86,297	345,188	03/12/2008	10/01/2011
59333P-SU-3	MIAMI-DADE CNTY FL MIAMI INTL ARPT 03E				1FE	3,257,879	106.1140	3,682,156	3,470,000	3,327,690		32,547			5.250	6.500	AO	45,544	182,175	10/06/2008	10/01/2014
59333P-SW-9	MIAMI-DADE CNTY FL MIAMI INTL ARPT 03E				1FE	3,611,520	106.7700	4,270,800	4,000,000	3,699,999		41,332			5.250	6.850	AO	52,500	210,000	10/06/2008	10/01/2016
59333P-NK-0	MIAMI-DADE CNTY FL MIAMI INTL ARPT 07B			1	1FE	2,462,276	96.3670	2,307,990	2,395,000	2,442,955		(5,923)			5.000	4.596	AO	29,938	119,750	07/17/2007	10/01/2027
59333P-QZ-4	MIAMI-DADE CNTY FL MIAMI INTL ARPT 07C				1FE	17,177,336	102.5750	17,001,806	16,575,000	16,757,113		(235,905)			5.000	3.500	AO	207,188	828,750	03/06/2009	10/01/2011
59333P-RB-6	MIAMI-DADE CNTY FL MIAMI INTL ARPT 07C				1FE	12,259,211	106.3830	12,425,534	11,680,000	11,974,764		(99,482)			5.000	3.887	AO	146,000	584,000	12/11/2007	10/01/2013
59334H-CR-4	MIAMI-DADE CNTY FL MULTI ISLAND PL 02-9			1	6	420,774	69.5140	924,536	1,330,000	420,774	343,129	(628,200)			6.980	7.110	AO			11/12/2002	10/01/2033
59333T-BW-9	MIAMI-DADE CNTY FL PUB JACKSON HLTH 05B			1	1FE	5,213,808	101.8940	4,992,806	4,900,000	5,062,241		(32,811)			5.000	4.061	JD	20,417	242,500	09/15/2005	06/01/2019
59333M-HL-2	MIAMI-DADE CNTY FL SCH BRD COP 03D			1	1FE	416,621	106.4200	415,038	390,000	398,035		(2,889)			5.000	4.148	FA	8,125	19,500	09/10/2003	08/01/2014
59333M-NL-5	MIAMI-DADE CNTY FL SCH BRD COP 06B			1	1FE	3,480,787	104.4560	3,436,602	3,290,000	3,405,908		(17,137)			5.000	4.310	MN	27,417	164,500	03/23/2006	11/01/2020
59333N-BA-0	MIAMI-DADE CNTY FL SPL OBLIG SUB 97A REF	g		1	1FE	225,680	52.8670	422,936	800,000	404,840		22,869			0.000	11.674	NA			12/08/2000	10/01/2022
59334D-GU-2	MIAMI-DADE CNTY FL WTR & SWR 2010			1	1FE	25,363,490	97.5490	24,874,995	25,500,000	25,366,082		2,592			5.000	5.066	AO	318,750	708,333	02/25/2010	10/01/2034
684517-DQ-5	ORANGE CNTY FL SCH BRD COP 2001 A			1	1FE	60,785	105.7160	58,144	55,000	56,646		(659)			5.250	3.900	FA	1,203	2,888	12/11/2003	08/01/2014
684517-LR-4	ORANGE CNTY FL SCH BRD COP 2007 A			1	1FE	1,561,530	101.2810	1,519,215	1,500,000	1,543,978		(5,628)			5.000	4.511	FA	31,250	75,000	09/18/2007	08/01/2025
684545-WB-8	ORANGE CNTY FL TOURIST DEV TAX 07			1	1FE	1,258,138	93.7040	1,175,985	1,255,000	1,257,331		(287)			4.750	4.717	AO	14,903	59,613	01/17/2008	10/01/2029
684545-WB-8	ORANGE CNTY FL TOURIST DEV TAX 07	0		1	1FE	20,050,000	93.7040	18,740,800	20,000,000	20,037,147		(4,576)			4.750	4.717	AO	237,500	950,000	01/17/2008	10/01/2029
688028-EZ-8	OSCEOLA CNTY FL SCH BRD COP 2002 A			1	1FE	3,920,960	107.1970	4,287,880	4,000,000	4,007,112		21,709			5.125	5.455	JD	17,083	205,000	04/03/2002	06/01/2021
688028-FQ-7	OSCEOLA CNTY FL SCH BRD COP 2004 C			1	1FE	2,521,128	104.8690	2,516,856	2,400,000	2,462,489		(14,368)			5.000	4.270	JD	10,000	120,000	08/10/2006	06/01/2018
68803R-AS-5	OSCEOLA CNTY FL SCH DIST SLS TX 07A			1	1FE	2,836,722	100.5940	2,917,226	2,900,000	2,832,808		3,381			5.000	4.380	JD	12,083	145,000	09/18/2007	06/01/2024
696550-JK-9	PALM BEACH CNTY FL SCH BRD COP 02C			1	1FE	2,637,635	106.7440	2,812,704	2,635,000	2,635,504		(299)			5.000	4.990	FA	54,896	131,750	06/18/2002	08/01/2020
696550-WC-2	PALM BEACH CNTY FL SCH BRD COP 04A			1	1FE	557,259	105.9590	588,072	555,000	556,435		(358)			5.000	4.920	FA	11,563	27,750	08/01/2008	08/01/2021
696550-WD-0	PALM BEACH CNTY FL SCH BRD COP 04A			1	1FE	900,432	105.2340	947,106	900,000	900,275		(68)			5.000	4.990	FA	18,750	45,000	08/01/2008	08/01/2022
696550-PT-3	PALM BEACH CNTY FL SCH BRD COP 05A				1FE	4,890,726	110.1910	5,178,977	4,700,000	4,835,224		(26,163)			5.000	3.811	FA	97,917	235,000	10/28/2008	08/01/2015
696550-PU-0	PALM BEACH CNTY FL SCH BRD COP 05A			1	1FE	5,129,200	108.7510	5,437,550	5,000,000	5,091,826		(17,643)			5.000	3.891	FA	104,167	250,000	10/28/2008	08/01/2016
696550-PV-8	PALM BEACH CNTY FL SCH BRD COP 05A			1	1FE	6,130,560	108.1720	6,490,320	6,000,000	6,092,856		(17,806)			5.000	3.971	FA	125,000	300,000	10/28/2008	08/01/2017
696560-EY-3	PALM BEACH CNTY FL SOLID WASTE 98 A	g			1FE	4,086,803	97.2840	7,617,337	7,830,000	7,215,826		329,077			0.000	4.721	NA			10/21/1998	10/01/2012
69661K-AP-5	PALM COAST FL UTIL SYS 2003			1	1FE	775,397	107.3580	772,978	720,000	737,618		(5,943)			5.000	4.050	AO	9,000	36,000	10/09/2003	10/01/2015
698148-AP-8	PANAMA CITY BEACH FL FRONT BCH RD 06			1	1FE	2,300,246	94.5720	2,156,242	2,280,000	2,292,709		(1,874)			4.500	4.389	MN	17,100	102,600	09/06/2006	11/01/2021
698148-AQ-6	PANAMA CITY BEACH FL FRONT BCH RD 06			1	1FE	2,398,404	93.0320	2,218,813	2,385,000	2,393,420		(1,240)			4.500	4.429	MN	17,888	107,325	08/25/2006	11/01/2022
698148-AR-4	PANAMA CITY BEACH FL FRONT BCH RD 06			1	1FE	2,499,935	91.3100	2,273,619	2,490,000	2,496,244		(919)			4.500	4.450	MN	18,675	112,050	08/25/2006	11/01/2023
698148-AS-2	PANAMA CITY BEACH FL FRONT BCH RD 06			1	1FE	2,611,174	89.5940	2,333,924	2,605,000	2,608,881		(571)			4.500	4.470	MN	19,538	117,225	08/25/2006	11/01/2024
698148-AT-0	PANAMA CITY BEACH FL FRONT BCH RD 06			1	1FE	2,722,040	87.9090	2,391,125	2,720,000	2,721,283		(189)			4.500	4.490	MN	20,400	122,400	08/25/2006	11/01/2025
698148-AU-7	PANAMA CITY BEACH FL FRONT BCH RD 06			1	1FE	2,711,280	86.6490	2,352,520	2,715,000	2,711,823		135			4.500	4.516	MN	20,363	122,175	08/25/2006	11/01/2026
70252L-CL-3	PASCO CNTY FL GAS TAX REF 2002				2FE	2,597,054	107.3510	2,469,073	2,300,000	2,385,314		(30,907)			5.250	3.580	FA	50,313	120,750	09/20/2002	08/01/2013
702528-BU-3	PASCO CNTY FL SCH BRD COP 2004 A			1	1FE	1,580,729	104.8900	1,552,372	1,480,000	1,520,978		(10,400)			5.000	4.160	FA	30,833	74,000	08/03/2004	08/01/2016
702528-BW-9	PASCO CNTY FL SCH BRD COP 2004 A			1	1FE	2,276,216	102.6250	2,221,831	2,165,000	2,210,492		(11,493)			5.000	4.360	FA	45,104	108,250	08/02/2004	08/01/2018
702528-EL-0	PASCO CNTY FL SCH BRD COP 2007 A			1	1FE	5,084,260	100.9440	5,016,917	4,970,000	5,050,660		(10,232)			5.000	4.463	FA	103,542	248,500	06/14/2007	08/01/2025
702528-EM-8	PASCO CNTY FL SCH BRD COP 2007 A			1	1FE	5,744,652	100.3850	5,641,637	5,620,000	5,708,009		(11,160)			5.000	4.473	FA	117,083	281,000	06/14/2007	08/01/2026
72316M-EF-2	PINELLAS CNTY FL HLTH FAC BAYCARE 03A-1			1	1FE	6,412,748	106.1180	6,351,162	5,985,000	6,126,231		(45,431)			5.000	4.120	MN	38,238	299,250	10/09/2003	11/15/2014
73535E-FK-1	PORT ST LUCIE FL SPL ASSMT EAST LAKE 03D			1	2FE	182,626	102.5070	189,638	185,000	183,784		190			4.250	4.416	JJ	3,931	7,863	12/15/2003	07/01/2018
73535E-FQ-8	PORT ST LUCIE FL SPL ASSMT EAST LAKE 03D			1	2FE	1,472,520	101.3480	1,520,220	1,500,000	1,480,806		1,372			4.625	4.867	JJ	34,688	69,375	12/15/2003	07/01/2023
73535E-ET-3	PORT ST LUCIE FL SPL ASSMT TESORO 03 B			1	2FE	2,765,000	100.6800	2,783,802	2,765,000	2,765,000					4.500	4.497	JJ	62,213	124,425	03/21/2003	01/01/2016
803300-BE-4	SARASOTA CNTY FL SCH BRD COP 2009			1	1FE	3,515,868	105.5160	3,798,576	3,600,000	3,524,935		5,239			5.000	5.149	JJ	90,000	180,000	03/13/2009	07/01/2021
803313-CV-5	SARASOTA CNTY FL SOLID WASTE SYS 05			1	2FE	2,183,970	103.9220	2,265,500	2,180,000	2,168,368		903			5.000	4.490	AO	27,250	109,000	05/04/2006	10/01/2020
803313-CX-1	SARASOTA CNTY FL SOLID WASTE SYS 05			1	2FE	2,777,271	103.7040	2,934,823	2,830,000	2,765,653		4,351			5.000	4.520	AO	35,375	139,000	05/04/2006	10/01/2021
816692-FV-4	SEMINOLE CNTY FL SCH BRD COP 2004 A			1	1FE	859,440	104.7550	848,516	810,000	831,317		(5,544)			5.000	4.201	JJ	20,250	40,500	08/11/2004	07/01/2019
816692-FW-2	SEMINOLE CNTY FL SCH BRD COP 2004 A			1	1FE	1,120,143	104.2210	1,141,220	1,095,000	1,096,504		(385)			5.000	4.281	JJ	27,375	54,750	08/11/2004	07/01/2020
816692-FX-0	SEMINOLE CNTY FL SCH BRD COP 2004 A			1	1FE	970,427	103.1930	954,535	925,000	943,402		(4,765)			5.000	4.381	JJ	23,125	46,250	08/11/2004	07/01/2021
816692-FY-8	SEMINOLE CNTY FL SCH BRD COP 2004 A			1	1FE	1,630,401	102.7340	1,607,787	1,565,000	1,591,560		(6,864)			5.000	4.472	JJ	39,125	78,250	08/11/2004	07/01/2022
816692-FZ-5	SEMINOLE CNTY FL SCH BRD COP 2004 A			1	1FE	1,925,732	102.2450	1,901,757	1,860,000	1,886,755		(6,902)			5.000	4.552	JJ	46,500	93,000	08/11/2004	07/01/2023
816692-GA-9	SEMINOLE CNTY FL SCH BRD COP 2004 A			1	1FE	1,013,506	101.7910	1,002,641	985,000	996,629		(2,994)			5.000	4.632	JJ	24,625	49,250	08/11/2004	07/01/2024
837860-EH-4	SOUTH FL WTR MGMT DIST SPL OBLIG 03				1FE	3,584,461	110.8300	3,640,766	3,285,000	3,402,298		(28,316)			5.250	4.210	AO	43,116	172,463	08/25/2003	10/01/2014
837860-EJ-0	SOUTH FL WTR MGMT DIST SPL OBLIG 03				1FE	4,356,038	112.1070	4,489,885	4,005,000	4,165,070		(29,771)			5.250	4.310	AO	52,566	210,263	08/25/2003	10/01/2015
793323-JY-3	ST PETERSBURG FL PUB UTIL 06			1	1FE	2,423,630	98.4320	2,382,054	2,420,000	2,422,349		(351)			4.500	4.459	AO	27,225	108,900	02/07/2007	10/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
867689-AN-1	SUNRISE FL WTR GAS SWR REF IMPT 1976			1	1	1,755,222	104.9570	1,810,508	1,725,000	1,727,316		(1,126)			6.375	5.623	AO	27,492	97,059	02/03/1978	10/01/2012
867689-AX-9	SUNRISE FL WTR GAS SWR REF IMPT 1976A			1	1	434,035	114.7780	573,890	500,000	487,359		4,009			6.375	7.653	AO	7,969	31,875	02/15/1978	10/01/2013
875290-QJ-0	TAMPA FL WTR & SWR SYS REF 2002				1FE	1,911,131	113.9110	2,004,834	1,760,000	1,816,394		(13,346)			6.000	5.052	AO	26,400	105,600	03/01/2001	10/01/2014
875290-QL-5	TAMPA FL WTR & SWR SYS REF 2002				1FE	1,077,600	118.3060	1,183,060	1,000,000	1,038,261		(5,574)			6.000	5.222	AO	15,000	60,000	03/01/2001	10/01/2016
875301-CZ-4	TAMPA-HILLSBOROUGH CNTY FL EXPWY 05			1	1FE	4,303,283	103.6370	4,145,480	4,000,000	4,173,499		(27,582)			5.000	4.056	JJ	100,000	200,000	08/19/2005	07/01/2020
889560-AE-8	TOLOMATO FL CMNTY DEV SPL ASSMT 2007			1	5	7,946,960	67.8550	5,428,400	8,000,000	5,428,400	(870,368)	848			6.650	6.805	MN	88,667	532,000	10/12/2007	05/01/2040
16674M-AA-0	TPC CHEVAL CMNTY DEV FL ASSMT REF 97			2	2	575,000	100.5230	578,007	575,000	575,000					7.000	7.062	MN	6,708	31,150	04/22/1997	05/01/2012
92884E-CQ-8	VOLUSIA CNTY FL SCH BRD COP 2005 B				1FE	2,988,762	110.1250	3,033,944	2,755,000	2,876,974		(23,843)			5.000	3.651	FA	57,396	137,750	02/17/2005	08/01/2015
92884E-CR-6	VOLUSIA CNTY FL SCH BRD COP 2005 B			1	1FE	2,953,125	109.0630	2,988,326	2,740,000	2,851,405		(21,725)			5.000	3.731	FA	57,083	137,000	02/17/2005	08/01/2016
92884E-CS-4	VOLUSIA CNTY FL SCH BRD COP 2005 B			1	1FE	3,257,813	107.6680	3,273,107	3,040,000	3,154,031		(22,191)			5.000	3.801	FA	63,333	152,000	02/17/2005	08/01/2017
92884E-CT-2	VOLUSIA CNTY FL SCH BRD COP 2005 B			1	1FE	3,295,083	106.4430	3,289,089	3,090,000	3,197,600		(20,903)			5.000	4.011	FA	64,375	154,500	02/17/2005	08/01/2018
046079-QC-6	ASSOCIATION CNTY COMMR GA DEKALB 03			1	1FE	749,716	102.8920	766,545	745,000	746,604		(502)			4.750	4.670	JD	2,949	35,388	11/19/2003	12/01/2022
046079-TK-5	ASSOCIATION CNTY COMMR GA ROCKDALE 99			1	1FE	273,219	101.2170	283,408	280,000	275,212		491			5.625	5.881	JJ	7,875	15,750	07/05/2006	07/01/2020
047053-AA-1	ATHENS-CLARKE CNTY GA HSG COLLEGE PL 95			1	6	8,220,319	65.1450	9,188,702	14,105,000	8,220,319	484,507		5,302,850		8.250	8.289	JD		581,831	12/15/1995	12/01/2025
047060-DB-1	ATHENS-CLARKE CNTY GA UGAREF CTL 07			1	1FE	3,102,640	78.0560	3,122,240	4,000,000	3,572,031		168,159			0.000	1.084	JD			12/20/2007	06/15/2031
04780N-FN-2	ATLANTA GA DEV AUTH OPPTY PROJ 05			1	1FE	442,517	100.2140	496,059	495,000	448,355		2,421			4.500	4.609	JD	1,856	22,275	12/15/2005	12/01/2023
04780N-FP-7	ATLANTA GA DEV AUTH OPPTY PROJ 05			1	1FE	561,550	97.0760	616,433	635,000	569,209		3,061			4.500	4.677	JD	2,381	28,575	12/15/2005	12/01/2024
047849-BA-1	ATLANTA GA TAX ALLOC EASTSIDE 05 A			2	1FE	795,288	103.5810	828,648	800,000	798,316	2,952	396			5.625	5.735	JJ	22,500	42,188	07/19/2005	01/01/2016
047849-BB-9	ATLANTA GA TAX ALLOC EASTSIDE 05 B			1	1FE	1,237,600	100.1570	1,251,963	1,250,000	1,241,786	93,233	928			5.400	5.532	JJ	33,750	67,500	07/19/2005	01/01/2020
047849-BC-7	ATLANTA GA TAX ALLOC EASTSIDE 05 B			1	1FE	1,986,720	92.1020	1,842,040	2,000,000	1,988,975	248,525	469			5.600	5.689	JJ	56,000	112,000	07/19/2005	01/01/2030
047870-DA-5	ATLANTA GA WTR & WASTEWTR 2001 A			1	1FE	5,395,703	94.0410	5,082,916	5,405,000	5,396,624		147			5.000	5.024	MN	45,042	270,250	09/12/2003	11/01/2039
047870-FE-5	ATLANTA GA WTR & WASTEWTR 2004			1	1FE	8,243,188	95.3110	8,039,483	8,435,000	8,252,101		3,330			5.000	5.411	MN	70,292	421,750	03/04/2008	11/01/2037
047870-JR-2	ATLANTA GA WTR & WSTWTR 2009 A				1FE	3,030,810	104.7530	3,142,590	3,000,000	3,017,321		(8,977)			4.000	3.505	MN	20,000	120,000	06/17/2009	11/01/2012
047870-JS-0	ATLANTA GA WTR & WSTWTR 2009 A				1FE	3,587,069	108.7930	3,780,557	3,475,000	3,550,252		(24,533)			5.000	4.029	MN	28,958	173,750	06/17/2009	11/01/2013
047870-JT-8	ATLANTA GA WTR & WSTWTR 2009 A				1FE	4,854,738	110.0920	5,229,370	4,750,000	4,827,541		(18,138)			5.000	4.393	MN	39,583	237,500	06/17/2009	11/01/2014
047870-JU-5	ATLANTA GA WTR & WSTWTR 2009 A				1FE	8,649,069	110.9510	9,519,596	8,580,000	8,634,426		(9,773)			5.000	4.723	MN	71,500	429,000	06/17/2009	11/01/2015
047681-LC-3	ATLANTA-FULTON GA REC AUTH REV 05 A REF			1	1FE	992,060	100.2140	1,112,375	1,110,000	1,005,401		5,428			4.500	4.640	JD	4,163	49,950	12/14/2005	12/01/2023
047681-LD-1	ATLANTA-FULTON GA REC AUTH REV 05 A REF				1FE	296,179	97.0760	325,205	335,000	300,292		1,615			4.500	4.709	JD	1,256	15,075	12/14/2005	12/01/2024
190760-BA-5	COBB-MARIETTA GA COLISEUM & EXHIBIT 93			2	2FE	127,965	104.4860	120,159	115,000	117,022		(799)			5.500	4.200	AO	1,581	6,325	11/01/2001	10/01/2012
24047C-CN-6	DEKALB CNTY GA HOSP DEKALB MED 03A				1FE	63,426	113.8030	68,282	60,000	62,535		(891)			5.125	3.693	MS	1,025	1,538	04/23/2010	09/01/2014
24047C-CW-6	DEKALB CNTY GA HOSP DEKALB MED 03A				1FE	1,051,808	110.0700	1,095,197	995,000	1,037,039		(14,769)			5.125	3.693	MS	16,998	25,497	04/23/2010	09/01/2014
31222T-AJ-2	FAYETTE CNTY GA CMNTY HOSP 2009A			1	1FE	6,016,422	100.7000	6,127,595	6,085,000	6,022,170		5,225			4.375	4.555	JD	11,832	281,748	11/20/2009	06/15/2020
31222T-AK-9	FAYETTE CNTY GA CMNTY HOSP 2009A			1	1FE	4,767,013	97.5560	4,721,710	4,840,000	4,772,419		4,915			4.500	4.733	JD	9,680	230,505	11/20/2009	06/15/2021
359900-GK-7	FULTON CNTY GA DEV CAULEY CREEK 01A			1	1FE	1,085,269	100.2350	1,072,515	1,070,000	1,070,541		(6,476)			5.500	5.091	FA	24,521	58,850	10/28/2008	02/01/2013
359900-GL-5	FULTON CNTY GA DEV CAULEY CREEK 01A			1	1FE	1,138,658	100.2120	1,127,385	1,125,000	1,125,526		(6,212)			5.500	5.196	FA	25,781	61,875	10/28/2008	02/01/2014
359900-GM-3	FULTON CNTY GA DEV CAULEY CREEK 01A			1	1FE	1,088,759	100.2140	1,082,311	1,080,000	1,081,955		(3,223)			5.500	5.044	FA	24,750	59,400	10/28/2008	02/01/2015
359900-GN-1	FULTON CNTY GA DEV CAULEY CREEK 01A			1	1FE	1,255,371	100.2040	1,247,540	1,245,000	1,247,314		(3,817)			5.500	5.359	FA	28,531	68,475	10/28/2008	02/01/2016
372480-BB-8	GEO L SMITH II GA WORLD CONGRESS CTR 00			1	2FE	2,402,265	101.2270	2,404,141	2,375,000	2,376,657		(3,180)			5.700	5.577	JJ	67,688	135,375	04/04/2000	07/01/2013
372480-BC-6	GEO L SMITH II GA WORLD CONGRESS CTR 00			1	2FE	2,780,148	101.2020	2,793,175	2,760,000	2,761,190		(2,283)			5.750	5.676	JJ	79,350	158,700	04/03/2000	07/01/2014
372480-BD-4	GEO L SMITH II GA WORLD CONGRESS CTR 00			1	2FE	1,985,760	101.1820	2,023,640	2,000,000	1,994,441		1,052			5.750	5.822	JJ	57,500	115,000	03/21/2000	07/01/2015
373539-NA-9	GEORGIA HSG FIN AUTH SGL FAM MTG 06A			1	1FE	1,525,000	100.5140	1,532,839	1,525,000	1,525,000					4.950	4.951	JD	6,291	54,945	07/13/2006	12/01/2021
373539-SS-5	GEORGIA HSG FIN AUTH SGL FAM MTG 07D2			1	1FE	2,230,000	100.1310	2,232,921	2,230,000	2,230,000					5.150	5.150	JD	9,570	69,268	11/30/2007	12/01/2027
373283-AQ-3	GEORGIA MUN ASSN INC COP CITY COURT 02				1	1,256,949	103.1810	1,269,126	1,230,000	1,233,045		(3,179)			5.000	4.721	JD	5,125	61,500	12/19/2001	12/01/2011
373283-AR-1	GEORGIA MUN ASSN INC COP CITY COURT 02			1	1	1,892,181	105.9130	1,901,138	1,795,000	1,815,941		(10,190)			5.500	4.856	JD	8,227	98,725	12/19/2001	12/01/2012
373283-BB-5	GEORGIA MUN ASSN INC COP CITY COURT 02			1	2Z	2,331,672	95.7320	2,297,568	2,400,000	2,349,083		2,379			5.250	5.461	JD	10,500	126,000	12/19/2001	12/01/2026
403715-BB-0	GWINNETT CNTY GA DEV COP PUB SCH 04			1	1FE	241,545	111.3110	261,581	235,000	237,405		(731)			5.000	4.630	JJ	5,875	11,750	08/10/2004	01/01/2024
403732-DD-9	GWINNETT CNTY GA HOSP SYS 2007A			1	1FE	8,762,563	99.0840	8,650,033	8,730,000	8,759,475		(2,730)			5.000	4.952	JJ	218,250	277,663	11/06/2009	07/01/2023
426338-EC-9	HENRY CNTY GA WTR & SEW AUTH SER 79			1	1	130,000	100.5360	130,697	130,000	130,000					8.000	6.908	FA	4,333	5,200	01/09/1980	02/01/2011
591745-D5-0	METRO ATLANTA GA RAPID TRANS SLS TX 07B			1	1FE	13,581,352	93.7560	13,116,464	13,990,000	13,616,925		11,474			4.500	4.740	JJ	314,775	629,550	09/14/2007	07/01/2030
60039G-AK-9	MILLEDGEVILLE GA DEV GA CLG & ST UNIV 04			1	1	1,975,200	114.8150	2,296,300	2,000,000	1,997,218		5,463			5.250	5.487	MS	35,000	105,000	06/25/2004	09/01/2019
373541-DV-0	MUNICIPAL ELEC AUTH GA 92B GEN PWR SR			1	1FE	6,211,497	100.3820	6,253,799	6,230,000	6,223,596		1,191			6.375	6.483	JJ	198,581	397,163	02/21/1995	01/01/2016
419818-EU-9	HAWAII ST HSG FIN & DEV CORP SGL 97 A			1	1FE	345,040	98.0490	362,781	370,000	351,536		813			5.750	7.209	JJ	10,638	20,988	06/08/2000	07/01/2030
09746L-BJ-1	BOISE CITY ID URBAN ADA CNTY COURT 05			1	1FE	3,772,447	106.7720	3,806,422	3,565,000	3,677,526		(21,608)			5.000	4.240	FA	67,339	178,250	03/29/2006	08/15/2019
09746L-BK-8	BOISE CITY ID URBAN ADA CNTY COURT 05			1	1FE	2,530,150	105.8520	2,619,837	2,475,000	2,492,135		(3,236)			5.000	4.270	FA	46,750	90,750	03/29/2006	08/15/2020
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB			1	1FE	210,000	100.0940	210,197	210,000	210,000					5.625	5.624	JJ	5,906	10,969	11/16/2000	01/01/2014
45129W-FR-6	IDAHO HSG FIN ASSOC FED HWY TRUST FD 06			1	1FE	4,892,964	107.4790	5,003,147	4,655,000	4,797,731		(22,322)			5.000	4.370	JJ	107,324	232,750	05/05/2006	07/15/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
45129W-FT-2	IDAHO HSG FIN ASSOC FED HWY TRUST FD 06			1	1FE	10,152,498	106.1360	10,300,499	9,705,000	9,973,731		(41,944)			5.000	4.430	JJ	223,754	480,750	05/04/2006	07/15/2020
45129W-HH-6	IDAHO HSG FIN ASSOC FED HWY TRUST FD 08A			1	1FE	17,077,632	104.6780	17,418,419	16,640,000	16,981,348		(36,593)			5.250	4.792	JJ	402,827	873,600	03/12/2008	07/15/2026
006547-AX-1	ADDISON IL SGL FAM MTG 1979 SER A			1	1	280,000	101.7170	284,808	280,000	280,000					7.500	6.311	AO	5,250	18,563	05/03/1979	04/01/2011
076393-BP-1	BEDFORD PARK IL TIF 65TH & CICERO 05			2	2	2,735,000	98.7520	2,700,867	2,735,000	2,735,000					4.625	4.623	JD	351	126,494	10/14/2005	12/30/2012
076393-BS-5	BEDFORD PARK IL TIF 65TH & CICERO 05			2	2	3,513,510	91.6260	3,216,073	3,510,000	3,511,958		(432)			4.875	4.860	JD	475	171,113	01/26/2007	12/30/2015
076393-BV-8	BEDFORD PARK IL TIF 65TH & CICERO 05			1	2	1,241,121	85.6580	1,049,311	1,225,000	1,234,889		(1,705)			5.125	4.977	JD	174	62,781	01/25/2007	12/30/2018
076393-CE-5	BEDFORD PARK IL TIF 65TH & CICERO 07A			1	2	5,320,000	94.0900	5,005,588	5,320,000	5,320,000					6.000	6.000	JD	887	319,200	11/20/2007	12/30/2018
076393-CQ-8	BEDFORD PARK IL TIF 65TH & CICERO 07B			1	2	3,295,000	93.0630	3,066,426	3,295,000	3,295,000					6.000	6.000	JD	549	197,700	11/20/2007	12/30/2018
094347-CX-7	BLOOMINGDALE IL WTRWKS & SEW REV 79			1	1	338,003	100.4830	376,811	375,000	373,976		2,939			7.000	8.036	MN	4,375	26,250	02/11/1980	05/01/2011
09755L-AA-9	BOLINGBROOK IL SALES TAX 2005			2	6	1,909,063	70.6110	2,630,260	3,725,000	2,107,339		(13,444)			5.750	33.384	JJ	107,094	199,381	06/23/2009	01/01/2015
09755L-AB-7	BOLINGBROOK IL SALES TAX 2005			14	6	3,220,786	61.5530	4,924,240	8,000,000	3,910,082		(246,718)			6.250	8.159	JJ	250,000	500,000	12/14/2005	01/01/2024
153821-FC-2	CENTRAL LAKE CNTY IL JT ACT WTR 02A			1	1FE	825,000	108.0350	891,289	825,000	825,000					5.125	5.124	MN	7,047	42,281	07/02/2007	05/01/2025
153821-FD-0	CENTRAL LAKE CNTY IL JT ACT WTR 02A			1	1FE	1,790,000	102.0940	1,827,483	1,790,000	1,790,000					5.125	5.124	MN	15,290	91,738	07/02/2007	05/01/2025
167562-EH-6	CHICAGO IL MIDWAY ARPT REV 1998 C				1FE	3,230,141	111.2560	3,243,112	2,915,000	3,144,475		(27,675)			5.500	4.190	JJ	80,163	160,325	09/20/2007	01/01/2018
167592-QG-2	CHICAGO IL OHARE INTL ARPT GEN 2ND 99			1	1FE	13,521,900	100.7220	13,798,914	13,700,000	13,555,627		19,668			5.500	8.614	JJ	376,750	753,500	03/25/2009	01/01/2017
167592-WD-2	CHICAGO IL OHARE INTL ARPT GEN 3RD 02 A			1	1FE	9,555,744	102.4530	10,060,885	9,820,000	9,614,866		27,489			5.750	6.685	JJ	282,325	564,650	10/02/2008	01/01/2017
167709-FE-9	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002				1	1,962,013	99.5080	1,955,332	1,965,000	1,964,613		383			5.750	5.767	JD	5,022	112,988	09/10/2002	12/15/2011
167709-FG-4	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002				1	3,089,646	98.3100	3,047,610	3,100,000	3,096,567		1,031			6.050	6.087	JD	8,336	187,550	09/10/2002	12/15/2013
167709-CY-8	CHICAGO IL TIF GOOSE ISLAND TAX EX 2000			1	2	14,280,000	100.1230	14,297,564	14,280,000	14,280,000					7.450	7.450	JJ	531,930	1,063,860	03/03/2000	07/01/2019
167520-AA-6	CHICAGO IL TIF KINGSBURY REDEV COP 03A			1	2	2,991,135	99.4100	2,982,300	3,000,000	2,962,198		17,409			6.570	11.138	FEB	173,010	197,100	05/20/2009	02/15/2013
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06				3	8,402,274	87.6820	8,318,990	9,487,682	8,318,990	42,531	16,103			8.000	9.127	FEB	695,763	665,779	08/17/2006	12/31/2024
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06				3	6,236,649	87.6820	6,174,417	7,041,830	6,174,417	31,507	12,011			8.000	9.127	FEB	516,401	494,186	08/17/2006	12/31/2024
167709-FL-3	CHICAGO IL TIF PILSEN REDEV JR LIEN 04 B			2	2	10,000,000	98.2030	9,820,300	10,000,000	10,000,000					6.750	6.751	JD	56,250	675,000	07/21/2004	06/01/2022
167727-HP-4	CHICAGO IL WSTWTR TRANSMISSION 98A CAP	@			1FE	4,226,640	57.1300	5,027,440	8,800,000	4,824,102		256,553			0.000	5.540	NA			07/23/2008	01/01/2022
244420-AF-2	DEERFIELD IL ED CHICAGO JEWISH HS 06			1	6	441,420	39.6250	396,250	1,000,000	396,250	(54,920)				5.850	6.050	MN			05/11/2006	05/01/2026
244420-AG-0	DEERFIELD IL ED CHICAGO JEWISH HS 06			1	6	879,840	39.5000	790,000	2,000,000	790,000	(109,840)				6.000	6.199	MN			05/11/2006	05/01/2041
44687K-AC-7	HUNTLEY IL SPL SVC AREA EIGHT SER 07			1	1FE	3,662,000	89.7060	3,285,034	3,662,000	3,662,000					5.100	5.100	MS	62,254	186,762	06/15/2007	03/01/2029
446875-AC-0	HUNTLEY IL SPL SVC AREA SIX REF 07			1	1FE	845,000	102.8680	869,235	845,000	845,000					5.050	5.050	MS	14,224	42,546	06/15/2007	03/01/2025
451908-5P-8	ILLINOIS DEV FIN HOSP PROVENA HLTH 98A			1	2FE	3,513,400	100.1950	3,556,923	3,550,000	3,528,908		1,669			5.500	5.544	MN	24,949	195,250	05/01/1998	05/15/2021
452001-4U-1	ILLINOIS EDL FAC AUGUSTANA CLG 03A			1	2FE	2,430,175	100.2190	2,505,475	2,500,000	2,441,740		1,864			5.700	6.088	AO	35,625	142,500	01/29/2003	10/01/2032
45200F-GA-1	ILLINOIS FIN AUTH CHILDRENS MEM 08 A			1	1FE	5,918,656	93.1790	6,187,086	6,640,000	5,944,233		16,645			5.250	5.015	FA	131,693	348,600	04/30/2008	08/15/2033
45200F-MS-5	ILLINOIS FIN AUTH NORWEGIAN AMERICAN 08			1	4Z	2,490,950	92.9060	2,322,650	2,500,000	2,322,650	89,022	418	169,189		7.625	7.781	MS	56,128	190,625	08/25/2008	09/15/2028
45200F-MT-3	ILLINOIS FIN AUTH NORWEGIAN AMERICAN 08			1	4Z	10,662,400	89.9030	9,781,446	10,880,000	9,781,446	337,338	3,295	888,224		7.750	8.162	MS	248,276	843,200	08/25/2008	09/15/2038
45200B-BN-7	ILLINOIS FIN AUTH OSF HLTHCARE 04			1	1FE	1,362,695	100.1150	1,381,587	1,380,000	1,367,412		834			5.250	5.414	MN	9,258	72,450	06/23/2004	11/15/2021
45200B-BP-2	ILLINOIS FIN AUTH OSF HLTHCARE 04			1	1FE	980,000	99.2100	972,258	980,000	980,000					5.250	5.249	MN	6,574	51,450	04/22/2004	11/15/2022
45200B-BQ-0	ILLINOIS FIN AUTH OSF HLTHCARE 04			1	1FE	2,981,880	97.6200	2,928,600	3,000,000	2,986,119		736			5.250	5.327	MN	20,125	157,500	04/22/2004	11/15/2023
45200F-JU-4	ILLINOIS FIN AUTH RESURRECTION 1999 B			1	1FE	14,856,980	95.2360	14,094,928	14,800,000	14,844,354		(4,878)			5.000	4.951	MN	94,556	740,000	05/30/2008	05/15/2024
45200L-WN-2	ILLINOIS HLTH FAC AUTH SHERMAN HLTH SYS			1	2FE	3,305,691	100.2480	3,328,234	3,320,000	3,319,029		1,597			5.500	5.551	FA	76,083	182,600	03/23/2000	08/01/2011
45200P-PX-9	ILLINOIS HLTH FAC DECATUR MEM 01			1	1FE	2,527,178	100.0830	2,552,117	2,550,000	2,534,553		990			5.750	5.822	AO	36,656	146,625	07/20/2001	10/01/2024
45200P-UR-6	ILLINOIS HLTH FAC RIVERSIDE HLTH 02			1	1FE	21,375,000	109.4290	23,390,449	21,375,000	21,375,000					6.000	6.000	MN	163,875	1,282,500	11/21/2002	11/15/2032
45200P-ZA-8	ILLINOIS HLTH FAC SINAI HLTH 2003 FHA			1	1FE	693,322	104.0130	780,098	750,000	701,955		3,925			5.000	5.001	FA	14,167	35,000	11/26/2003	08/15/2024
45201Y-SC-2	ILLINOIS HSG DEV AUTH HMEOWNER 06 C-2			1	1FE	2,900,000	96.1030	2,786,987	2,900,000	2,900,000					4.950	4.950	FA	59,813	143,550	07/12/2006	08/01/2021
45201L-UM-5	ILLINOIS HSG DEV AUTH MULTI FAM 2007C			1	1FE	1,408,679	93.0190	1,330,172	1,430,000	1,409,920		431			5.300	5.529	JJ	37,895	72,875	12/07/2007	07/01/2038
45201L-UN-3	ILLINOIS HSG DEV AUTH MULTI FAM 2007C			1	1FE	3,063,804	92.3160	2,894,107	3,135,000	3,066,216		839			5.375	5.714	JJ	84,253	168,506	12/07/2007	07/01/2044
45202V-AS-1	ILLINOIS MEDICAL DIST COP OFF PROJ 02			1	2FE	1,076,863	83.3440	904,282	1,085,000	904,282		202	173,994		5.250	5.348	JD	4,747	56,963	07/11/2002	06/01/2032
484503-BM-8	KANKAKEE RIV IL MET AGY SEW FAC 2007			1	1FE	2,231,325	91.5640	2,028,143	2,215,000	2,225,378		(1,692)			4.500	4.447	MN	16,613	99,675	03/20/2007	05/01/2025
504750-CC-2	LASALLE IL WTRWKS REV SER 1978			1	1	50,000	102.1560	51,078	50,000	50,000					7.000	7.044	MN	583	3,500	11/30/1978	05/01/2011
504750-CD-0	LASALLE IL WTRWKS REV SER 1978			1	1	55,000	108.4290	59,636	55,000	55,000					7.000	7.043	MN	642	3,850	11/30/1978	05/01/2012
504750-CE-8	LASALLE IL WTRWKS REV SER 1978			1	1	60,000	114.1600	68,496	60,000	60,000					7.000	7.043	MN	700	4,200	11/30/1978	05/01/2013
504750-CF-5	LASALLE IL WTRWKS REV SER 1978			1	1	65,000	119.0490	77,382	65,000	65,000					7.000	7.043	MN	758	4,550	11/30/1978	05/01/2014
504750-CG-3	LASALLE IL WTRWKS REV SER 1978			1	1	70,000	122.7430	85,920	70,000	70,000					7.000	7.043	MN	817	4,900	11/30/1978	05/01/2015
592247-R7-7	METRO PIER & EXPO IL MCCORMICK PL 92A CA	@			1FE	2,779,716	66.8720	7,031,591	10,515,000	4,970,234		343,747			0.000	7.297	NA			11/22/2002	06/15/2021
592247-S5-0	METRO PIER & EXPO IL MCCORMICK PL 92A CA	@			1FE	4,672,514	56.3380	9,957,742	17,675,000	8,354,626		577,815			0.000	7.297	NA			11/22/2002	06/15/2021
72342A-AA-1	PINGREE GRV IL SPL SVC1 CAMBRIDGE 05-1			2	4Z	2,376,000	93.4660	2,243,184	2,400,000	2,243,184	202,017	2,991			5.250	5.401	MS	42,000	120,750	04/14/2005	03/01/2015
72342B-AA-9	PINGREE GRV IL SPL SVC2 CAMBRIDGE 05-2			1	3Z	5,700,000	81.2640	4,632,048	5,700,000	4,632,048	279,015				6.000	6.150	MS	114,000	339,000	07/11/2005	03/01/2035
72342G-AA-8	PINGREE GRV IL SPL SVC7 CAMBRIDGE 06-1			1	5Z	5,892,000	81.2290	4,786,013	5,892,000	4,786,013	488,624				6.000	6.001	MS	117,840	350,280	05/04/2006	03/01/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
779152-AC-1	ROUND LAKE IL LAKEWOOD SVC AREA 3 REF 07			1	1FE	1,100,000	90.0750	990,825	1,100,000	1,100,000					4.700	4.700	MS	17,233	51,700	03/29/2007	03/01/2033
795220-AS-1	SALINE VALLEY IL CONSRV DIST WTRWRK 07			1	2	2,125,000	93.3780	1,984,283	2,125,000	2,125,000					4.750	4.797	JJ	50,469	100,938	12/05/2007	01/01/2026
795220-AT-9	SALINE VALLEY IL CONSRV DIST WTRWRK 07			1	2	3,325,839	88.9160	2,934,228	3,300,000	3,319,271		(2,258)			5.000	4.949	JJ	82,500	165,000	12/05/2007	01/01/2032
914353-DU-8	UNIVERSITY OF IL BRD OF TRUSTEES 91	@			1FE	2,241,393	99.7330	9,245,249	9,270,000	9,105,270		630,163			0.000	7.300	NA			06/07/1991	04/01/2011
914331-EH-2	UNIVERSITY OF IL COP INTEGRATE PROJ 01			1	1FE	4,895,791	101.1860	4,634,319	4,580,000	4,589,707		(37,976)			5.375	4.542	AO	61,544	246,175	03/15/2001	10/01/2011
914331-EN-9	UNIVERSITY OF IL COP UTIL INFRA PROJ 01A			1	1FE	3,213,718	103.0640	3,061,001	2,970,000	2,988,629		(28,962)			5.375	4.474	FA	60,308	159,638	10/10/2001	08/15/2013
914331-EP-4	UNIVERSITY OF IL COP UTIL INFRA PROJ 01A			1	1FE	2,149,840	103.0640	2,061,280	2,000,000	2,013,034		(20,270)			5.375	4.300	FA	40,611	107,500	03/25/2003	08/15/2014
914325-AV-7	UNIVERSITY OF ILLINOIS COP 07A			1	1FE	3,471,177	91.5780	3,209,809	3,505,000	3,209,809		1,175	264,726		4.625	4.599	AO	40,527	162,106	12/05/2007	10/01/2027
058507-5Q-3	BALL ST UNIV IN STUDENT FEE 2001 K			1	1FE	1,049,600	105.1830	1,051,830	1,000,000	1,006,162		(5,859)			5.750	5.257	JJ	28,750	57,500	12/13/2001	07/01/2016
058508-CB-6	BALL ST UNIV IN STUDENT FEE 2001 K			1	1FE	524,507	105.2340	541,955	515,000	519,036		(3,844)			5.750	4.936	JJ	14,806	29,613	07/23/2009	07/01/2014
058508-CC-4	BALL ST UNIV IN STUDENT FEE 2001 K			1	1FE	493,953	103.8390	503,619	485,000	488,801		(3,620)			5.750	4.936	JJ	13,944	27,888	07/23/2009	07/01/2014
143294-CQ-7	CARMEL IN REDEV CNTY OPT INC TAX 04 REF			1	1FE	304,454	105.0600	315,180	300,000	301,653		(431)			4.250	3.866	JJ	6,375	12,750	02/25/2004	07/01/2016
143294-CS-3	CARMEL IN REDEV CNTY OPT INC TAX 04 REF			1	1FE	544,408	103.5740	559,300	540,000	541,476		(384)			4.250	3.941	JJ	11,475	22,950	03/16/2004	07/01/2017
30648P-AA-7	FALLING WTRS IN CONSERVANCY DIST 05			1	6	9,975,000	67.9730	6,780,307	9,975,000	6,780,307	2,895,643		3,194,693		7.000	7.002	JJ	169,124	180,001	08/18/2005	01/01/2037
349288-AT-7	FORT WAYNE IN REDEV LSE GRAND WAYNE 03			1	1FE	303,423	101.1130	303,339	300,000	300,875		(390)			5.000	4.852	FA	6,250	15,000	05/08/2003	02/01/2028
408395-FY-2	HAMMOND IN MULTI-SCH BLDG CORP 01			1	1FE	1,620,000	102.6870	1,663,529	1,620,000	1,620,000					5.400	5.400	JJ	40,338	87,480	06/29/2001	01/15/2025
454623-Y9-4	INDIANA BOND BK GOOD SAMARITAN HOSP 04A			1	1FE	197,010	108.6140	200,936	185,000	189,454		(1,328)			5.000	3.971	FA	3,854	9,250	02/11/2004	08/01/2016
454623-Z3-6	INDIANA BOND BK GOOD SAMARITAN HOSP 04A			1	1FE	248,143	103.6630	243,608	235,000	239,925		(1,465)			5.000	4.151	FA	4,896	9,250	02/11/2004	08/01/2018
454623-Z5-1	INDIANA BOND BK GOOD SAMARITAN HOSP 04A			1	1FE	205,311	102.0780	204,156	200,000	201,086		(320)			5.000	4.341	FA	4,167	7,500	02/11/2004	08/01/2020
454623-Z6-9	INDIANA BOND BK GOOD SAMARITAN HOSP 04A			1	1FE	686,636	101.5310	670,105	660,000	670,145		(3,006)			5.000	4.431	FA	13,750	23,000	02/11/2004	08/01/2021
454623-5F-2	INDIANA BOND BK HANCOCK MEM 04			1	1FE	1,054,788	106.9840	1,075,189	1,005,000	1,025,331		(5,105)			5.250	4.630	FA	21,984	52,763	06/08/2004	08/01/2016
45505U-AA-6	INDIANA FIN AUTH ARPT LEASE REV 2008 A-				1FE	1,084,148	103.0560	1,051,171	1,020,000	1,035,548		(18,153)			5.000	3.222	MN	8,500	51,000	03/20/2008	11/01/2011
455057-GE-3	INDIANA FIN AUTH FORENSIC SCIENCE 06A			1	1FE	3,374,968	98.5340	3,355,083	3,405,000	3,379,731		1,206			4.500	4.614	JJ	76,613	150,975	08/25/2006	07/01/2025
455057-GF-0	INDIANA FIN AUTH FORENSIC SCIENCE 06A			1	1FE	2,803,222	97.1730	2,759,713	2,840,000	2,808,604		1,364			4.500	4.668	JJ	63,900	127,800	08/25/2006	07/01/2026
455057-GG-8	INDIANA FIN AUTH FORENSIC SCIENCE 06A			1	1FE	2,266,282	95.9480	2,206,804	2,300,000	2,270,853		1,158			4.500	4.690	JJ	51,750	103,500	08/25/2006	07/01/2027
45470Y-AY-7	INDIANA FIN AUTH SISTERS ST FRANCIS 08			1	1FE	4,735,259	100.2770	4,893,518	4,880,000	4,743,159		3,566			5.375	5.504	MN	43,717	262,300	08/15/2008	11/01/2032
45479Q-AT-6	INDIANA HLTH FAC CMNTY HLTH 05 A			1	1FE	6,059,773	92.9370	5,557,633	5,980,000	6,028,349		(9,820)			5.000	4.790	MN	49,833	299,000	08/08/2007	05/01/2025
454797-7Y-1	INDIANA HLTH FAC DEACONESS HOSP 04 A			1	1FE	2,932,483	95.3480	2,755,557	2,890,000	2,906,159		(4,585)			5.375	5.182	MS	51,779	137,600	05/05/2004	03/01/2034
455066-DL-1	INDIANA ST OFFICE BLDG NEW CASTLE 02A			1	1FE	6,629,658	106.2350	6,841,534	6,440,000	6,474,117		(21,478)			5.000	4.630	JJ	161,000	322,000	06/05/2002	07/01/2014
455066-DM-9	INDIANA ST OFFICE BLDG NEW CASTLE 02A			1	1FE	7,440,753	106.2350	7,739,220	7,285,000	7,313,542		(17,946)			5.000	4.778	JJ	182,125	364,250	06/05/2002	07/01/2015
455167-SX-5	INDIANA UNIV STUDENT FEE SER I	@			1FE	1,143,775	97.3330	3,878,720	3,985,000	3,609,361		218,783			0.000	6.350	NA			07/29/1992	08/01/2012
455167-SY-3	INDIANA UNIV STUDENT FEE SER I	@			1FE	1,073,127	95.0630	3,783,507	3,980,000	3,386,341		205,258			0.000	6.350	NA			07/29/1992	08/01/2013
455261-SM-0	INDIANAPOLIS IN ECON DEV SUTTON PL 95A			1	2	5,085,000	91.4360	4,649,521	5,085,000	5,085,000	373,849				8.000	8.002	MS	135,600	404,000	11/19/1996	09/01/2026
455280-3Y-1	INDIANAPOLIS IN LOC PUB IMPT BD BK 01D			2	1FE	1,707,295	102.0600	1,663,578	1,630,000	1,632,469		(9,545)			5.000	4.402	JJ	40,750	81,500	08/17/2001	07/01/2011
46603A-AU-5	IVY TECH CMNTY CLG IN STUD FEE 06K			1	1FE	1,149,109	103.3900	1,157,968	1,120,000	1,137,723		(2,766)			5.000	4.671	JJ	28,000	53,500	06/22/2006	07/01/2023
569027-GG-4	MARION CNTY IN CONV REC EXC TAX 03A SR			1	1FE	604,471	106.4270	601,313	565,000	576,061		(4,267)			5.000	4.140	JD	2,354	28,250	04/24/2003	06/01/2016
569027-GM-1	MARION CNTY IN CONV REC EXC TAX 03A SR			1	1FE	2,354,305	103.3350	2,356,038	2,280,000	2,301,142		(8,095)			5.000	4.590	JD	9,500	114,000	04/24/2003	06/01/2021
569027-DN-2	MARION CNTY IN CONV REC EXC TAX 97A SR			1	2FE	1,575,414	94.0190	1,692,342	1,800,000	1,634,546		7,408			5.000	5.920	JD	7,500	90,000	08/17/1999	06/01/2027
569027-EE-1	MARION CNTY IN CONV REC EXC TAX 97A SUB			1	2FE	9,975,263	99.9950	11,949,403	11,950,000	10,696,206		90,096			5.000	7.824	JD	49,792	597,500	02/01/2000	06/01/2022
596232-CF-3	MIDDLEBURY IN SCH BLDG 1ST MTG 07			1	1FE	1,331,622	97.1920	1,297,513	1,335,000	1,332,150		146			4.500	4.466	JJ	27,701	60,546	02/14/2007	07/15/2025
596232-CG-1	MIDDLEBURY IN SCH BLDG 1ST MTG 07			1	1FE		98.7280								4.500	4.500	JJ		516	02/14/2007	07/15/2027
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05			1	3	11,245,000	91.6780	10,309,191	11,245,000	10,309,191	463,406				5.500	5.575	JJ	285,186	607,888	06/27/2005	01/15/2021
746189-EK-1	PURDUE UNIV IN STUDENT FACS SYS 03A			1	1FE	1,956,181	110.9890	2,025,549	1,825,000	1,862,758		(13,968)			5.375	4.492	JJ	49,047	98,094	01/17/2003	07/01/2016
746189-EL-9	PURDUE UNIV IN STUDENT FACS SYS 03A			1	1FE	490,733	110.9890	510,549	460,000	468,864		(3,276)			5.375	4.552	JJ	12,363	24,725	01/17/2003	07/01/2017
79061B-CM-5	ST JOSEPH CNTY IN HOSP MEMORIAL HLTH 00			1	1FE	7,361,850	100.5910	7,544,325	7,500,000	7,496,342		29,276			5.625	5.749	FA	159,375	421,875	12/01/2000	08/15/2033
79061B-AT-2	ST JOSEPH CNTY IN HOSP MEMORIAL HLTH 98			1	1FE	5,163,720	90.5190	5,879,209	6,495,000	5,541,747		45,123			4.625	6.150	FA	113,482	300,394	09/15/1999	08/15/2028
431689-AA-6	HILLS OF CEDAR CRK IA REAL ESTATE 04			2	5	3,280,000	96.8460	3,176,549	3,280,000	3,176,549	459,233				7.750	7.801	JD	21,183	254,200	07/16/2004	12/01/2019
12343C-AY-0	BUTLER CNTY KS PUB BLDG COMMN 05			1	2FE	1,515,990	104.9520	1,548,042	1,475,000	1,495,767		(3,878)			4.500	4.170	AO	16,594	66,375	03/09/2005	10/01/2018
12343C-AZ-7	BUTLER CNTY KS PUB BLDG COMMN 05			1	2FE	1,339,698	103.2230	1,352,221	1,310,000	1,325,069		(2,809)			4.500	4.230	AO	14,738	58,950	03/09/2005	10/01/2019
170123-CG-6	CHISHOLM CREEK KS WTR & WSTWTR 07			1	2	1,080,000	79.5790	859,453	1,080,000	1,080,000					4.500	4.459	MS	16,200	48,600	03/16/2007	09/01/2032
256366-AP-0	DODGE CITY KS WTRWKS & WSTWTR 2003			1	2FE	943,082	104.0960	942,069	905,000	917,780		(4,036)			4.750	4.230	JD	3,582	42,988	11/14/2003	12/01/2017
256366-AR-6	DODGE CITY KS WTRWKS & WSTWTR 2003			1	2FE	898,861	102.5310	897,146	875,000	883,053		(2,534)			4.750	4.410	JD	3,464	41,563	11/14/2003	12/01/2019
48542A-CB-5	KANSAS DEV FIN ADVENTIST 2009 C				1FE	970,174	108.9320	1,023,961	940,000	962,430		(5,278)			4.500	3.717	MN	5,405	42,300	06/11/2009	11/15/2014
485428-UX-2	KANSAS DEV FIN BRD REGENTS SCIENCE 03C			1	1FE	686,828	107.5620	693,775	645,000	665,449		(3,129)			5.000	4.359	AO	8,063	32,250	01/24/2003	10/01/2017
48542K-NM-7	KANSAS DEV FIN DEPT COMMERCE IMPACT 07F				1FE	4,264,051	111.8550	4,373,531	3,910,000	4,133,693		(36,518)			5.000	3.911	JD	16,292	195,500	03/15/2007	06/01/2016
48542K-NN-5	KANSAS DEV FIN DEPT COMMERCE IMPACT 07F				1FE	2,844,120	111.6770	2,898,018	2,595,000	2,763,139		(22,695)			5.000	3.934	JD	10,813	129,750	03/15/2007	06/01/2017

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
48543B-JT-6	KANSAS DEV FIN HLTH STORMONT VAIL 07L			1	1FE	404,564	95.2480	380,992	400,000	403,315		(396)			5.125	4.808	MN	2,619		08/15/2007	11/15/2036
48542K-BS-7	KANSAS DEV FIN STATE PROJ 2001 W			1	1FE	1,058,260	103.4660	1,081,220	1,045,000	1,049,978		(4,844)			5.000	4.367	AO	13,063	30,000	04/16/2010	10/01/2013
48542K-BU-2	KANSAS DEV FIN STATE PROJ 2001 W			1	1FE	152,988	103.4660	155,199	150,000	150,435		(559)			5.000	4.742	AO	1,875	7,500	12/27/2005	10/01/2015
48542K-CE-7	KANSAS DEV FIN STATE PROJ 2001 W			1	2FE	485,578	103.4660	486,290	470,000	472,253		(2,899)			5.000	4.488	AO	5,875	11,750	12/27/2005	10/01/2013
48542K-RJ-0	KANSAS DEV FIN STATE PROJ 2007 K			1	1FE	984,214	103.1990	1,006,190	975,000	981,680		(806)			5.000	4.976	MN	8,125	48,750	08/22/2007	11/01/2027
505392-BU-3	LABETTE CNTY KS LABETTE HEALTH 07A			1	3	771,675	90.9470	682,103	750,000	682,103	10,256	(1,894)			5.750	5.457	MS	14,375	33,063	06/22/2007	09/01/2037
890680-DG-3	TOPEKA KS COMB UTIL IMPT 2006 A			1	1FE	99,766	98.2030	98,203	100,000	99,814		12			4.250	4.396	FA	1,771	2,125	09/27/2006	08/01/2022
890680-DH-1	TOPEKA KS COMB UTIL IMPT 2006 A			1	1FE	633,704	103.0120	648,976	630,000	632,300		(357)			4.375	4.395	FA	11,484	27,563	09/27/2006	08/01/2023
890630-EG-7	TOPEKA KS PUB BLDG 10TH & JACKSN 07A			1	2FE	2,253,361	110.6850	2,291,180	2,070,000	2,215,950		(12,479)			5.000	4.131	JD	8,625	103,500	10/25/2007	06/01/2020
890630-EK-8	TOPEKA KS PUB BLDG 10TH & JACKSN 07A			1	2FE	1,883,630	108.5830	1,900,203	1,750,000	1,856,532		(9,050)			5.000	4.269	JD	7,292	87,500	10/25/2007	06/01/2023
890630-EL-6	TOPEKA KS PUB BLDG 10TH & JACKSN 07A			1	2FE	3,187,790	105.0480	3,119,926	2,970,000	3,143,694		(14,731)			5.000	4.303	JD	12,375	148,500	10/25/2007	06/01/2024
890630-EM-4	TOPEKA KS PUB BLDG 10TH & JACKSN 07A			1	2FE	3,205,578	104.0290	3,115,669	2,995,000	3,163,008		(14,226)			5.000	4.338	JD	12,479	149,750	10/25/2007	06/01/2025
890630-EN-2	TOPEKA KS PUB BLDG 10TH & JACKSN 07A			1	2FE	3,676,849	103.4080	3,562,406	3,445,000	3,630,050		(15,643)			5.000	4.372	JD	14,354	172,250	10/25/2007	06/01/2026
914367-BL-0	UNIVERSITY OF KS HOSP AUTH KU HLTH 02			1	1FE	2,895,867	107.7800	2,856,170	2,650,000	2,728,619		(44,904)			5.625	3.770	MS	49,688	149,063	01/23/2007	09/01/2027
98267L-DL-6	WYANDOTTE CNTY-KC KS REDEV AREA B-01			1	1FE	1,321,467	100.9460	1,317,345	1,305,000	1,306,217		(2,831)			5.000	4.825	JD	5,438	65,250	12/10/2004	12/01/2013
98267L-DP-7	WYANDOTTE CNTY-KC KS REDEV AREA B-01			1	1FE	802,085	100.5610	809,516	805,000	803,344		235			5.000	5.040	JD	3,354	40,250	12/10/2004	12/01/2016
98267L-DR-3	WYANDOTTE CNTY-KC KS REDEV AREA B-01			1	1FE	1,695,694	100.3170	1,705,389	1,700,000	1,697,195		281			5.125	5.150	JD	7,260	87,125	12/10/2004	12/01/2018
98267L-DS-1	WYANDOTTE CNTY-KC KS REDEV AREA B-01			1	1FE	1,617,291	100.2080	1,633,390	1,630,000	1,621,299		750			5.125	5.200	JD	6,961	83,538	12/10/2004	12/01/2019
473020-LU-7	JEFFERSON CNTY KY LSE CAP PROJS 07A			1	1FE	3,214,208	99.5450	3,185,440	3,200,000	3,209,651		(1,280)			4.375	4.223	JD	11,667	140,000	03/02/2007	06/01/2024
473020-LV-5	JEFFERSON CNTY KY LSE CAP PROJS 07A			1	1FE	3,309,240	97.4400	3,215,520	3,300,000	3,306,278		(832)			4.375	4.242	JD	12,031	144,375	03/02/2007	06/01/2025
473020-LW-3	JEFFERSON CNTY KY LSE CAP PROJS 07A			1	1FE	3,704,292	96.6750	3,576,975	3,700,000	3,702,917		(386)			4.375	4.262	JD	13,490	161,875	03/02/2007	06/01/2026
473020-LX-1	JEFFERSON CNTY KY LSE CAP PROJS 07A			1	1FE	2,268,343	94.8810	2,153,799	2,270,000	2,268,553		59			4.375	4.285	JD	8,276	99,313	03/02/2007	06/01/2027
49130P-8W-7	KENTUCKY HSG CORP SER 2007 N			1	1FE	2,717,550	92.6000	2,541,870	2,745,000	2,719,765		755			5.000	5.195	JJ	68,625	137,250	10/26/2007	07/01/2032
49140M-JM-2	KENTUCKY RURAL WTR FIN FLEX TERM 04 B			1	2FE	1,531,528	100.3680	1,706,256	1,700,000	1,560,328		9,653			4.250	4.670	FA	30,104	70,125	03/25/2004	02/01/2022
49151E-SA-2	KENTUCKY ST PPTY & BLDGS PROJ 80 2003A				1FE	3,237,881	113.4610	3,335,753	2,940,000	3,086,108		(23,975)			5.250	4.200	MN	25,725	154,350	10/09/2003	05/01/2016
491552-RV-9	KENTUCKY TPK AUTH ECON DEV RD 06B			1	1FE	9,339,402	101.6040	9,550,776	9,400,000	9,347,452		3,048			4.500	4.595	JJ	211,500	400,500	06/05/2008	07/01/2023
680454-QF-5	OLDHAM CNTY KY SCH DIST - COP 07			1	1FE	6,819,169	99.9410	6,965,888	6,970,000	6,838,713		5,907			4.625	4.903	JD	26,864	317,738	06/20/2007	06/01/2026
680454-RA-5	OLDHAM CNTY KY SCH DIST 2ND - COP 07			1	1FE	2,655,599	98.2050	2,636,804	2,685,000	2,659,316		1,205			4.500	4.639	MS	40,275	120,825	09/14/2007	09/01/2025
680454-RB-3	OLDHAM CNTY KY SCH DIST 2ND - COP 07			1	1FE	2,068,353	97.4710	2,046,891	2,100,000	2,072,035		1,194			4.500	4.691	MS	31,500	94,500	09/14/2007	09/01/2026
695317-CW-5	PADUCAH KY ELEC PLANT BRD 09A			1	1FE	4,010,501	103.6130	4,139,339	3,995,000	4,008,130		(1,261)			5.000	5.058	AO	49,938	199,750	01/16/2009	10/01/2025
695317-CX-3	PADUCAH KY ELEC PLANT BRD 09A			1	1FE	6,461,780	102.7100	6,676,150	6,500,000	6,464,500		1,447			5.000	5.185	AO	81,250	325,000	01/16/2009	10/01/2026
695317-CY-1	PADUCAH KY ELEC PLANT BRD 09A			1	1FE	6,752,775	102.0230	6,973,272	6,835,000	6,758,130		2,850			5.000	5.265	AO	85,438	341,750	01/16/2009	10/01/2027
914391-ZE-0	UNIVERSITY OF LOUISVILLE KY 2008A			1	1FE	3,387,014	105.0150	3,528,504	3,360,000	3,381,542		(2,317)			4.500	4.456	MS	50,400	151,200	07/16/2008	09/01/2021
914391-ZF-7	UNIVERSITY OF LOUISVILLE KY 2008A			1	1FE	2,081,599	103.6650	2,151,049	2,075,000	2,080,265		(565)			4.500	4.517	MS	31,125	93,375	07/16/2008	09/01/2022
015086-KU-4	ALEXANDRIA LA UTILS 2004			1	1	222,215	107.2080	219,776	205,000	212,939		(1,646)			5.000	4.014	MN	1,708	10,250	12/10/2003	05/01/2015
015086-KV-2	ALEXANDRIA LA UTILS 2004			1	1	1,279,073	106.5090	1,251,481	1,175,000	1,226,588		(8,499)			5.000	4.088	MN	9,792	58,750	12/10/2003	05/01/2016
015086-KY-6	ALEXANDRIA LA UTILS 2004			1	1	243,625	102.4320	235,594	230,000	236,819		(1,113)			5.000	4.432	MN	1,917	11,500	12/10/2003	05/01/2019
295852-GP-6	ERNEST N MORIAL LA EXHIB HALL 96C			1	2FE	1,679,802	93.9420	1,587,620	1,690,000	1,682,393		451			5.600	5.648	JJ	43,640	94,640	04/20/2004	07/15/2025
295852-FD-4	ERNEST N MORIAL LA EXHIB HALL SR SUB 04			1	2FE	5,776,042	101.2090	5,520,951	5,455,000	5,629,739		(22,580)			5.000	3.831	JJ	125,768	272,750	02/19/2004	07/15/2017
295852-FL-6	ERNEST N MORIAL LA EXHIB HALL SR SUB 04			1	2FE	2,212,779	89.7090	1,987,054	2,215,000	2,211,615		(195)			5.000	5.090	JJ	51,068	110,750	06/02/2004	07/15/2024
50646P-AJ-8	LAFAYETTE LA COMMUNICATIONS SYS 07				1FE	2,266,521	111.0770	2,460,356	2,215,000	2,254,340		(5,749)			5.000	4.233	MN	18,458	110,750	10/28/2008	11/01/2016
50646P-AM-1	LAFAYETTE LA COMMUNICATIONS SYS 07			1	1FE	1,371,233	108.2290	1,482,737	1,370,000	1,370,983		(118)			5.000	4.377	MN	11,417	68,500	10/28/2008	11/01/2018
506498-WN-0	LAFAYETTE LA UTIL REV 2004			1	1FE	1,282,402	112.6070	1,317,502	1,170,000	1,217,660		(11,267)			5.250	4.092	MN	10,238	61,425	07/21/2004	11/01/2015
506498-WP-5	LAFAYETTE LA UTIL REV 2004			1	1FE	3,976,638	111.8600	4,150,006	3,710,000	3,823,954		(26,758)			5.250	4.372	MN	32,463	194,775	06/30/2004	11/01/2016
546276-AN-6	LOUISIANA LOC GOV MULTI OLDE SALEM 02A			1	3	5,550,000	84.9000	4,711,950	5,550,000	4,711,950	637,917		838,050		7.250	7.390	JD		401,288	06/11/2002	06/01/2037
546279-LR-9	LOUISIANA LOC GOVT BOSSIER CMNTY CLG 02			1	2FE	6,741,507	102.4740	7,070,706	6,900,000	6,790,151		6,790			5.125	5.309	JD	29,469	353,625	04/12/2002	12/01/2024
546279-LS-7	LOUISIANA LOC GOVT BOSSIER CMNTY CLG 02			1	2FE	9,250,000	100.4390	9,290,608	9,250,000	9,250,000					5.200	5.275	JD	40,083	481,000	10/23/2002	12/01/2027
546279-S6-8	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07			1	1FE	1,509,622	97.8780	1,482,852	1,515,000	1,510,334		238			4.500	4.526	MN	11,363	68,175	10/31/2007	11/01/2024
546279-S7-6	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07			1	1FE	2,804,293	96.4270	2,724,063	2,825,000	2,806,811		842			4.500	4.574	MN	21,188	127,125	10/31/2007	11/01/2025
546279-S8-4	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07			1	1FE	2,995,640	95.4140	2,891,044	3,030,000	2,999,488		1,288			4.500	4.624	MN	22,725	136,350	10/31/2007	11/01/2026
546279-S9-2	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07			1	1FE	984,440	94.3510	943,510	1,000,000	986,048		538			4.500	4.678	MN	7,500	45,000	10/31/2007	11/01/2027
546279-LV-0	LOUISIANA LOC GOVT ENVIR LCDA 01D REMKT			1	1	1,970,460	110.5370	2,210,740	2,000,000	2,010,398		14,189			5.200	5.301	JD	8,667	104,000	06/26/2002	06/01/2031
546279-WA-4	LOUISIANA LOC GOVT LIVINGSTON PARISH 06			1	1FE	3,134,112	103.3870	3,127,457	3,025,000	3,088,325		(10,652)			5.000	4.542	MS	50,417	143,750	04/28/2006	03/01/2020
546279-Z6-0	LOUISIANA LOC GOVT SHREVEPORT UTIL 07			1	2FE	3,423,909	96.0250	3,212,036	3,345,000	3,403,584		(7,019)			5.000	4.671	JD	13,938	149,750	12/12/2007	12/01/2027
546405-DE-8	LOUISIANA OFFICE FACS LSE CAPITOL 03			1	1FE	6,454,057	105.3420	6,647,080	6,310,000	6,357,935		(15,472)			5.000	4.710	MN	52,583	315,500	10/23/2003	11/01/2021
546405-DG-3	LOUISIANA OFFICE FACS LSE CAPITOL 03			1	1FE	848,442	103.8730	888,114	855,000	850,114		270			4.750	4.848	MN	6,769	40,613	10/27/2003	11/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
546405-DQ-1	LOUISIANA OFFICE FACS LSE CAPITOL 03			1	1FE	459,198	101.4370	456,467	450,000	453,063		(988)			5.000	4.740	MN	3,750	22,500	10/29/2003	11/01/2022
546398-XE-3	LOUISIANA PUB FAC BLACK & GOLD FAC 07A			1	2FE	3,587,643	89.4530	3,578,120	4,000,000	3,578,120		10,071	416,011		5.000	4.789	JJ	100,000	200,000	11/29/2007	07/01/2032
546395-VB-7	LOUISIANA PUB FAC FRANCISCAN 98 A				1FE	2,158,331	106.1000	2,116,695	1,995,000	2,039,289		(16,367)			5.500	4.550	JJ	54,863	109,725	05/31/2002	07/01/2013
546395-D8-4	LOUISIANA PUB FAC LAKE CHARLES HOSP 07			1	4Z	12,474,000	91.9210	11,582,046	12,600,000	11,582,046	792,039	4,407			6.375	6.381	JD	66,938	420,750	10/25/2007	12/01/2034
546398-NJ-3	LOUISIANA PUB FAC LOYOLA UNIV 2006				1FE	16,692,123	113.3270	17,582,684	15,515,000	16,242,047		(109,218)			5.250	4.322	AO	203,634	814,538	07/14/2006	10/01/2016
546398-CE-6	LOUISIANA PUB FAC OCHSNER CLINIC 02A			1	1FE	294,754	110.4800	292,772	265,000	272,891		(3,110)			5.375	3.989	MN	1,820	14,244	03/13/2003	05/15/2015
546398-CL-0	LOUISIANA PUB FAC OCHSNER CLINIC 02A			1	1FE	9,136,603	109.4820	9,946,440	9,085,000	9,099,419		(5,600)			5.000	5.003	MN	58,043	454,250	08/21/2002	05/15/2021
546398-DH-8	LOUISIANA PUB FAC OCHSNER CLINIC 02B			1	1FE	17,507,672	110.1860	19,998,759	18,150,000	17,650,261		21,224			5.500	6.063	MN	127,554	998,250	08/21/2002	05/15/2027
54640A-5R-7	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 0			1	1FE	1,059,080	102.8280	1,028,280	1,000,000	1,004,261		(7,061)			5.250	4.636	FA	21,875	52,500	09/06/2001	08/01/2014
54640A-5S-5	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 0			1	1FE	462,418	102.7980	452,311	440,000	441,624		(2,689)			5.250	4.745	FA	9,625	23,100	09/06/2001	08/01/2015
54640A-5T-3	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 0			1	1FE	1,043,700	102.8280	1,028,280	1,000,000	1,003,177		(5,257)			5.250	4.835	FA	21,875	52,500	09/06/2001	08/01/2016
54640A-6R-6	LOUISIANA PUB FAC TULANE UNIV 02A			1	1	3,635,206	106.4960	3,951,002	3,710,000	3,688,731		13,243			5.125	5.385	JJ	95,069	190,138	04/30/2002	07/01/2027
546398-ED-6	LOUISIANA PUB FAC TULANE UNIV 02D			1	1	1,162,194	105.4630	1,160,093	1,100,000	1,109,083		(7,719)			5.375	4.612	FA	22,336	59,125	11/26/2002	02/15/2018
546398-EE-4	LOUISIANA PUB FAC TULANE UNIV 02D			1	1	2,456,176	105.4630	2,473,107	2,345,000	2,361,306		(13,840)			5.375	4.732	FA	47,617	126,044	11/26/2002	02/15/2019
546398-EF-1	LOUISIANA PUB FAC TULANE UNIV 02D			1	1	2,601,986	105.4630	2,631,302	2,495,000	2,510,725		(13,339)			5.375	4.792	FA	50,662	134,106	11/26/2002	02/15/2020
546398-WM-6	LOUISIANA PUB FAC TULANE UNIV 07B			13	1FE	2,113,717	102.7540	2,466,096	2,400,000	2,165,313		23,636			4.550	4.550	JD	4,853	109,200	12/18/2007	12/15/2022
546540-EJ-0	LOUISIANA ST UNIV AUXILIARY 2006			1	1FE	1,772,501	105.3880	1,770,518	1,680,000	1,736,185		(8,874)			5.000	4.311	JJ	42,000	76,500	08/02/2006	07/01/2019
546540-EK-7	LOUISIANA ST UNIV AUXILIARY 2006			1	1FE	1,987,826	104.1840	1,969,078	1,890,000	1,949,466		(9,379)			5.000	4.351	JJ	47,250	94,500	08/02/2006	07/01/2020
647630-AQ-8	NEW ORLEANS LA FIN AUTH XAVIER UNIV 02			1	2FE	4,077,901	106.1600	4,352,560	4,100,000	4,092,851		4,733			5.300	5.370	JD	18,108	217,300	05/23/2002	06/01/2026
647630-AR-6	NEW ORLEANS LA FIN AUTH XAVIER UNIV 02			1	2FE	1,439,212	106.1600	1,539,320	1,450,000	1,446,235		2,491			5.300	5.350	JD	6,404	76,850	05/28/2002	06/01/2032
647719-JL-8	NEW ORLEANS LA SEWERAGE SVC 2002				2FE	2,804,948	103.9210	2,691,554	2,590,000	2,647,115		(22,075)			5.000	3.960	JD	10,792	129,500	01/08/2003	06/01/2013
647719-JM-6	NEW ORLEANS LA SEWERAGE SVC 2002			1	2FE	2,036,291	107.2050	2,031,535	1,895,000	1,933,392		(14,819)			5.000	4.110	JD	7,896	94,750	01/08/2003	06/01/2014
647719-JQ-7	NEW ORLEANS LA SEWERAGE SVC 2002			1	2FE	3,204,056	104.8670	3,198,444	3,050,000	3,094,487		(17,101)			5.000	4.519	JD	12,708	152,500	12/19/2002	06/01/2017
647719-JR-5	NEW ORLEANS LA SEWERAGE SVC 2002			1	2FE	3,545,724	104.1330	3,540,522	3,400,000	3,442,577		(16,342)			5.000	4.608	JD	14,167	170,000	12/19/2002	06/01/2018
647719-JT-1	NEW ORLEANS LA SEWERAGE SVC 2002			1	2FE	3,437,857	102.8700	3,441,002	3,345,000	3,372,682		(10,592)			5.000	4.763	JD	13,938	167,250	12/19/2002	06/01/2020
647719-JU-8	NEW ORLEANS LA SEWERAGE SVC 2002			1	2FE	2,353,705	102.4760	2,362,072	2,305,000	2,319,643		(5,595)			5.000	4.825	JD	9,604	115,250	12/19/2002	06/01/2021
647753-JT-0	NEW ORLEANS LA WTR 2002			1	3FE	686,557	100.7180	639,559	635,000	639,559	17,152	(4,604)			5.000	3.889	JD	2,646	31,750	11/08/2002	12/01/2013
647753-JU-7	NEW ORLEANS LA WTR 2002			1	3FE	836,662	100.2290	781,786	780,000	781,786	26,484	(4,504)			5.000	4.049	JD	3,250	39,000	11/08/2002	12/01/2014
647753-JV-5	NEW ORLEANS LA WTR 2002			1	3FE	946,427	99.3950	889,585	895,000	889,585	38,251	(5,673)			5.000	4.288	JD	3,729	44,750	11/04/2002	12/01/2015
647753-JW-3	NEW ORLEANS LA WTR 2002			1	3FE	1,377,410	98.1430	1,290,580	1,315,000	1,290,580	63,776	(6,902)			5.000	4.408	JD	5,479	65,750	11/04/2002	12/01/2016
647753-JX-1	NEW ORLEANS LA WTR 2002			1	3FE	878,141	96.9870	819,540	845,000	819,540	41,369	(3,673)			5.000	4.508	JD	3,521	42,250	11/04/2002	12/01/2017
647753-JY-9	NEW ORLEANS LA WTR 2002			1	3FE	1,773,423	95.2220	1,637,818	1,720,000	1,637,818	75,560	(5,934)			5.000	4.608	JD	7,167	86,000	11/04/2002	12/01/2018
647753-JZ-6	NEW ORLEANS LA WTR 2002			1	3FE	3,181,103	93.8950	2,906,050	3,095,000	2,906,050	137,149	(9,573)			5.000	4.648	JD	12,896	154,750	10/31/2002	12/01/2019
647753-KA-9	NEW ORLEANS LA WTR 2002			1	3FE	3,162,075	92.7480	3,009,673	3,245,000	3,009,673	135,484	7,717			5.000	4.708	JD	13,521	162,250	10/31/2002	12/01/2020
647753-KB-7	NEW ORLEANS LA WTR 2002			1	3FE	2,813,590	91.6240	2,666,258	2,910,000	2,666,258	125,292	6,560			5.000	4.848	JD	12,125	145,500	10/31/2002	12/01/2021
647753-KC-5	NEW ORLEANS LA WTR 2002			1	3FE	2,537,156	90.5430	2,435,607	2,690,000	2,435,607	118,090	8,152			5.000	4.938	JD	11,208	134,500	10/31/2002	12/01/2022
787503-HD-6	ST BERNARD PARISH LA SALES TAX 04			1	1FE	2,612,065	104.5110	2,701,609	2,585,000	2,598,971		(2,325)			5.000	4.943	MS	43,083	129,250	06/23/2004	03/01/2022
787503-HE-4	ST BERNARD PARISH LA SALES TAX 04			1	1FE	2,129,180	104.0560	2,205,987	2,120,000	2,124,748		(788)			5.000	5.024	MS	35,333	106,000	06/23/2004	03/01/2023
787503-HF-1	ST BERNARD PARISH LA SALES TAX 04			1	1FE	513,707	103.6330	533,710	515,000	514,002		52			5.000	5.115	MS	8,583	25,750	06/23/2004	03/01/2024
56041M-GF-5	MAINE GOVT FAC LSE RENTAL 2004 C				1FE	6,846,667	109.6380	6,972,977	6,360,000	6,552,306		(65,131)			5.000	3.830	AO	79,500	318,000	02/14/2006	10/01/2013
560425-KF-6	MAINE HLTH & HIGHER EDL FACS AUTH 02A			1	1FE	5,149,680	100.5470	5,188,225	5,160,000	5,151,724		298			5.125	5.151	JJ	132,225	264,450	10/30/2002	07/01/2032
560427-BA-3	MAINE HLTH & HIGHER EDL FACS AUTH 03B			1	1FE	1,099,543	110.0680	1,199,741	1,090,000	1,096,049		(2,227)			5.000	4.761	JJ	27,250	54,500	05/28/2009	07/01/2019
560427-BU-9	MAINE HLTH & HIGHER EDL FACS AUTH 03B			1	1FE	494,290	105.4030	516,475	490,000	492,719		(1,001)			5.000	4.761	JJ	12,250	24,500	05/28/2009	07/01/2019
560425-QF-0	MAINE HLTH & HIGHER EDL FACS AUTH 03D			1	1FE	978,001	106.8710	967,183	905,000	928,277		(8,698)			5.000	3.971	JJ	22,625	45,250	09/18/2003	07/01/2014
560425-QH-6	MAINE HLTH & HIGHER EDL FACS AUTH 03D			1	1FE	590,194	105.8970	582,434	550,000	561,902		(4,434)			5.000	4.081	JJ	13,750	27,500	09/18/2003	07/01/2015
560425-QK-9	MAINE HLTH & HIGHER EDL FACS AUTH 03D			1	1FE	409,956	105.2780	405,320	385,000	392,414		(2,757)			5.000	4.181	JJ	9,625	19,250	09/18/2003	07/01/2016
560425-QP-8	MAINE HLTH & HIGHER EDL FACS AUTH 03D			1	1FE	701,979	103.6420	694,401	670,000	679,565		(3,545)			5.000	4.391	JJ	16,750	33,500	09/18/2003	07/01/2018
560425-QQ-6	MAINE HLTH & HIGHER EDL FACS AUTH 03D			1	1FE	1,038,910	102.8240	1,028,240	1,000,000	1,011,680		(4,320)			5.000	4.501	JJ	25,000	50,000	09/18/2003	07/01/2019
560425-SZ-4	MAINE HLTH & HIGHER EDL FACS AUTH 04A			1	1FE	3,237,326	108.9930	3,356,984	3,080,000	3,142,992		(16,228)			5.250	4.611	JJ	80,850	161,700	05/13/2004	07/01/2015
560425-TB-6	MAINE HLTH & HIGHER EDL FACS AUTH 04A			1	1FE	2,987,327	107.7790	3,082,479	2,860,000	2,911,098		(13,140)			5.250	4.691	JJ	75,075	150,150	05/13/2004	07/01/2016
560425-TH-3	MAINE HLTH & HIGHER EDL FACS AUTH 04A			1	1FE	3,499,362	103.8340	3,525,164	3,395,000	3,437,087		(10,782)			5.250	4.861	JJ	89,119	178,238	05/13/2004	07/01/2020
560425-TJ-9	MAINE HLTH & HIGHER EDL FACS AUTH 04A			1	1FE	3,470,065	103.4730	3,502,561	3,385,000	3,419,374		(8,792)			5.250	4.931	JJ	88,856	177,713	05/13/2004	07/01/2021
560425-TK-6	MAINE HLTH & HIGHER EDL FACS AUTH 04A			1	1FE	3,743,943	103.0800	3,788,190	3,675,000	3,702,923		(7,129)			5.250	5.011	JJ	96,469	192,938	05/13/2004	07/01/2022
560425-TL-4	MAINE HLTH & HIGHER EDL FACS AUTH 04A			1	1FE	4,260,409	100.7630	4,388,229	4,355,000	4,282,019		3,772			5.000	5.281	JJ	108,875	217,750	05/13/2004	07/01/2025
560427-CT-1	MAINE HLTH & HIGHER EDL FACS AUTH 05A			1	1FE	593,660	114.7640	648,417	565,000	561,729		631			5.000	4.036	JJ	14,125	28,250	07/09/2009	07/01/2022
560427-CU-8	MAINE HLTH & HIGHER EDL FACS AUTH 05A			1	1FE	1,097,497	114.7640	1,199,284	1,045,000	1,085,783		(8,108)			5.000	4.045	JJ	26,125	52,250	07/09/2009	07/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
560427-CW-4	MAINE HLTH & HIGHER EDL FACS AUTH 05A			1	1FE	1,065,363	114.7640	1,164,855	1,015,000	1,054,128		(7,776)			5.000	4.057	JJ	25,375	50,750	07/09/2009	07/01/2024
560427-DR-4	MAINE HLTH & HIGHER EDL FACS AUTH 05A			1	1FE	162,863	104.6990	162,283	155,000	153,953		66			5.000	4.036	JJ	3,875	7,750	07/09/2009	07/01/2022
560427-DS-2	MAINE HLTH & HIGHER EDL FACS AUTH 05A			1	1FE	288,815	103.8630	285,623	275,000	270,542		248			5.000	4.045	JJ	6,875	13,750	07/09/2009	07/01/2023
560425-XU-9	MAINE HLTH & HIGHER EDL FACS AUTH 06A			1	1FE	1,284,554	104.1970	1,255,574	1,205,000	1,247,116		(8,350)			5.000	4.141	JJ	30,125	60,250	02/22/2006	07/01/2020
560427-EP-7	MAINE HLTH & HIGHER EDL FACS AUTH 06A			1	1FE	714,324	116.3690	797,128	685,000	708,491		(3,712)			5.000	4.293	JJ	17,125	34,250	05/28/2009	07/01/2022
560427-FK-7	MAINE HLTH & HIGHER EDL FACS AUTH 06A			1	1FE	1,418,220	104.8840	1,426,422	1,360,000	1,406,640		(7,370)			5.000	4.293	JJ	34,000	68,000	05/28/2009	07/01/2022
560425-K6-6	MAINE HLTH & HIGHER EDL FACS AUTH 07A			1	1FE	4,274,937	101.3370	4,322,023	4,265,000	4,271,999		(901)			4.750	4.693	JJ	101,294	202,588	06/28/2007	07/01/2023
560425-K7-4	MAINE HLTH & HIGHER EDL FACS AUTH 07A			1	1FE	4,795,000	100.4430	4,816,242	4,795,000	4,795,000					4.750	4.750	JJ	113,881	227,763	06/28/2007	07/01/2024
560425-K8-2	MAINE HLTH & HIGHER EDL FACS AUTH 07A			1	1FE	5,232,307	99.3780	5,212,376	5,245,000	5,212,376		517	21,616		4.750	4.753	JJ	124,569	249,138	06/28/2007	07/01/2025
560425-K9-0	MAINE HLTH & HIGHER EDL FACS AUTH 07A			1	1FE	5,305,085	97.1160	5,171,427	5,325,000	5,171,427		747	136,094		4.750	4.770	JJ	126,469	252,938	06/28/2007	07/01/2026
56052E-VY-8	MAINE HSG AUTH MTG PUR 2007 SER A			1	1FE	4,255,000	97.2120	4,136,371	4,255,000	4,255,000					4.700	4.700	MN	25,554	199,985	04/20/2007	11/15/2022
56052E-ZC-5	MAINE HSG AUTH MTG PUR 2007 SER C			1	1FE	4,780,783	100.0940	4,904,606	4,900,000	4,800,451		7,406			5.050	5.405	MN	31,619	244,925	03/11/2008	11/15/2022
56052E-A3-2	MAINE HSG AUTH MTG PUR 2008 SER A-2			1	1FE	8,255,000	97.3040	8,032,445	8,255,000	8,255,000					4.850	4.850	MN	51,158	400,368	01/11/2008	11/15/2022
56052E-A4-0	MAINE HSG AUTH MTG PUR 2008 SER A-2			1	1FE	10,845,000	95.4200	10,348,299	10,845,000	10,845,000					5.050	5.050	MN	69,980	544,138	01/11/2008	11/15/2027
56052E-A5-7	MAINE HSG AUTH MTG PUR 2008 SER A-2			1	1FE	2,625,000	94.3840	2,477,580	2,625,000	2,625,000					5.200	5.200	MN	17,442	136,500	01/11/2008	11/15/2032
560459-QF-9	MAINE MUN BOND BANK DEPT OF TRANS 04A			1	1FE	2,581,306	110.5610	2,636,880	2,385,000	2,474,169		(22,215)			5.000	3.731	MS	39,750	119,250	01/12/2005	09/01/2015
914399-JB-7	UNIVERSITY OF MAINE SYS REV 2007			1	2FE	917,882	99.7770	937,904	940,000	920,719		856			4.500	4.616	MS	14,100	42,300	06/08/2007	03/01/2026
914399-JC-5	UNIVERSITY OF MAINE SYS REV 2007			1	2FE	993,929	95.2430	971,479	1,020,000	997,017		932			4.500	4.642	MS	15,300	45,900	06/08/2007	03/01/2027
914399-JE-1	UNIVERSITY OF MAINE SYS REV 2007			1	2FE	1,421,467	97.1810	1,399,406	1,440,000	1,423,352		569			4.625	4.602	MS	22,200	66,600	06/08/2007	03/01/2029
914399-JF-8	UNIVERSITY OF MAINE SYS REV 2007			1	2FE	379,391	93.6480	360,545	385,000	379,921		160			4.625	4.623	MS	5,935	17,806	06/08/2007	03/01/2030
914399-JH-4	UNIVERSITY OF MAINE SYS REV 2007			1	2FE	1,662,440	93.2880	1,548,581	1,660,000	1,661,680		(230)			4.750	4.542	MS	26,283	78,850	06/08/2007	03/01/2032
62625X-AB-8	BALTIMORE MD MUNIMAE TE BOND SUB B			3	3FE	8,000,000	85.8570	6,868,560	8,000,000	6,868,560			1,131,440		9.560	7.610	JAJO	129,189	620,000	05/31/2000	06/30/2050
57419P-GX-1	MARYLAND CMNTY DEV ADM HSG RSD 2007A			1	1FE	8,855,000	90.8890	8,048,221	8,855,000	8,855,000					4.625	4.625	MS	136,515	409,544	03/14/2007	09/01/2027
57419P-GY-9	MARYLAND CMNTY DEV ADM HSG RSD 2007A			1	1FE	4,719,750	88.5050	4,425,250	5,000,000	4,741,193		7,646			4.650	5.474	MS	77,500	232,500	01/16/2008	09/01/2032
574216-XB-8	MARYLAND HLTH ED HELIX HLTH 97			2	1	2,575,359	111.0570	2,698,685	2,430,000	2,541,697		(6,361)			5.000	4.170	JJ	60,750	121,500	03/12/2004	07/01/2027
574217-LJ-2	MARYLAND HLTH ED JOHNS HOPKINS HOSP 03			1	1	387,332	111.2530	433,887	390,000	388,769		388			5.000	5.084	MN	2,492	19,500	09/18/2003	11/15/2026
574217-LL-7	MARYLAND HLTH ED JOHNS HOPKINS HOSP 03			1	1	10,188,800	111.6050	11,439,513	10,250,000	10,220,575		9,266			5.125	5.199	MN	67,123	525,313	09/23/2003	11/15/2034
574217-K9-5	MARYLAND HLTH ED MERCY MED CTR 07A			1	2FE	19,358,919	84.7130	16,857,887	19,900,000	19,389,932		10,405			5.000	5.129	JJ	497,500	995,000	10/24/2007	07/01/2037
574217-ZH-1	MARYLAND HLTH ED WESTN MD HLTH 06 A			1	2FE	3,166,858	98.7330	3,105,153	3,145,000	3,158,594		(2,140)			4.500	4.410	JJ	70,763	138,938	10/26/2006	01/01/2021
574217-ZK-4	MARYLAND HLTH ED WESTN MD HLTH 06 A			1	2FE	2,923,415	97.4610	2,836,115	2,910,000	2,918,348		(1,313)			4.500	4.440	JJ	65,475	126,450	10/26/2006	01/01/2022
574298-BD-6	MARYLAND TRANS ARPT PKG BALTIMORE 02B				1FE	3,540,729	104.7150	3,586,489	3,425,000	3,443,647		(15,218)			5.250	4.763	MS	59,938	179,813	07/26/2007	03/01/2012
613349-S5-9	MONTGOMERY CNTY MD HSG OPPNTY SGL 07D			1	1FE	1,795,000	99.6520	1,788,753	1,795,000	1,795,000					4.900	4.900	JJ	43,978	87,955	10/18/2007	07/01/2022
613349-S6-7	MONTGOMERY CNTY MD HSG OPPNTY SGL 07D			1	1FE	320,000	96.8350	309,872	320,000	320,000					5.000	5.000	JJ	8,000	16,000	10/18/2007	07/01/2027
57585K-C9-7	MASSACHUSETTS HLTH ED BAYSTATE 02F			1	1FE	302,575	101.5360	309,685	305,000	303,133		80			5.700	5.804	JJ	8,693	8,693	05/31/2002	07/01/2027
57585K-TW-8	MASSACHUSETTS HLTH ED CAREGROUP 98A			1	1	173,738	107.6980	220,781	205,000	183,384		1,408			5.000	6.413	JJ	5,125	10,250	11/13/2001	07/01/2025
57585K-TZ-1	MASSACHUSETTS HLTH ED CAREGROUP 98A			1	2FE	1,029,716	96.5020	1,172,499	1,215,000	1,079,525		6,928			5.000	6.413	JJ	30,375	60,750	11/13/2001	07/01/2025
57586C-ZR-9	MASSACHUSETTS HLTH ED PARTNERS 01C			1	1FE	5,671,872	103.6340	6,010,772	5,800,000	5,831,369		50,725			5.750	5.920	JJ	166,750	333,500	07/12/2007	07/01/2032
57586P-EX-0	MASSACHUSETTS HSG FIN SGL 2006 SER 124				1FE	865,000	103.0220	891,140	865,000	865,000					4.600	4.601	JD	3,316	39,790	07/28/2006	12/01/2014
57586P-EY-8	MASSACHUSETTS HSG FIN SGL 2006 SER 124				1FE	1,185,000	101.8910	1,207,408	1,185,000	1,185,000					4.625	4.626	JD	4,567	52,494	07/28/2006	06/01/2015
57586P-EZ-5	MASSACHUSETTS HSG FIN SGL 2006 SER 124				1FE	1,950,000	102.0850	1,990,658	1,950,000	1,950,000					4.625	4.626	JD	7,516	83,250	07/28/2006	12/01/2015
57586P-HG-4	MASSACHUSETTS HSG FIN SGL 2007 SER 128			1	1FE	2,325,000	99.7090	2,318,234	2,325,000	2,325,000					4.750	4.750	JD	9,203	105,688	04/13/2007	12/01/2023
251237-WU-3	DETROIT MI SWR DISP SYS 2001A REF SR			1	1FE	2,494,614	102.3050	2,608,778	2,550,000	2,543,854		11,793			5.125	5.271	JJ	65,344	130,688	09/27/2001	07/01/2031
251237-J3-8	DETROIT MI SWR DISP SYS 2005 C 2ND LIEN				1FE	3,741,741	106.3940	3,851,463	3,620,000	3,705,910		(16,906)			5.000	3.861	JJ	90,500	181,000	10/28/2008	07/01/2015
251237-J4-6	DETROIT MI SWR DISP SYS 2005 C 2ND LIEN			1	1FE	4,570,977	105.2040	4,702,619	4,470,000	4,541,391		(13,975)			5.000	3.941	JJ	111,750	223,500	10/28/2008	07/01/2016
251237-J5-3	DETROIT MI SWR DISP SYS 2005 C 2ND LIEN			1	1FE	4,025,999	103.5730	4,117,027	3,975,000	4,011,116		(7,037)			5.000	4.011	JJ	99,375	198,750	10/28/2008	07/01/2017
251255-G2-5	DETROIT MI WTR SUP SYS 2ND LIEN 03B			1	1FE	2,362,426	110.5520	2,432,144	2,200,000	2,245,879		(17,010)			5.250	4.361	JJ	57,750	115,500	01/28/2003	07/01/2016
251255-3S-2	DETROIT MI WTR SUP SYS 2ND LIEN 04A			1	2FE	7,844,900	90.4170	7,237,881	8,005,000	7,871,726		6,619			4.500	4.757	JJ	180,113	360,225	08/03/2006	07/01/2025
59455T-TB-8	MICHIGAN MUN BD AUTH CLEAN WTR 07			1	1FE	9,245,854	101.5270	9,452,164	9,310,000	9,253,121		2,398			4.625	4.674	AO	107,647	430,588	10/12/2007	10/01/2026
59455T-TC-6	MICHIGAN MUN BD AUTH CLEAN WTR 07			1	1FE	10,607,561	100.9450	10,826,351	10,725,000	10,619,831		4,051			4.625	4.726	AO	124,008	496,031	10/12/2007	10/01/2027
59455T-TD-4	MICHIGAN MUN BD AUTH CLEAN WTR 07			1	1FE	14,171,272	100.3670	14,442,811	14,390,000	14,192,390		6,974			4.625	4.780	AO	166,384	665,538	10/12/2007	10/01/2028
59455T-TY-8	MICHIGAN MUN BD AUTH LOC GOVT LN 07C			1	2Z	3,269,224	86.9220	2,707,620	3,115,000	3,225,898		(14,912)			5.000	4.276	MN	25,958	155,750	12/07/2007	05/01/2023
59455T-TZ-5	MICHIGAN MUN BD AUTH LOC GOVT LN 07C			1	2Z	5,649,080	79.1550	5,232,146	6,610,000	5,707,332		36,473			4.750	4.601	MN	52,329	313,975	12/07/2007	05/01/2027
594698-DX-7	MICHIGAN ST COP HSE OF REP STR FND 08A			1	1FE	5,193,378	102.2980	5,206,968	5,090,000	5,171,055		(8,327)			5.250	5.055	AO	56,414	267,225	03/05/2008	10/15/2022
594913-AN-5	MICHIGAN ST COP HSE REPRENTATIVES 98				1	2,199,266	106.6410	2,202,137	2,065,000	2,090,541		(14,869)			5.250	4.450	FA	40,956	108,413	05/22/2002	08/15/2012
59465E-Z7-1	MICHIGAN ST HOSP FIN CRITTENTON MED 02A			1	1FE	5,120,187	99.7450	5,211,676	5,225,000	5,158,059		5,469			5.500	5.671	MS	95,792	287,375	06/20/2002	03/01/2022
59465E-Z8-9	MICHIGAN ST HOSP FIN CRITTENTON MED 02A			1	1FE	3,244,038	93.9790	3,120,103	3,320,000	3,261,814		2,577			5.625	5.801	MS	62,250	186,750	06/20/2002	03/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
59465E-Q6-3	MICHIGAN ST HOSP FIN SISTERS MERCY 93P			2	2FE	2,554,281	107.5100	2,682,375	2,495,000	2,506,426		(4,210)			5.375	5.130	FA	50,662	134,106	12/18/2000	08/15/2014
59465E-2X-0	MICHIGAN ST HOSP FIN TRINITY GRP 02 C			1	1FE	7,081,010	98.3750	7,122,350	7,240,000	7,109,351		4,216			5.375	5.530	JD	32,429	389,150	11/01/2002	12/01/2030
59465E-TG-8	MICHIGAN ST HOSP GENESYS ASCENSION 98A			1	1	1,687,888	100.3480	1,695,881	1,690,000	1,689,810		124			5.300	19.349	AO	22,393	89,570	11/08/1999	10/01/2011
594653-3P-0	MICHIGAN ST HSG DEV AUTH NON AMT NON ACE				1FE	6,795,000	103.4320	7,028,204	6,795,000	6,795,000					4.000	4.000	JD	22,650	271,800	06/17/2009	06/01/2013
594653-3R-6	MICHIGAN ST HSG DEV AUTH NON AMT NON ACE				1FE	6,540,000	103.2880	6,755,035	6,540,000	6,540,000					4.350	4.350	JD	23,708	284,490	06/17/2009	06/01/2014
594653-3S-4	MICHIGAN ST HSG DEV AUTH NON AMT NON ACE				1FE	6,565,000	104.1040	6,834,428	6,565,000	6,565,000					4.450	4.450	JD	24,345	292,143	06/17/2009	12/01/2014
59465M-RZ-0	MICHIGAN ST HSG DEV AUTH RENTAL 08D			1	1FE	10,885,000	98.0660	10,674,484	10,885,000	10,885,000					5.400	5.400	AO	146,948	587,790	12/13/2007	10/01/2033
59465M-UV-5	MICHIGAN ST HSG DEV AUTH RENTAL 09A				1FE	11,950,000	100.1510	11,968,045	11,950,000	11,950,000					2.750	2.750	AO	82,156	328,625	06/03/2009	10/01/2011
944314-KS-1	WAYNE CNTY MI DETROIT MET ARPT 02D				1FE	4,633,546	104.5060	4,514,659	4,320,000	4,389,098		(33,855)			5.250	4.371	JD	18,900	226,800	07/23/2002	12/01/2012
944514-GK-8	WAYNE CNTY MI DETROIT MET ARPT 07			1	1FE	8,297,977	91.5250	7,564,541	8,265,000	8,289,185		(2,927)			4.500	4.224	JD	30,994	371,925	10/25/2007	12/01/2023
944514-GL-6	WAYNE CNTY MI DETROIT MET ARPT 07			1	1FE	8,656,661	89.9730	7,782,665	8,650,000	8,654,887		(591)			4.500	4.262	JD	32,438	389,250	10/25/2007	12/01/2024
944514-GM-4	WAYNE CNTY MI DETROIT MET ARPT 07			1	1FE	9,027,556	88.5420	8,013,051	9,050,000	9,030,286		909			4.500	4.300	JD	33,938	407,250	10/25/2007	12/01/2025
944514-FE-3	WAYNE CNTY MI DETROIT MET ARPT 07 JR			1	1FE	6,084,411	91.0630	5,418,249	5,950,000	6,050,584		(12,045)			5.000	4.710	JD	24,792	297,500	01/18/2008	12/01/2023
944514-FF-0	WAYNE CNTY MI DETROIT MET ARPT 07 JR			1	1FE	6,361,563	89.3750	5,585,938	6,250,000	6,333,549		(9,981)			5.000	4.770	JD	26,042	312,500	01/18/2008	12/01/2024
23409R-BD-0	DAKOTA CNTY MN CMNTY DEV AGY GOV SR 01			1	1Z		105.7890								5.000	5.000	JJ		3,125	11/21/2001	01/01/2017
519258-AF-4	LAURENTIAN ENERGY AUTH MN COGEN 05 A				2FE	1,451,450	99.1680	1,403,227	1,415,000	1,426,023		(5,385)			5.000	4.568	JD	5,896	70,750	10/21/2005	12/01/2012
519258-AG-2	LAURENTIAN ENERGY AUTH MN COGEN 05 A				2FE	1,752,696	98.1130	1,682,638	1,715,000	1,730,228		(4,768)			5.000	4.668	JD	7,146	85,750	10/21/2005	12/01/2013
519258-AH-0	LAURENTIAN ENERGY AUTH MN COGEN 05 A				2FE	2,202,888	97.5400	2,111,741	2,165,000	2,183,314		(4,161)			5.000	4.758	JD	9,021	108,250	10/21/2005	12/01/2014
519258-AJ-6	LAURENTIAN ENERGY AUTH MN COGEN 05 A				2FE	1,332,634	95.0530	1,249,947	1,315,000	1,324,647		(1,700)			5.000	4.828	JD	5,479	65,750	10/21/2005	12/01/2015
519258-AK-3	LAURENTIAN ENERGY AUTH MN COGEN 05 A			1	2FE	2,400,539	93.1380	2,216,684	2,380,000	2,391,251		(1,979)			5.000	4.889	JD	9,917	119,000	10/21/2005	12/01/2016
60374V-BX-0	MINNEAPOLIS MN HLTH CARE ALLINA 02A			1	1FE	11,874,145	109.3600	13,227,092	12,095,000	12,012,123		40,600			5.750	5.996	MN	88,865	695,463	11/21/2002	11/15/2032
792909-BD-4	MINNEAPOLIS MN HLTH CARE ALLINA 07H			1	1FE	8,544,318	107.6840	8,582,415	7,970,000	8,385,762		(51,370)			5.000	4.172	MN	50,919	398,500	10/04/2007	11/15/2018
792909-BG-7	MINNEAPOLIS MN HLTH CARE ALLINA 07H			1	1FE	14,721,363	103.7550	14,453,072	13,930,000	14,504,326		(70,451)			5.000	4.354	MN	88,997	696,500	10/04/2007	11/15/2021
792909-BH-5	MINNEAPOLIS MN HLTH CARE ALLINA 07H			1	1FE	3,213,053	102.9770	3,140,799	3,050,000	3,168,400		(14,501)			5.000	4.395	MN	19,486	152,500	10/04/2007	11/15/2022
603827-FM-3	MINNEAPOLIS ST PAUL MN METRO ARPT 01B			1	1FE	1,070,180	100.0000	1,000,000	1,000,000	1,000,000		(8,973)			5.750	4.886	JJ	28,750	57,500	06/28/2001	01/01/2012
603827-QD-1	MINNEAPOLIS ST PAUL MN METRO ARPT 08A				1FE	4,188,840	103.5830	4,143,320	4,000,000	4,050,561		(48,741)			5.000	3.640	JJ	100,000	200,000	01/10/2008	01/01/2012
603827-QE-9	MINNEAPOLIS ST PAUL MN METRO ARPT 08A				1FE	5,260,850	106.2850	5,314,250	5,000,000	5,111,562		(52,685)			5.000	3.779	JJ	125,000	250,000	01/10/2008	01/01/2013
603827-QG-4	MINNEAPOLIS ST PAUL MN METRO ARPT 08A				1FE	6,382,680	109.4350	6,566,100	6,000,000	6,233,159		(52,822)			5.000	3.901	JJ	150,000	300,000	01/10/2008	01/01/2015
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q			1	1FE	2,910,000	99.5400	2,896,614	2,910,000	2,910,000					5.000	5.000	JJ	72,750	144,125	11/30/2007	07/01/2023
914469-AQ-4	UNIVERSITY OF MN UNIV HOSP & CLINICS 82			2	1	10,449,568	117.9600	10,026,600	8,500,000	9,544,552		(168,100)			6.750	4.320	JD	47,813	573,750	02/11/2004	12/01/2016
958697-AW-4	WESTERN MN MUN PWR AGY PWR SUP 77A			1	1	1,313,400	112.8060	1,489,039	1,320,000	1,320,000		367			6.375	5.382	JJ	42,075	77,934	05/27/1977	01/01/2016
415072-GF-8	HARRISON CNTY MS SCH DIST LTD TAX 2007			1	1FE	322,978	106.3970	345,790	325,000	321,716		224			5.000	4.459	AO	4,063	16,250	05/31/2007	10/01/2021
468714-BK-5	JACKSON ST UNIV MS EDL CAMPUS FACS 04A			1	1FE	1,348,884	112.0950	1,496,468	1,335,000	1,340,294		(1,512)			5.000	4.864	MS	22,250	66,750	06/17/2004	03/01/2021
468714-BL-3	JACKSON ST UNIV MS EDL CAMPUS FACS 04A			1	1FE	1,393,324	112.0950	1,552,516	1,385,000	1,388,175		(906)			5.000	4.922	MS	23,083	69,250	06/17/2004	03/01/2022
468714-BM-1	JACKSON ST UNIV MS EDL CAMPUS FACS 04A			1	1FE	1,455,917	112.0950	1,630,982	1,455,000	1,455,351		(100)			5.000	4.992	MS	24,250	72,750	06/17/2004	03/01/2023
468714-BN-9	JACKSON ST UNIV MS EDL CAMPUS FACS 04A			1	1FE	1,414,355	112.0950	1,597,354	1,425,000	1,419,717		1,501			5.000	5.100	MS	23,750	71,250	06/17/2004	03/01/2024
54566P-AA-5	LOST RABBIT MS PUB IMPT SPL ASSMT 2008			14	5	18,605,000	89.2810	16,610,730	18,605,000	16,610,730	2,588,514		1,994,270		7.875	7.755	MN	244,191	1,465,144	07/08/2008	05/01/2038
605340-RH-6	MISSISSIPPI DEV BK BILOXI 06A			1	1FE	2,066,631	98.8130	2,040,488	2,065,000	2,066,037		(153)			4.500	4.442	NOV	15,488	92,925	10/27/2006	11/01/2021
605340-RJ-2	MISSISSIPPI DEV BK BILOXI 06A			1	1FE	2,030,421	97.4870	1,983,860	2,035,000	2,031,322		231			4.500	4.480	NOV	15,263	91,575	10/27/2006	11/01/2022
605340-RK-9	MISSISSIPPI DEV BK BILOXI 06A			1	1FE	1,749,722	96.0350	1,690,216	1,760,000	1,751,575		476			4.500	4.524	NOV	13,200	61,200	10/27/2006	11/01/2023
605340-RL-7	MISSISSIPPI DEV BK BILOXI 06A			1	1FE	2,337,179	94.4740	2,229,586	2,360,000	2,340,960		972			4.500	4.572	NOV	17,700	106,200	10/27/2006	11/01/2024
605340-B5-9	MISSISSIPPI DEV BK DESOTO CNTY HWY 07			1	1FE	4,411,173	100.0580	4,432,569	4,430,000	4,412,887		564			4.750	4.634	JJ	105,213	210,425	10/11/2007	01/01/2031
60534P-6H-1	MISSISSIPPI DEV BK HARRISON CNTY HWY 05			1	1FE	5,457,610	111.8070	5,752,470	5,145,000	5,317,109		(30,288)			5.000	4.250	JJ	128,625	257,250	12/13/2005	01/01/2017
605343-X4-9	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01A			1	1FE	824,159	101.7410	819,015	805,000	806,197		(1,782)			5.000	4.737	JJ	20,125	40,250	04/04/2001	07/01/2013
605343-X9-8	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01B			1	1FE	783,207	103.7270	793,512	765,000	768,176		(1,029)			5.000	4.737	JJ	19,125	38,250	04/04/2001	07/01/2013
60534P-7J-6	MISSISSIPPI DEV BK LAUREL CITY HWY 05			1	1FE	2,392,709	104.4360	2,485,577	2,380,000	2,388,645		(1,491)			5.000	4.916	JJ	59,500	119,000	02/20/2008	01/01/2024
60534P-7K-3	MISSISSIPPI DEV BK LAUREL CITY HWY 05			1	1FE	390,098	103.8400	404,976	390,000	390,066		(11)			5.000	4.995	JJ	9,750	19,500	02/20/2008	01/01/2025
60534P-7L-1	MISSISSIPPI DEV BK LAUREL CITY HWY 05			1	1FE	278,415	103.2490	289,097	280,000	278,584		62			5.000	5.087	JJ	7,000	14,000	02/20/2008	01/01/2026
60534Q-NR-8	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	4,950,450	108.3660	5,228,660	4,825,000	4,912,947		(13,749)			5.000	4.620	JJ	120,625	241,250	02/22/2008	01/01/2020
60534Q-NT-4	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	3,605,602	103.9910	3,717,678	3,575,000	3,593,881		(2,974)			4.500	4.392	JJ	80,438	160,875	09/22/2006	01/01/2021
60534Q-NV-9	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	1,655,199	103.2880	1,699,088	1,645,000	1,651,296		(991)			4.500	4.422	JJ	37,013	45,900	09/22/2006	01/01/2022
60534Q-NX-5	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	8,633,110	102.5910	8,822,826	8,600,000	8,620,451		(3,215)			4.500	4.452	JJ	193,500	387,000	09/22/2006	01/01/2023
60534Q-PA-3	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	2,418,482	103.5380	2,515,973	2,430,000	2,419,707		450			5.000	5.069	JJ	60,750	121,500	02/21/2008	01/01/2026
60534Q-ZR-5	MISSISSIPPI DEV BK MARSHALL CNTY HWY 07			1	1FE	5,177,900	100.0580	5,203,016	5,200,000	5,179,914		662			4.750	4.634	JJ	123,500	175,750	10/11/2007	01/01/2031
60534Q-GF-2	MISSISSIPPI DEV BK MUNI ENERGY AGY 06A			1	2FE	2,414,834	97.9020	2,286,012	2,335,000	2,381,710		(7,852)			5.000	4.562	MS	38,917	116,750	05/23/2006	03/01/2022
60534Q-GG-0	MISSISSIPPI DEV BK MUNI ENERGY AGY 06A			1	2FE	2,390,469	97.1550	2,249,138	2,315,000	2,359,174		(7,421)			5.000	4.582	MS	38,583	115,750	05/23/2006	03/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
605352-DG-5	MISSISSIPPI GULF COAST REGL WSTWTR 99				2FE	843,423	102.1150	822,026	805,000	807,361		(4,570)			5.000	4.400	JJ	20,125	40,250	07/31/2001	07/01/2011
605360-QD-1	MISSISSIPPI HOSP EQUIP FACS BAPTIST 07A			1	2FE	11,480,691	93.7830	10,846,004	11,565,000	11,492,757		3,772			5.000	5.093	FA	218,450	578,250	08/02/2007	08/15/2026
605360-LH-7	MISSISSIPPI HOSP EQUIP FACS FORREST 00			1	1FE	7,008,750	101.0000	7,070,000	7,000,000	7,070,000		20,302			5.625	5.613	JJ	196,875	393,750	12/07/2000	01/01/2020
139404-DK-0	CAPE GIRARDEAU CNTY MO SE MO HOSP 02			1	1	3,328,581	106.7870	3,582,704	3,355,000	3,346,878		5,345			5.750	5.929	JD	16,076	192,913	04/20/2007	06/01/2032
139404-DR-5	CAPE GIRARDEAU CNTY MO SE MO HOSP 02			1	2FE	639,921	96.0720	619,664	645,000	640,353		126			5.750	5.929	JD	3,091	37,088	04/20/2007	06/01/2032
16645P-DA-6	CHESTERFIELD MO COP 2004				1FE	319,386	111.3840	334,152	300,000	311,642		(1,367)			5.000	4.360	FA	5,667	15,000	07/26/2004	02/15/2018
16645P-DB-4	CHESTERFIELD MO COP 2004				1FE	1,377,038	110.4730	1,436,149	1,300,000	1,349,167		(4,930)			5.000	4.440	FA	24,556	65,000	07/26/2004	02/15/2019
16645P-DC-2	CHESTERFIELD MO COP 2004				1FE	600,174	109.2960	655,776	600,000	595,001		421			5.000	4.530	FA	11,333	30,000	07/26/2004	02/15/2020
16645P-DD-0	CHESTERFIELD MO COP 2004				1FE	1,378,695	107.0420	1,498,588	1,400,000	1,372,278		2,030			5.000	4.620	FA	26,444	70,000	07/26/2004	02/15/2021
16645P-DE-8	CHESTERFIELD MO COP 2004				1FE	824,868	106.3090	903,627	850,000	823,634		1,695			5.000	4.700	FA	16,056	42,500	07/26/2004	02/15/2022
16645P-DX-6	CHESTERFIELD MO COP 2005			1	1FE	370,173	105.0760	388,781	370,000	365,314		354			5.000	4.147	JD	1,542	18,500	01/20/2005	12/01/2020
16645P-DY-4	CHESTERFIELD MO COP 2005			1	1FE	651,566	105.7340	687,271	650,000	643,500		435			5.000	4.187	JD	2,708	32,500	01/20/2005	12/01/2021
16645P-DZ-1	CHESTERFIELD MO COP 2005			1	1FE	888,065	103.5090	941,932	910,000	880,358		1,737			5.000	4.237	JD	3,792	45,500	01/20/2005	12/01/2022
16645P-EA-5	CHESTERFIELD MO COP 2005			1	1FE	953,571	102.8400	1,018,116	990,000	947,018		2,240			5.000	4.287	JD	4,125	49,500	01/20/2005	12/01/2023
16645P-EB-3	CHESTERFIELD MO COP 2005			1	1FE	863,542	104.3650	939,285	900,000	859,302		1,911			5.000	4.240	JD	3,750	45,000	10/30/2006	12/01/2024
188177-AW-9	CLINTON MO SCH DIST COP 2007			2	1FE	243,448	94.2800	235,700	250,000	244,258		252			4.500	4.728	MS	3,750		07/24/2007	03/01/2028
231266-AQ-0	CURATORS OF UNIV OF MO SYS FAC 03 A			1	1FE	872,451	111.2500	895,563	805,000	826,344		(6,982)			5.000	3.890	MN	6,708	40,250	10/19/2004	11/01/2017
442499-BU-2	HOWARD BEND MO LEVEE DIST 05 REF				2FE	246,301	103.5520	232,992	225,000	237,959		(1,807)			5.250	4.181	MS	3,938	11,813	12/16/2005	03/01/2017
442499-BV-0	HOWARD BEND MO LEVEE DIST 05 REF				2FE	1,113,658	102.5090	1,040,466	1,015,000	1,079,033		(7,508)			5.250	4.221	MS	17,763	53,288	12/16/2005	03/01/2018
442499-BW-8	HOWARD BEND MO LEVEE DIST 05 REF				2FE	928,613	101.5170	857,819	845,000	902,153		(5,742)			5.250	4.261	MS	14,788	41,081	12/16/2005	03/01/2019
46737E-CW-0	JACKSON CNTY MO PUB BLDG CORP IMPT 03			1	1FE	424,084	108.4790	433,916	400,000	408,031		(2,535)			5.000	4.259	JD	1,667	20,000	10/09/2003	12/01/2016
46737E-CX-8	JACKSON CNTY MO PUB BLDG CORP IMPT 03			1	1FE	1,110,564	107.3350	1,127,018	1,050,000	1,070,216		(6,376)			5.000	4.289	JD	4,375	52,500	10/08/2003	12/01/2017
46737E-CZ-3	JACKSON CNTY MO PUB BLDG CORP IMPT 03			1	1FE	629,315	106.1480	642,195	605,000	613,171		(2,567)			5.000	4.499	JD	2,521	30,250	10/08/2003	12/01/2019
46737E-DB-5	JACKSON CNTY MO PUB BLDG CORP IMPT 03			1	1FE	1,307,487	104.9530	1,338,151	1,275,000	1,285,979		(3,437)			5.000	4.679	JD	5,313	63,750	10/08/2003	12/01/2021
46737E-DC-3	JACKSON CNTY MO PUB BLDG CORP IMPT 03			1	1FE	1,364,415	104.6990	1,402,967	1,340,000	1,348,274		(2,586)			5.000	4.769	JD	5,583	67,000	10/08/2003	12/01/2022
46737E-DD-1	JACKSON CNTY MO PUB BLDG CORP IMPT 03			1	1FE	1,420,483	104.0220	1,461,509	1,405,000	1,410,262		(1,642)			5.000	4.859	JD	5,854	70,250	10/08/2003	12/01/2023
467374-AR-5	JACKSON CNTY MO TRUMAN SPORTS LSHLD 98			1	6*	2,760,000	100.0430	2,761,187	2,760,000						4.800	4.799	JD	11,040	132,480	10/06/1998	12/01/2014
467578-BP-4	JACKSON CNTY MO TRUMAN SPORTS SPL 06				1FE	12,010,817	108.8100	12,252,006	11,260,000	11,585,496		(103,364)			5.000	3.937	JD	46,917	563,000	08/02/2006	12/01/2013
467578-CA-6	JACKSON CNTY MO TRUMAN SPORTS SPL 06			1	1FE	10,698,356	102.8770	10,992,407	10,685,000	10,695,045		(1,427)			5.000	4.980	JD	44,521	534,250	07/30/2008	12/01/2024
467578-CB-4	JACKSON CNTY MO TRUMAN SPORTS SPL 06			1	1FE	21,454,893	97.8700	22,373,082	22,860,000	21,575,710		56,636			4.500	4.588	JD	85,725	1,028,700	07/28/2006	12/01/2025
484890-JC-3	KANSAS CITY MO ARPT GEN IMPT 04 E				1FE	3,358,480	102.3240	3,233,438	3,160,000	3,181,019		(30,503)			5.250	4.227	MS	55,300	165,900	06/23/2004	09/01/2011
485041-EQ-6	KANSAS CITY MO CMNTY CLG DIST 01			1	1FE	911,709	102.2940	905,302	885,000	886,643		(3,175)			5.000	4.646	JJ	22,125	44,250	06/07/2001	07/01/2012
485041-ES-2	KANSAS CITY MO CMNTY CLG DIST 01			1	1FE	1,928,946	102.2940	1,948,701	1,905,000	1,906,487		(2,869)			5.000	4.868	JJ	47,625	95,250	06/07/2001	07/01/2014
485041-ET-0	KANSAS CITY MO CMNTY CLG DIST 01			1	1FE	1,974,196	102.2940	2,010,077	1,965,000	1,965,574		(1,107)			5.000	4.953	JJ	49,125	98,250	06/07/2001	07/01/2015
484898-AC-5	KANSAS CITY MO CTRY CLUB PLAZA TRANSN 02			1	2	2,865,000	99.1310	2,840,103	2,865,000	2,865,000					6.740	6.741	JD	16,092	193,101	04/24/2002	12/01/2015
484898-AD-3	KANSAS CITY MO CTRY CLUB PLAZA TRANSN 02			1	2	6,415,000	99.0260	6,352,518	6,415,000	6,415,000					7.220	7.201	JD	38,597	463,163	04/24/2002	12/01/2021
485106-CK-2	KANSAS CITY MO DNTWN ARENA 08C			1	1FE	8,993,298	92.3450	8,758,923	9,485,000	8,758,923		8,463	254,113		5.125	5.593	AO	121,527	480,597	07/17/2008	04/01/2038
48503S-CZ-0	KANSAS CITY MO DWNTWN REDEV DIST 05A			1	1FE	7,547,371	97.2270	7,442,727	7,655,000	7,560,665		3,944			4.500	4.663	JD	28,706	344,475	05/23/2007	12/01/2026
48503S-DA-4	KANSAS CITY MO DWNTWN REDEV DIST 05A			1	1FE	7,564,201	95.4340	7,892,392	8,270,000	7,612,165		23,770			4.500	4.685	JD	31,013	372,150	05/23/2007	12/01/2027
485052-RG-1	KANSAS CITY MO MUN ASSIST CORP 04 B-1	@			1FE	4,634,272	59.0010	6,109,554	10,355,000	6,266,504		298,554			0.000	4.820	NA			09/29/2004	04/15/2021
485052-RH-9	KANSAS CITY MO MUN ASSIST CORP 04 B-1	@			1FE	4,496,211	55.3750	5,891,900	10,640,000	6,098,800		293,374			0.000	4.910	NA			09/29/2004	04/15/2022
48507R-AR-8	KANSAS CITY MO PFC REV 01			1	1FE	2,285,824	101.5170	2,360,270	2,325,000	2,303,848		2,353			5.000	5.153	AO	29,063	116,250	07/27/2001	04/01/2018
485107-CG-9	KANSAS CITY MO TIF BLUE PKWY TWN 04			1	2FE	4,390,387	95.0980	4,127,253	4,340,000	4,360,622		(5,284)			5.000	4.853	JJ	108,500	217,000	07/30/2004	07/01/2024
485107-CH-7	KANSAS CITY MO TIF BLUE PKWY TWN 04			1	2FE	893,880	93.4930	841,437	900,000	895,013		202			5.000	5.089	JJ	22,500	45,000	07/30/2004	07/01/2027
48503S-CB-3	KANSAS CITY MO UP & MID REDEV 2007			1	1FE	3,627,355	105.0730	3,530,453	3,360,000	3,538,403		(24,644)			5.000	3.823	AO	42,000	168,000	02/22/2007	04/01/2020
48503S-CC-1	KANSAS CITY MO UP & MID REDEV 2007			1	1FE	964,676	104.0100	930,890	895,000	941,509		(6,420)			5.000	3.842	AO	11,188	44,750	02/22/2007	04/01/2021
60636C-NL-9	MISSOURI DEV FIN INDEPENDENCE WTR 04			1	1FE	1,339,686	103.6140	1,398,789	1,350,000	1,342,315		462			5.000	5.096	MN	11,250	67,500	06/18/2004	11/01/2024
60636C-NQ-8	MISSOURI DEV FIN INDEPENDENCE WTR 04			1	1FE	978,122	108.4850	1,025,183	945,000	959,112		(3,298)			5.000	4.571	MN	7,875	47,250	06/18/2004	11/01/2017
606915-UT-1	MISSOURI ENVIR WTR PCR ST REVOLV FD 01B			2	1FE	613,639	106.0530	567,384	535,000	547,685		(9,650)			5.500	3.421	JJ	14,713	29,425	09/19/2002	07/01/2012
60635R-4F-1	MISSOURI HLTH & ED LESTER COX MED 92H	@			2FE	1,786,741	80.0370	2,729,262	3,410,000	2,073,265		130,287			0.000	6.597	NA			09/16/2008	09/01/2018
60635R-4G-9	MISSOURI HLTH & ED LESTER COX MED 92H	@			2FE	1,120,895	75.7150	1,730,088	2,285,000	1,300,920		81,865			0.000	6.606	NA			09/16/2008	09/01/2019
60635R-4N-4	MISSOURI HLTH & ED LESTER COX MED 92H	@			2FE	2,824,203	68.0080	3,665,631	5,390,000	3,277,097		205,937			0.000	6.597	NA			09/16/2008	09/01/2018
60635R-4P-9	MISSOURI HLTH & ED LESTER COX MED 92H	@			2FE	1,822,374	63.5330	2,360,251	3,715,000	2,115,062		133,097			0.000	6.606	NA			09/16/2008	09/01/2019
60635H-VH-9	MISSOURI HLTH & ED SSM HLTH 2001A			1	1FE	21,830,673	102.9610	23,423,628	22,750,000	22,888,235		205,781			5.250	5.539	JD	99,531	1,194,375	05/02/2001	06/01/2028
60635R-3L-9	MISSOURI HLTH & ED ST LUKES HOSP 03A			1	1FE	24,743,791	101.3290	24,957,333	24,630,000	24,722,001		(9,145)			5.500	5.326	MN	173,094	1,354,100	06/26/2008	11/15/2032
60635N-LL-8	MISSOURI HSG DEV COMMN HMEOWNSHIP 00B1			1	1FE	305,000	102.4880	312,588	305,000	305,000					6.200	6.198	MS	6,303	17,515	06/09/2000	09/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
60635N-LM-6	MISSOURI HSG DEV COMMN HMEOWNSHIP 00B1			1	1FE	215,000	102.7420	220,895	215,000	215,000					6.250	6.248	MS	4,479	12,031	06/09/2000	03/01/2031
60636X-Q5-5	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1			1	1FE	1,820,000	99.2870	1,807,023	1,820,000	1,820,000					5.000	5.000	MS	30,333	78,250	10/04/2007	09/01/2023
606092-BG-8	MISSOURI JT MUN ELEC IATAN PROJ 2 06A			1	1FE	2,874,096	104.2980	2,816,046	2,700,000	2,801,360		(17,886)			5.000	4.161	JJ	67,500	132,500	08/17/2006	01/01/2019
606092-BH-6	MISSOURI JT MUN ELEC IATAN PROJ 2 06A			1	1FE	3,953,305	103.4760	3,854,481	3,725,000	3,858,024		(23,445)			5.000	4.201	JJ	93,125	186,250	08/17/2006	01/01/2020
606092-BK-9	MISSOURI JT MUN ELEC IATAN PROJ 2 06A			1	1FE	5,165,433	102.1220	5,003,978	4,900,000	5,054,924		(27,230)			5.000	4.291	JJ	122,500	245,000	08/17/2006	01/01/2022
606092-BM-5	MISSOURI JT MUN ELEC IATAN PROJ 2 06A			1	1FE	4,909,825	101.1870	4,730,492	4,675,000	4,812,191		(24,077)			5.000	4.342	JJ	116,875	233,750	08/17/2006	01/01/2024
606092-BN-3	MISSOURI JT MUN ELEC IATAN PROJ 2 06A			1	1FE	6,755,816	100.3060	7,217,017	7,195,000	6,708,283		22,218			5.000	4.351	JJ	179,875	359,750	08/17/2006	01/01/2025
606092-AK-0	MISSOURI JT MUN ELEC UTIL PLUM PT 06			1	2FE	912,748	100.7010	1,007,010	1,000,000	917,879		5,811			5.000	4.490	JJ	25,000	50,000	05/11/2006	01/01/2021
606092-AN-4	MISSOURI JT MUN ELEC UTIL PLUM PT 06			1	2FE	8,297,212	98.3130	7,938,775	8,075,000	8,205,053		(22,662)			5.000	4.635	JJ	201,875	403,750	08/21/2007	01/01/2024
606092-AT-1	MISSOURI JT MUN ELEC UTIL PLUM PT 06			1	2FE	9,532,872	85.2910	7,932,063	9,300,000	9,451,571		(26,369)			5.000	4.630	JJ	232,500	465,000	09/28/2007	01/01/2034
606341-CC-7	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A			1	1FE	4,122,714	104.7300	4,293,930	4,100,000	4,114,333		(2,145)			4.500	4.431	AO	46,125	158,625	10/11/2006	10/01/2023
606341-CD-5	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A			1	1FE	4,373,734	103.9920	4,534,051	4,360,000	4,368,671		(1,296)			4.500	4.461	AO	49,050	196,200	10/11/2006	10/01/2024
606341-CE-3	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A			1	1FE	5,834,087	103.2090	6,011,924	5,825,000	5,830,739		(857)			4.500	4.481	AO	65,531	262,125	10/11/2006	10/01/2025
606341-CF-0	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A			1	1FE	3,750,000	102.6390	3,848,963	3,750,000	3,750,000					4.500	4.500	AO	42,188	157,500	10/11/2006	10/01/2026
60636F-BG-6	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	244,608	103.1360	252,683	245,000	244,726		25			4.375	4.396	AO	2,680	10,719	11/17/2005	10/01/2019
60636F-BH-4	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	254,184	102.1630	275,840	270,000	256,819		1,026			4.375	4.465	AO	2,953	11,813	11/17/2005	10/01/2020
60636F-BJ-0	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	370,562	101.8740	376,934	370,000	370,302		(56)			4.500	4.481	AO	4,163	16,650	11/17/2005	10/01/2021
60636F-BK-7	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	1,097,360	101.7010	1,118,711	1,100,000	1,097,960		129			4.500	4.531	AO	12,375	49,500	11/17/2005	10/01/2022
60636F-BL-5	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	1,345,068	100.8430	1,366,423	1,355,000	1,347,141		446			4.500	4.594	AO	15,244	60,975	11/17/2005	10/01/2023
60636F-BM-3	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	606,580	98.5830	665,435	675,000	613,983		2,921			4.500	4.646	AO	7,594	30,375	11/17/2005	10/01/2024
60636F-BN-1	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	1,460,037	97.1590	1,442,811	1,485,000	1,464,461		953			4.500	4.716	AO	16,706	66,825	11/17/2005	10/01/2025
60636F-BP-6	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	696,710	97.5360	682,752	700,000	697,249		116			4.625	4.686	AO	8,094	32,375	11/17/2005	10/01/2026
60636M-CY-1	MISSOURI ST REGL CONV SPORTS FAC 03A-1			1	1FE	4,189,203	108.8890	4,099,671	3,765,000	3,896,356		(46,658)			5.375	3.960	FA	76,450	202,369	12/10/2003	08/15/2015
60636M-CZ-8	MISSOURI ST REGL CONV SPORTS FAC 03A-1			1	1FE	6,945,483	107.8020	6,786,136	6,295,000	6,512,958		(77,574)			5.250	3.760	FA	124,851	330,488	02/18/2004	08/15/2017
606377-AL-3	MISSOURI ST UNIV AUX ENT SYS 2007 A			1	1FE	230,499	106.0340	227,973	215,000	225,447		(1,439)			5.000	4.088	AO	2,688	10,750	04/04/2007	04/01/2020
606377-AM-1	MISSOURI ST UNIV AUX ENT SYS 2007 A			1	1FE	2,381,640	104.0100	2,314,223	2,225,000	2,330,618		(14,536)			5.000	4.108	AO	27,813	111,250	04/04/2007	04/01/2021
609040-CR-9	MONARCH-CHESTERFIELD LEVEE DIST MO 06A			1	1FE	4,265,046	98.9460	4,091,417	4,135,000	4,212,078		(12,945)			5.000	4.590	MS	68,917	201,750	07/26/2006	03/01/2026
72770L-AM-2	PLATTE CNTY MO IND TRANSN ZONA ROSA 03			1	1FE	3,708,598	109.7260	4,207,992	3,835,000	3,779,084		17,382			4.500	4.924	JD	14,381	172,575	12/19/2003	12/01/2024
72770L-BA-7	PLATTE CNTY MO IND TRANSN ZONA ROSA 07			1	1FE	7,156,614	102.0430	7,086,886	6,945,000	7,099,415		(18,559)			5.000	4.712	JD	28,938	347,250	09/20/2007	12/01/2025
764707-CS-2	RICHMOND HEIGHTS MO COP 2005 REF			1	2FE	254,721	108.6670	255,367	235,000	244,820		(1,899)			5.000	4.001	FA	4,439	11,750	03/10/2005	08/15/2016
841438-BZ-6	SOUTHEAST MO ST UNIV SYS FACS REF 01			1	2FE	382,478	100.7250	387,791	385,000	383,759		166			4.800	4.859	AO	4,620	18,480	08/16/2001	04/01/2017
841438-CA-0	SOUTHEAST MO ST UNIV SYS FACS REF 01			1	2FE	1,293,357	100.6460	1,308,398	1,300,000	1,296,436		400			4.875	4.919	AO	15,844	63,375	08/16/2001	04/01/2018
851010-LV-8	SPRINGFIELD MO PUB BLDG LSE 04			1	1FE	693,028	104.0600	728,420	700,000	695,356		408			5.000	5.128	MS	11,667	17,500	06/10/2004	03/01/2024
85100L-BP-7	SPRINGFIELD MO PUB BLDG STORMWTR 06			1	1FE	1,897,416	99.1200	1,883,280	1,900,000	1,897,874		114			4.500	4.518	MN	14,250	85,500	08/24/2006	05/01/2026
85100L-CD-3	SPRINGFIELD MO PUB BLDG STORMWTR 07			1	1FE	2,359,203	101.7270	2,349,894	2,310,000	2,344,990		(4,641)			5.000	4.755	MN	19,250	89,250	09/28/2007	05/01/2027
851016-BA-2	SPRINGFIELD MO PUB UTIL COP LSE 2006A			1	1FE	4,558,460	106.2410	4,493,994	4,230,000	4,411,206		(32,706)			5.000	4.031	JD	17,625	209,000	02/17/2006	12/01/2017
851016-BC-8	SPRINGFIELD MO PUB UTIL COP LSE 2006A			1	1FE	5,109,485	103.9140	4,941,111	4,755,000	4,950,097		(35,172)			5.000	4.071	JD	19,813	225,250	01/27/2006	12/01/2019
79130G-EQ-0	ST LOUIS CNTY MO IND HLTH MARY 01 GNMA			1	1FE	3,679,954	100.5710	3,726,156	3,705,000	3,680,741		373			5.500	5.500	MS	57,170	203,775	10/28/2008	03/20/2041
79164V-AB-3	ST LOUIS IDA LOUGHBOROUGH TIF 07			1	4	4,108,500	89.7270	3,723,671	4,150,000	3,723,671	11,117	1,291			5.750	5.830	MN	39,771	238,625	11/15/2007	11/01/2027
791638-UK-3	ST LOUIS MO ARPT LAMBERT INTL 03A REF			1	1FE	3,747,393	107.2720	3,615,066	3,370,000	3,478,117		(40,413)			5.250	3.891	JJ	88,463	176,925	07/10/2003	07/01/2015
791638-VB-2	ST LOUIS MO ARPT LAMBERT INTL 05 REF			1	2FE	3,676,890	98.4770	3,436,847	3,490,000	3,586,007		(18,941)			5.000	4.320	JJ	87,250	147,625	09/28/2005	07/01/2021
791638-XP-9	ST LOUIS MO ARPT LAMBERT INTL 07A REF			1	1FE	26,157,692	103.1840	25,109,826	24,335,000	25,559,041		(161,208)			5.000	4.080	JJ	608,375	1,216,750	01/11/2007	07/01/2022
791638-WZ-8	ST LOUIS MO ARPT LAMBERT INTL 07B REF			1	1FE	3,705,000	98.4580	3,647,869	3,705,000	3,705,000					5.000	4.999	JJ	92,625	185,250	11/15/2007	07/01/2024
79164T-AE-2	ST LOUIS MO INDL DEV CONV CTR HTL 00	@			1FE	2,351,200	81.1020	4,055,100	5,000,000	3,927,611		203,439			0.000	5.390	NA			05/03/2001	07/15/2015
79164T-AF-9	ST LOUIS MO INDL DEV CONV CTR HTL 00	@			1FE	2,908,557	76.1920	5,257,248	6,900,000	5,076,031		273,686			0.000	8.805	NA			11/21/2000	07/15/2016
79164T-AG-7	ST LOUIS MO INDL DEV CONV CTR HTL 00	@			1FE	3,619,980	71.1630	6,543,438	9,195,000	6,367,178		347,985			0.000	9.285	NA			11/21/2000	07/15/2017
79164T-AH-5	ST LOUIS MO INDL DEV CONV CTR HTL 00	@			1FE	1,718,780	65.9350	3,065,978	4,650,000	3,035,028		166,992			0.000	9.697	NA			11/21/2000	07/15/2018
79165T-HL-8	ST LOUIS MO MUN FIN LSE CONV CTR 03				1FE	4,893,856	105.3180	4,633,992	4,400,000	4,579,712		(46,386)			5.250	4.001	JJ	106,517	231,000	03/27/2003	07/15/2014
79165T-JR-3	ST LOUIS MO MUN FIN LSE FOREST PARK 04			1	2Z	565,963	101.8150	534,529	525,000	544,863		(4,351)			5.000	3.891	FA	9,917	26,250	12/16/2004	02/15/2017
79165T-JS-1	ST LOUIS MO MUN FIN LSE FOREST PARK 04			1	2Z	1,180,136	100.5110	1,105,621	1,100,000	1,138,916		(8,510)			5.000	3.961	FA	20,778	55,000	12/16/2004	02/15/2018
79165T-JT-9	ST LOUIS MO MUN FIN LSE FOREST PARK 04			1	2Z	859,511	99.0100	797,031	805,000	831,505		(5,787)			5.000	4.021	FA	15,206	40,250	12/16/2004	02/15/2019
79165T-FY-2	ST LOUIS MO MUN FIN LSE JUST CTR 01A			1	1FE	1,104,438	102.0300	1,050,909	1,030,000	1,041,494		(9,807)			5.250	4.220	FA	20,428	54,075	09/11/2003	02/15/2016
791676-AF-6	ST LOUIS MO PKG 2006 A			1	2FE	2,194,703	101.5890	2,092,733	2,060,000	2,149,273		(12,955)			5.000	4.171	JD	4,578	103,000	04/12/2007	12/15/2020
791676-AJ-8	ST LOUIS MO PKG 2006 A			1	2FE	2,705,677	92.5720	2,453,158	2,650,000	2,685,914		(5,199)			4.500	4.242	JD	5,300	119,250	12/07/2006	12/15/2023
791676-AK-5	ST LOUIS MO PKG 2006 A			1	2FE	2,415,931	90.8930	2,154,164	2,370,000	2,399,638		(4,287)			4.500	4.261	JD	4,740	106,650	12/07/2006	12/15/2024
791676-AL-3	ST LOUIS MO PKG 2006 A			1	2FE	2,646,124	89.2390	2,320,214	2,600,000	2,629,773		(4,304)			4.500	4.282	JD	5,200	117,000	12/07/2006	12/15/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
791676-AN-9	ST LOUIS MO PKG 2006 A			1	2FE	1,498,762	88.0150	1,298,221	1,475,000	1,490,344		(2,217)			4.500	4.302	JD	2,950	66,375	12/07/2006	12/15/2026
791676-AQ-2	ST LOUIS MO PKG 2006 A			1	2FE	14,737,392	92.1440	13,941,387	15,130,000	14,692,272		13,504			5.000	4.560	JD	33,622	756,500	09/17/2007	12/15/2031
61212R-FF-8	MONTANA BRD HSG SGL FAM MTG 2000 A			1	1FE	290,000	100.4000	291,160	290,000	290,000					6.450	6.451	JD	1,559	16,125	02/18/2000	06/01/2029
61212R-XM-3	MONTANA BRD HSG SGL FAM MTG 2006 C-2			1	1FE	4,995,000	94.3910	4,714,830	4,995,000	4,995,000					4.850	4.851	JD	20,188	236,438	08/16/2006	12/01/2026
61212R-G9-1	MONTANA BRD HSG SGL FAM MTG 2007 D			1	1FE	600,000	100.2670	601,602	600,000	600,000					5.000	5.000	JD	2,500	28,625	10/17/2007	12/01/2022
61212R-H2-5	MONTANA BRD HSG SGL FAM MTG 2007 D			1	1FE	960,000	95.8410	920,074	960,000	960,000					5.100	5.100	JD	4,080	46,665	10/17/2007	12/01/2027
259230-HT-0	DOUGLAS CNTY NE HOSP NE MED CTR 03				1FE	930,321	111.5830	1,004,247	900,000	916,006		(2,321)			5.000	4.651	MN	5,750	45,000	11/19/2003	11/15/2016
385640-CP-0	GRAND ISLAND NE ELEC SYS SER 1977			1	1	610,000	105.9610	646,362	610,000	610,000					6.100	5.150	MS	12,403	37,210	09/15/1977	09/01/2012
534272-UZ-0	LINCOLN NE ELEC SYS 2001			1	1FE	17,496,891	103.2050	16,466,358	15,955,000	16,371,758		(618,760)			5.250	1.300	MS	279,213	837,638	02/26/2009	09/01/2017
557352-CQ-2	MADISON CNTY NE HOSP NO 1 FAITH REGL 01			1	1	994,080	104.6810	1,046,810	1,000,000	998,641		1,286			5.500	5.550	JJ	27,500	55,000	12/07/2001	07/01/2021
557352-CU-3	MADISON CNTY NE HOSP NO 1 FAITH REGL 01			1	1	1,051,950	104.6810	1,088,682	1,040,000	1,041,499		(1,422)			5.500	5.385	JJ	28,600	57,200	12/07/2001	07/01/2016
625914-DU-7	MUNICIPAL ENERGY AGY OF NE PWR 02A REF				1FE	483,557	104.3810	480,153	460,000	463,481		(2,655)			5.000	4.368	AO	5,750	23,000	01/25/2002	04/01/2012
639674-EL-0	NEBRASKA INVT FIN AUTH REV DRINKING WTR			1	1FE	1,422,864	100.2960	1,434,233	1,430,000	1,427,405		534			5.700	5.750	JJ	40,755	81,510	06/21/2000	07/01/2015
63967M-DE-7	NEBRASKA INVT FIN AUTH WATERBROOK APT			1	1FE	6,420,000	100.0100	6,420,642	6,420,000	6,420,000					6.250	6.250	AO	100,313	401,250	04/10/1997	04/01/2029
639707-AN-8	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01			1	1FE	1,299,957	104.7410	1,345,922	1,285,000	1,286,852		(1,761)			5.250	5.132	JJ	33,731	67,463	12/13/2001	01/01/2016
639707-AP-3	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01			1	1FE	795,528	104.6900	837,520	800,000	797,554		281			5.250	5.300	JJ	21,000	42,000	12/13/2001	01/01/2019
681793-V3-6	OMAHA NE PUB PWR DIST ELEC SYS 06 B			1	1FE	1,463,421	94.9390	1,884,539	1,985,000	1,479,097		7,402			4.750	9.891	FA	39,286	94,288	10/15/2008	02/01/2036
681793-2G-9	OMAHA NE PUB PWR DIST ELEC SYS 07 AA			1	1FE	8,903,752	100.8110	8,871,368	8,800,000	8,858,431		(12,824)			4.500	4.212	FA	165,000	396,000	03/15/2007	02/01/2026
681793-2H-7	OMAHA NE PUB PWR DIST ELEC SYS 07 AA			1	1FE	7,851,424	100.2550	7,784,801	7,765,000	7,813,681		(10,681)			4.500	4.222	FA	145,594	349,425	03/15/2007	02/01/2027
68189P-BM-5	OMAHA NE SPL TAX REDEV HERITAGE 04			1	1FE	1,032,390	111.5220	1,059,459	950,000	986,957		(8,891)			5.000	3.870	AO	10,028	47,500	08/25/2004	10/15/2015
68189P-BN-3	OMAHA NE SPL TAX REDEV HERITAGE 04			1	1FE	345,518	110.9800	355,136	320,000	331,473		(2,755)			5.000	3.960	AO	3,378	16,000	08/25/2004	10/15/2016
744434-AU-5	PUBLIC PWR GEN NE WHELAN ENERGY 2 07A			1	1FE	32,146,791	91.4370	29,694,166	32,475,000	32,160,278		4,849			5.000	5.142	JJ	811,875	1,623,750	01/28/2008	01/01/2041
843460-BW-5	SOUTHERN NE PUB PWR DIST ELEC SYS 06			1	1FE	2,549,132	105.1020	2,701,121	2,570,000	2,554,922		1,413			4.625	4.730	MS	34,998	109,613	06/29/2006	09/15/2021
914641-YV-1	UNIVERSITY OF NE LINCOLN MEM STAD 04A			1	1FE	4,078,901	103.1710	4,343,499	4,210,000	4,112,089		5,806			5.000	5.411	MN	35,083	210,500	05/21/2004	11/01/2024
914641-C7-8	UNIVERSITY OF NE-KEARNEY STUD FEES 06			1	1FE	965,077	103.7280	985,416	950,000	958,403		(1,465)			4.750	4.550	JJ	22,563	45,125	12/15/2005	07/01/2025
914641-ZT-5	UNIVERSITY OF NE-LINCOLN PKG PROJ 05			1	1FE	2,356,814	101.1920	2,388,131	2,360,000	2,357,402		145			4.500	4.361	JD	8,850	101,700	06/08/2005	06/01/2025
914641-J8-9	UNIVERSITY OF NE-LINCOLN STUD FEES 08A			1	1FE	837,267	100.1260	851,071	850,000	838,499		497			4.500	4.730	JJ	19,125	38,250	05/22/2008	07/01/2028
145810-CA-3	CARSON CITY NV HOSP CARSON-TAHOE 02			1	1	3,103,529	109.2430	3,452,079	3,160,000	3,153,849		20,855			5.650	6.342	MS	59,513	178,540	06/02/2008	09/01/2022
18085P-CL-6	CLARK CNTY NV ARPT SYS REV SUB LIEN 01B			1	1FE	3,357,437	102.3670	3,429,295	3,350,000	3,350,474		(913)			5.200	5.186	JJ	87,100	174,200	08/21/2001	07/01/2031
181003-GD-0	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS			1	2FE	1,262,900	96.7220	1,223,533	1,265,000	1,263,697		188			4.500	4.522	JD	4,744	56,588	05/05/2006	12/01/2016
181003-GE-8	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS			1	2FE	1,763,977	95.4190	1,693,687	1,775,000	1,767,700		879			4.500	4.580	JD	6,656	79,313	05/05/2006	12/01/2017
181003-GF-5	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS			1	2FE	2,510,000	91.4980	2,296,600	2,510,000	2,510,000					4.625	4.625	JD	9,674	115,394	05/05/2006	12/01/2018
181003-GG-3	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS			1	2FE	2,620,848	89.9110	2,364,659	2,630,000	2,623,343		590			4.625	4.671	JD	10,136	120,828	05/05/2006	12/01/2019
181006-CT-2	CLARK CNTY NV MCCARRAN INTL PFC 98A			1	1FE	4,400,581	100.0260	4,476,164	4,475,000	4,422,989		3,934			4.750	5.449	JJ	106,281	212,563	07/06/2004	07/01/2022
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A			1	1FE	2,291,894	104.8940	2,307,668	2,200,000	2,265,236		(8,229)			5.000	4.525	MS	36,667	110,000	07/25/2007	03/01/2019
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A			1	1FE	2,030,881	103.5990	2,108,240	2,035,000	2,025,384		807			5.000	4.556	MS	33,917	101,750	07/25/2007	03/01/2020
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A			1	1FE	2,383,594	102.4950	2,485,504	2,425,000	2,382,484		3,101			5.000	4.586	MS	40,417	121,250	07/25/2007	03/01/2021
425208-SG-1	HENDERSON NV LOC IMPT DIST T-14 SR 07A			1	1FE	1,259,350	93.5270	1,253,262	1,340,000	1,264,637		4,214			5.000	4.626	MS	22,333	67,000	07/25/2007	03/01/2023
641271-RH-6	NEVADA HSG DIV SGL FAM MTG SR SER 96E			1	1FE	10,000	100.0430	10,004	10,000	10,000					6.125	6.176	AO	153	459	11/22/1996	10/01/2016
641279-CP-7	NEVADA HSG DIV SGL FAM PROG 07B			1	1FE	1,000,000	94.3050	943,050	1,000,000	1,000,000					5.100	5.100	AO	12,750	26,138	09/27/2007	04/01/2028
66041H-EN-0	NORTH LAS VEGAS NV SR SPL IMPT 60 06A			1	2FE	1,014,371	91.8270	941,227	1,025,000	1,018,409		953			4.375	4.506	JD	3,737	44,516	04/28/2006	12/01/2016
66041H-EP-5	NORTH LAS VEGAS NV SR SPL IMPT 60 06A			1	2FE	1,181,352	89.5560	1,074,672	1,200,000	1,187,655		1,488			4.375	4.572	JD	4,375	52,172	04/28/2006	12/01/2017
66041H-EQ-3	NORTH LAS VEGAS NV SR SPL IMPT 60 06A			1	2FE	827,126	88.0080	734,867	835,000	829,510		563			4.500	4.620	JD	3,131	37,350	04/28/2006	12/01/2018
66041H-EU-4	NORTH LAS VEGAS NV SR SPL IMPT 60 06A			1	2FE	6,487,750	82.5080	5,771,435	6,995,000	6,565,072		29,974			4.625	4.807	JD	26,960	321,553	04/28/2006	12/01/2022
759831-BU-3	RENO NV CAP IMPT REV 2002			1	1FE	2,152,412	106.4100	2,282,495	2,145,000	2,146,857		(1,231)			5.375	5.350	JD	9,608	115,294	11/30/2005	06/01/2032
759831-CH-1	RENO NV CAP IMPT REV 2002			1	1FE	1,294,458	85.8030	1,106,859	1,290,000	1,291,117		(740)			5.375	5.350	JD	5,778	69,338	11/30/2005	06/01/2032
846562-AB-2	SPARKS NV TOURISM IMPT DIST 1 SR 08A			1	4FE	16,318,260	88.0050	14,960,850	17,000,000	14,960,850	766,973	23,527			6.750	7.280	JD	51,000	1,147,500	08/18/2008	06/15/2028
914658-T9-0	UNIVERSITY & CMNTY CLG SYS OF NV 01A			1	1FE	4,728,437	104.7410	5,064,227	4,835,000	4,812,742		21,035			5.250	5.399	JJ	126,919	253,838	12/18/2001	07/01/2031
914658-V6-3	UNIVERSITY & CMNTY CLG SYS OF NV 02A			1	1FE	9,640,000	100.3430	9,673,065	9,640,000	9,640,000					5.400	5.401	JJ	260,280	520,560	03/07/2002	07/01/2031
644614-VC-0	NEW HAMPSHIRE HLTH COVENANT HLTH 07B			1	1FE	3,440,237	88.4280	3,050,766	3,450,000	3,441,030		264			5.000	4.843	JJ	86,250	172,500	10/25/2007	07/01/2031
644614-EW-5	NEW HAMPSHIRE HLTH DARTMOUTH 02			1	1FE	35,866,652	101.5630	36,334,163	35,775,000	35,659,153		(31,015)			5.250	5.211	FA	782,578	1,878,188	01/08/2003	08/01/2031
644614-MU-0	NEW HAMPSHIRE HLTH ED UNIV SYS 01			1	1FE	2,150,577	103.3290	2,278,404	2,205,000	2,219,241		14,965			5.125	5.295	JJ	56,503	113,006	10/14/2005	07/01/2033
644614-NU-9	NEW HAMPSHIRE HLTH ED UNIV SYS 01			1	1FE	960,688	100.8040	992,919	985,000	964,120		734			5.125	5.295	JJ	25,241	50,481	10/14/2005	07/01/2033
644614-DY-2	NEW HAMPSHIRE HLTH EXETER HOSP 01A			1	1FE	1,394,680	102.0520	1,428,728	1,400,000	1,396,413		242			6.000	6.026	AO	21,000	78,000	12/05/2001	10/01/2024
644614-SV-2	NEW HAMPSHIRE HLTH SOUTH MED CTR 07A			1	1FE	7,721,228	88.0420	6,924,503	7,865,000	7,732,695		3,643			5.000	5.292	AO	98,313	393,250	08/03/2007	10/01/2032
644614-SW-0	NEW HAMPSHIRE HLTH SOUTH MED CTR 07A			1	1FE	13,871,896	86.3050	12,289,832	14,240,000	13,893,215		6,775			5.000	5.393	AO	178,000	712,000	08/03/2007	10/01/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
64469D-AV-3	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06			1	1FE	249,744	98.8640	271,876	275,000	254,085		1,893			4.800	4.829	JJ	6,600	13,200	08/03/2006	07/01/2021
64469D-BX-8	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06G			1	1FE	3,565,000	94.0410	3,352,562	3,565,000	3,565,000					4.850	4.851	JJ	86,451	172,903	08/17/2006	07/01/2028
64469D-GG-0	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 07H			1	1FE	1,715,000	96.2580	1,650,825	1,715,000	1,715,000					5.000	5.000	JJ	42,875	85,750	07/20/2007	07/01/2025
64469D-GV-7	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 08A			1	1FE	2,725,000	97.0310	2,644,095	2,725,000	2,725,000					4.950	4.950	JJ	67,444	134,888	01/08/2008	07/01/2024
64469D-GW-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 08A			1	1FE	3,465,000	95.5670	3,311,397	3,465,000	3,465,000					5.150	5.150	JJ	89,224	178,448	01/08/2008	01/01/2030
64468T-JF-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 96D			1	1FE	15,000	100.0910	15,014	15,000	15,000					6.200	6.440	JJ	465	465	11/01/1996	07/01/2016
64468T-JG-3	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 96D			1	1FE	135,000	98.0450	132,361	135,000	135,000					6.300	6.506	JJ	4,253	4,253	11/01/1996	07/01/2026
644657-DA-3	NEW HAMPSHIRE MUN BD BK PINKERTON 01A			1	1	754,237	102.9020	776,910	755,000	759,198	754,641	4,556			5.000	5.009	JD	3,146	37,750	05/23/2001	06/01/2015
64465M-VJ-1	NEW HAMPSHIRE MUN BOND BK 2002 B			1	1FE	240,554	106.9930	256,783	240,000	240,109		(63)			5.000	4.980	FA	4,533	12,000	06/20/2002	08/15/2021
13281K-MZ-8	CAMDEN CNTY NJ IMPT AUTH LSE GTD 03A				1FE	4,359,643	110.4860	4,347,624	3,935,000	4,095,433		(40,060)			5.000	3.351	MS	65,583	196,750	06/11/2003	09/01/2014
13281K-NB-0	CAMDEN CNTY NJ IMPT AUTH LSE GTD 03A				1FE	3,531,711	113.1450	3,654,584	3,230,000	3,381,236		(23,303)			5.000	3.876	MS	53,833	161,500	10/28/2003	09/01/2016
645771-KR-6	NEW JERSEY BLDG AUTH ST BLDG 1999				1FE	7,152,480	102.3960	6,430,469	6,280,000	6,332,183		(111,483)			5.750	3.890	JD	16,049	361,100	07/11/2002	06/15/2011
645916-L4-7	NEW JERSEY ECON SCH FACS CONSTR 04 I			1	1FE	492,231	113.1660	531,880	470,000	479,292		(2,288)			5.000	4.412	MS	7,833	23,500	08/18/2004	09/01/2021
646065-RQ-7	NEW JERSEY EDL CLGE OF NEW JERSEY 08D			1	1FE	2,413,094	101.4340	2,358,341	2,325,000	2,393,709		(7,538)			5.000	4.353	JJ	58,125	116,250	04/23/2008	07/01/2027
64605L-Z2-7	NEW JERSEY EDL FAC AUTH HIGHER ED 06A			1	1FE	100,866	99.6360	99,636	100,000	100,543		(83)			4.500	4.391	MS	1,500	4,500	10/20/2006	09/01/2022
64579F-RV-7	NEW JERSEY HLTH ATLANTIC CITY MED 02			1	1FE	2,657,964	107.4200	2,889,598	2,690,000	2,679,228		6,666			5.750	6.586	JJ	77,338	154,675	06/19/2007	07/01/2025
64579F-UN-1	NEW JERSEY HLTH CARE WARREN HOSP 08A			1	5	33,840,000	91.4010	30,930,098	33,840,000	30,930,098	(1,842,588)				7.250	7.102	JJ	1,226,700	2,453,400	03/20/2008	07/01/2038
64579F-UP-6	NEW JERSEY HLTH CARE WARREN HOSP 08B			1	5	10,415,000	88.5090	9,218,212	10,415,000	9,218,212	418,266				10.000	14.000	JJ	520,750	1,041,500	03/20/2008	07/01/2018
64579F-ZL-0	NEW JERSEY HLTH TRINITAS HOSP 07A				2FE	4,750,000	99.1770	4,710,908	4,750,000	4,750,000					4.850	4.850	JJ	115,188	56,954	04/02/2010	07/01/2014
646107-R9-5	NEW JERSEY HSG MTG FIN MULTI 2002 C				1FE	1,935,000	100.8140	1,950,751	1,935,000	1,935,000					4.550	4.549	MN	14,674	88,043	01/22/2002	05/01/2011
646107-S2-9	NEW JERSEY HSG MTG FIN MULTI 2002 C				1FE	2,475,000	102.0750	2,526,356	2,475,000	2,475,000					4.550	4.549	MN	18,769	112,613	01/22/2002	11/01/2011
646107-S3-7	NEW JERSEY HSG MTG FIN MULTI 2002 C			1	1FE	2,600,000	102.1760	2,656,576	2,600,000	2,600,000					4.650	4.650	MN	20,150	120,900	01/22/2002	05/01/2012
646107-S4-5	NEW JERSEY HSG MTG FIN MULTI 2002 C			1	1FE	1,825,000	102.1760	1,864,712	1,825,000	1,825,000					4.650	4.650	MN	14,144	84,863	01/22/2002	11/01/2012
646107-S5-2	NEW JERSEY HSG MTG FIN MULTI 2002 C			1	1FE	1,420,000	102.0660	1,449,337	1,420,000	1,420,000					4.750	4.750	MN	11,242	67,450	01/22/2002	05/01/2013
646107-S6-0	NEW JERSEY HSG MTG FIN MULTI 2002 C			1	1FE	2,845,000	102.0660	2,903,778	2,845,000	2,845,000					4.750	4.750	MN	22,523	135,138	01/22/2002	11/01/2013
646107-S7-8	NEW JERSEY HSG MTG FIN MULTI 2002 C			1	1FE	235,000	101.7650	239,148	235,000	235,000					4.850	4.850	MN	1,900	11,398	01/22/2002	05/01/2014
646107-Y3-0	NEW JERSEY HSG MTG FIN MULTI 2002 F				1FE	1,795,000	100.8520	1,810,293	1,795,000	1,795,000					4.850	4.849	MN	14,510	87,058	01/22/2002	05/01/2011
646107-Y4-8	NEW JERSEY HSG MTG FIN MULTI 2002 F				1FE	2,235,000	102.1690	2,283,477	2,235,000	2,235,000					4.850	4.849	MN	18,066	108,398	01/22/2002	11/01/2011
646107-Y5-5	NEW JERSEY HSG MTG FIN MULTI 2002 F			1	1FE	1,920,000	102.2890	1,963,949	1,920,000	1,920,000					4.950	4.950	MN	15,840	95,040	01/22/2002	05/01/2012
646107-Y6-3	NEW JERSEY HSG MTG FIN MULTI 2002 F			1	1FE	2,495,000	102.2890	2,552,111	2,495,000	2,495,000					4.950	4.950	MN	20,584	123,503	01/22/2002	11/01/2012
646107-Y8-9	NEW JERSEY HSG MTG FIN MULTI 2002 F			1	1FE	570,000	102.3370	583,321	570,000	570,000					5.050	5.050	MN	4,798	28,785	01/22/2002	11/01/2013
646046-KN-1	NEW JERSEY ST COP EQUIP LSE 2000 A REF			1	1FE	170,674	100.3370	160,539	160,000	160,000		(627)			5.250	4.436	JD	373	8,400	02/14/2001	06/15/2011
646046-MR-0	NEW JERSEY ST COP EQUIP LSE 2008 A			1	1FE	1,414,969	100.2430	1,503,645	1,500,000	1,424,332		4,606			5.000	4.580	JD	3,333	75,000	04/10/2008	06/15/2022
646046-MS-8	NEW JERSEY ST COP EQUIP LSE 2008 A			1	1FE	658,736	98.4510	639,932	650,000	656,814		(743)			5.000	4.628	JD	1,444	32,500	04/10/2008	06/15/2023
64603R-TM-9	NEW JERSEY ST SPORTS ST CNTRCT 08B			1	1FE	2,479,475	101.0930	2,527,325	2,500,000	2,482,035		1,143			4.500	4.588	MS	37,500	112,500	09/05/2008	09/01/2022
64603R-TP-2	NEW JERSEY ST SPORTS ST CNTRCT 08B			1	1FE	3,812,991	98.8890	3,856,671	3,900,000	3,821,936		3,996			4.500	4.768	MS	58,500	175,500	09/05/2008	09/01/2024
646133-DD-7	NEW JERSEY TRANSIT COP FED GRANT 00B				1FE	43,860,128	103.2830	41,571,408	40,250,000	40,734,138		(665,853)			5.500	3.550	MS	651,826	2,213,750	03/08/2005	09/15/2011
646133-FE-3	NEW JERSEY TRANSIT COP FED GRANT 02B SUB			1	1FE	11,958,374	105.7320	11,419,056	10,800,000	11,038,971		(132,211)			5.750	4.394	MS	182,850	621,000	11/13/2002	09/15/2014
646133-GC-6	NEW JERSEY TRANSIT COP RAYMOND PLAZA 03				1FE	560,799	111.3560	556,780	500,000	532,963		(4,973)			5.500	4.090	AO	6,875	27,500	02/02/2004	10/01/2016
646139-CC-7	NEW JERSEY TURNPIKE AUTH FIRST SER 77			1	1	890,000	103.6330	922,334	890,000	890,000					6.000	5.045	JJ	26,700	46,200	07/25/1977	01/01/2014
660040-CP-9	NORTH HUDSON NJ SWR AUTH 2006 A				2FE	3,906,144	108.4760	3,905,136	3,600,000	3,769,835		(33,037)			5.250	4.110	FA	78,750	189,000	07/25/2006	08/01/2015
660160-HQ-8	NORTH JERSEY NJ DIST WTR S. WANAQUE 03A				2FE	1,791,044	105.6240	1,732,234	1,640,000	1,682,550		(15,902)			5.000	3.901	JJ	41,000	82,000	03/28/2003	07/01/2013
660160-HR-6	NORTH JERSEY NJ DIST WTR S. WANAQUE 03A			1	2FE	614,280	105.0870	583,233	555,000	571,990		(6,344)			5.250	4.058	JJ	14,569	29,138	03/28/2003	07/01/2014
750718-DA-3	RAHWAY VALLEY NJ SEW AUTH 2005A	@			1FE	2,986,193	31.8500	3,073,525	9,650,000	3,479,399		185,041			0.000	5.540	NA			03/13/2008	09/01/2029
647370-BQ-7	NEW MEXICO PRESBYTERIAN HLTH 01 A			1	1FE	5,406,499	103.9630	5,104,583	4,910,000	5,072,607		(192,047)			5.750	3.645	FA	117,635	282,325	03/27/2009	08/01/2014
647370-BT-1	NEW MEXICO PRESBYTERIAN HLTH 01 A			1	1FE	6,662,880	103.9350	6,236,100	6,000,000	6,212,398		(258,688)			5.700	1.300	FA	142,500	342,000	03/26/2009	02/01/2021
647353-AX-9	NEW MEXICO ST HWY COMMN TAX 02A SR SUB			1	1FE	2,121,901	102.2850	2,020,129	1,975,000	1,983,617		(18,330)			5.500	4.521	JD	4,828	108,625	01/15/2002	06/15/2013
542690-N3-2	LONG ISLAND PWR AUTH NY ELEC SYS 08A			1	1FE	169,278	104.1920	182,336	175,000	169,546		126			5.500	5.952	MN	1,604	9,625	10/08/2008	05/01/2033
542690-AX-0	LONG ISLAND PWR AUTH NY ELEC SYS 98A				1FE	11,519,177	104.2590	10,796,019	10,355,000	10,482,724		(134,122)			5.500	4.113	JD	47,460	569,525	05/09/2002	12/01/2011
592596-B5-8	METRO NY TRANSN AUTH COMTR FAC REV 97D			1	2FE	2,099,981	100.3120	2,226,926	2,220,000	2,175,379		11,233			5.000	6.564	JJ	55,500	111,000	11/20/2002	07/01/2014
592596-B9-0	METRO NY TRANSN AUTH COMTR FAC REV 97D			1	2FE	3,490,643	100.2970	3,595,647	3,585,000	3,538,721		7,081			5.000	5.273	JJ	89,625	179,250	11/21/2002	07/01/2016
592596-C4-0	METRO NY TRANSN AUTH COMTR FAC REV 97D			1	2FE	1,683,768	104.4950	1,860,011	1,780,000	1,766,073		13,151			5.000	6.564	JJ	44,500	89,000	11/20/2002	07/01/2014
592596-C8-1	METRO NY TRANSN AUTH COMTR FAC REV 97D			1	2FE	2,838,277	104.4950	3,046,029	2,915,000	2,903,732		10,683			5.000	5.273	JJ	72,875	145,750	11/21/2002	07/01/2016
592596-UL-2	METRO NY TRANSN AUTH COMTR FAC REV 98A			1	1FE	2,380,340	100.3270	2,362,701	2,355,000	2,355,000		(1,488)			5.250	5.128	JJ	61,819	123,638	07/14/1999	07/01/2011
592596-UM-0	METRO NY TRANSN AUTH COMTR FAC REV 98A			1	1FE	3,336,846	102.4010	3,394,593	3,315,000	3,316,119		(2,154)			5.250	5.179	JJ	87,019	174,038	07/14/1999	07/01/2012
59259R-FH-2	METRO NY TRANSN AUTH REVENUE 02E REF				1FE	783,770	107.7730	738,245	685,000	707,936		(11,638)			5.500	3.700	MN	4,814	37,675	10/15/2002	11/15/2012

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
592598-3B-0	METRO NY TRANSN AUTH TRAN FAC REV 98C			1	1FE	21,421,663	100.3430	21,909,894	21,835,000	21,810,952		46,233			5.125	5.350	JJ	559,522	1,119,044	03/29/2000	07/01/2011
592598-7S-9	METRO NY TRANSN AUTH TRAN FAC REV 98C			1	1FE	2,638,133	106.6510	2,842,249	2,665,000	2,659,754		3,277			5.125	5.460	JJ	68,291	136,581	11/20/2002	07/01/2013
592598-8F-6	METRO NY TRANSN AUTH TRAN FAC REV 98C			1	1FE	1,024,566	104.6180	1,082,796	1,035,000	1,033,545		1,381			5.125	5.460	JJ	26,522	53,044	11/20/2002	07/01/2013
64970M-2T-9	NEW YORK NY HSG DEV CORP MULTI FAM 09C-2			1	1FE	15,000,000	100.1440	15,021,600	15,000,000	15,000,000					3.500	3.500	MN	87,500	525,000	06/19/2009	05/01/2013
64971S-DJ-5	NEW YORK NY INDL TERMINAL ONE 05				1FE	6,322,008	103.7150	6,264,386	6,040,000	6,160,749		(56,922)			5.000	3.950	JJ	151,000	302,000	01/16/2008	01/01/2013
64972F-Q6-6	NEW YORK NY MUN WTR FIN CROSSOVER 01E			1	1FE	4,900,000	100.3900	4,919,110	4,900,000	4,900,000					5.125	6.113	JD	11,161	125,563	06/16/2010	06/15/2031
64970K-RZ-2	NEW YORK NY MUN WTR FIN FISCAL 01C			1	1FE	3,275,773	100.4040	3,263,130	3,250,000	3,255,136		(3,321)			5.125	5.106	JD	7,403	166,563	10/10/2003	06/15/2033
64970K-SH-1	NEW YORK NY MUN WTR FIN FISCAL 02A			1	1FE	3,745,970	102.1830	3,857,408	3,775,000	3,771,797		6,771			5.250	5.299	JD	8,808	198,188	06/13/2001	06/15/2033
64970K-SU-2	NEW YORK NY MUN WTR FIN FISCAL 02G			1	1FE	14,901,713	100.1270	15,094,145	15,075,000	14,929,407		3,689			5.125	5.241	JD	34,338	772,594	10/31/2001	06/15/2032
64970K-VB-0	NEW YORK NY MUN WTR FIN FISCAL 03A			1	1FE	242,369	100.5070	246,242	245,000	242,789		60			5.250	5.321	JD	572	12,863	06/21/2002	06/15/2034
64972F-NR-3	NEW YORK NY MUN WTR FIN FISCAL 08AA			1	1FE	21,931,933	95.6080	20,761,277	21,715,000	21,870,028		(20,185)			4.750	4.440	JD	45,843	1,031,463	10/04/2007	06/15/2033
64971M-HH-8	NEW YORK NY TRANS FIN AUTH 02 B			1	1FE	129,432	104.8710	141,576	135,000	134,909		1,632			5.000	5.346	MN	1,125	6,750	02/05/2010	05/01/2031
64971M-HK-1	NEW YORK NY TRANS FIN AUTH 02 B			1	1FE	1,576,502	100.2690	1,654,439	1,650,000	1,582,828		1,798			5.000	5.330	MN	13,750	82,500	03/21/2007	05/01/2031
649716-3F-2	NEW YORK NY TRANS FIN AUTH 03 A				1FE	1,045,926	107.4110	1,025,775	955,000	974,039		(9,808)			5.250	4.110	MN	8,356	50,138	06/19/2002	11/01/2012
649716-JQ-1	NEW YORK NY TRANS FIN AUTH 99 B			1	1FE	10,000	100.7170	10,072	10,000	10,000					4.750	4.929	MN	79	475	05/04/2004	11/01/2019
64971K-GM-2	NEW YORK NY TRANS FIN AUTH 99 B			1	1FE	4,983	100.6500	5,033	5,000	4,990		1			4.750	4.942	MN	40	238	10/17/2002	11/01/2018
64972H-DK-5	NEW YORK NY TRANSITIONAL FIN AUTH 07 S2			1	1FE	467,766	104.0040	525,220	505,000	471,112		1,542			5.000	6.147	JJ	11,643	25,250	09/30/2008	01/15/2025
649901-PK-5	NEW YORK ST DORM CITY UNIV 1993 A			2	2FE	5,441,995	112.4190	5,227,484	4,650,000	5,112,376		(73,290)			5.750	4.060	JJ	133,688	264,500	01/05/2005	07/01/2018
64983T-Y7-2	NEW YORK ST DORM LEAKE & WATTS 04			1	2FE	493,821	108.0890	486,401	450,000	468,051		(4,713)			5.250	4.010	JJ	11,813	23,625	12/03/2004	07/01/2015
64983R-EK-9	NEW YORK ST DORM MENTAL HLTH 05D			1	1FE	1,934,870	111.1130	2,000,034	1,800,000	1,866,234		(14,498)			5.000	3.690	FA	34,000	90,000	02/04/2005	08/15/2015
64982P-SS-2	NEW YORK ST DORM MUN HLTH LSE 01-1				1FE	199,996	100.1140	195,222	195,000	195,026		(657)			5.000	4.650	JJ	4,496	9,750	12/17/2001	01/15/2011
649839-NJ-2	NEW YORK ST DORM NORTH GEN 98G REF			1	1FE	791,570	104.2170	807,682	775,000	775,000		(232)			5.100	4.878	FA	14,932	39,525	11/16/1998	02/15/2012
64983W-7R-1	NEW YORK ST DORM NYSARC INC 2000A			1	1FE	2,101,437	101.8110	2,168,574	2,130,000	2,113,482		1,405			5.500	5.820	JJ	58,575	117,150	08/25/2000	07/01/2025
649905-SS-6	NEW YORK ST DORM NYSARC INC 2002A			2	1FE	71,360	105.7370	74,016	70,000	70,676		(648)			5.000	4.007	JJ	1,750	3,500	12/10/2009	07/01/2012
649834-3C-0	NEW YORK ST DORM ST UNIV EDL FAC 93A			2	1FE	6,710,861	111.5280	6,803,208	6,100,000	6,387,321		(70,396)			5.250	3.830	MN	40,921	320,250	08/19/2005	05/15/2015
649838-QD-4	NEW YORK ST DORM ST UNIV EDL FAC 98A			1	1FE	45,000	99.3770	44,720	45,000	45,000					4.750	4.747	MN	273	2,138	06/19/2006	05/15/2025
649850-AW-4	NEW YORK ST ENVIR NYCMWFA 90 A			1	1FE	29,600	100.4960	30,149	30,000	29,959		21			7.500	7.652	JD	100	1,500	05/17/1990	06/15/2012
649876-KZ-1	NEW YORK ST LOC GOVT ASSIST CORP 93E			2	1FE	8,693,520	111.7800	12,295,800	11,000,000	9,688,861		99,572			5.000	6.729	AO	137,500	550,000	10/13/1994	04/01/2021
649876-UP-2	NEW YORK ST LOC GOVT ASSIST CORP 93E			2	1FE	10,843,896	109.6960	10,750,208	9,800,000	10,458,311		(265,191)			6.000	3.566	AO	147,000	582,000	06/09/2009	04/01/2014
64988P-WV-4	NEW YORK ST MTG AGY HMEOWNER 2003-109			1	1FE	8,225,222	99.1470	8,363,049	8,435,000	8,261,869		12,909			4.800	5.307	AO	101,220	404,880	12/20/2007	10/01/2023
649883-ER-2	NEW YORK ST MTG AGY HMEOWNER 2007-145			1	1FE	240,000	92.0690	220,966	240,000	240,000					5.125	5.125	AO	3,075	9,738	09/14/2007	10/01/2037
649883-FW-0	NEW YORK ST MTG AGY HMEOWNER 2007-148			1	1FE	660,000	99.9930	659,954	660,000	660,000					4.900	4.805	AO	8,085	23,398	01/07/2008	10/01/2022
649883-FX-8	NEW YORK ST MTG AGY HMEOWNER 2007-148			1	1FE	5,065,000	99.9340	5,061,657	5,065,000	5,065,000					5.150	5.150	AO	65,212	130,424	11/30/2007	10/01/2027
650009-TP-8	NEW YORK ST THRUWAY GEN REV 07H			1	1FE	3,224,887	103.0300	3,142,415	3,050,000	3,177,736		(15,336)			5.000	4.159	JJ	76,250	152,500	10/03/2007	01/01/2025
650017-PW-0	NEW YORK ST THRUWAY LOC HWY BRDG SVC01				1FE	176,498	101.0660	161,706	160,000	160,522		(2,046)			5.250	3.921	AO	2,100	8,400	11/15/2001	04/01/2011
650035-HA-9	NEW YORK ST URBAN DEV PERS INC 08A-1				1FE	225,947	104.3220	219,076	210,000	214,065		(4,136)			5.000	2.861	JD	467	10,500	01/10/2008	12/15/2011
653424-CF-6	NIAGARA FALLS NY CITY SD HS COP 2005			1	1FE	3,152,184	102.0320	3,106,874	3,045,000	3,109,512		(12,816)			5.000	4.470	JD	6,767	152,250	06/20/2007	06/15/2021
653424-CG-4	NIAGARA FALLS NY CITY SD HS COP 2005			1	1FE	3,223,490	101.6690	3,172,073	3,120,000	3,182,318		(12,370)			5.000	4.500	JD	6,933	156,000	06/20/2007	06/15/2022
653544-CH-7	NIAGARA NY FRONTIER TRANSN ARPT 99B			1	2FE	1,162,392	100.7390	1,183,683	1,175,000	1,169,702		847			5.500	5.601	AO	16,156	64,625	09/01/1999	04/01/2016
653544-CJ-3	NIAGARA NY FRONTIER TRANSN ARPT 99B			1	2FE	3,293,153	100.7380	3,369,686	3,345,000	3,320,568		3,181			5.500	5.641	AO	45,994	183,975	09/01/1999	04/01/2017
73358T-FC-0	PORT AUTH NY & NJ CONS 136TH SER 2004			1	1FE	5,982,000	106.2330	6,373,980	6,000,000	5,984,933		1,325			5.000	5.217	MN	50,000	300,000	09/16/2008	11/01/2019
73358T-QA-2	PORT AUTH NY & NJ CONS 141ST SER 2005			1	1FE	3,387,250	103.2180	3,509,412	3,400,000	3,388,713		563			5.000	5.061	MS	56,667	170,000	04/10/2008	09/01/2024
73358T-QD-6	PORT AUTH NY & NJ CONS 141ST SER 2005			1	1FE	1,926,249	100.1580	1,953,081	1,950,000	1,928,178		815			5.000	5.206	MS	32,500	97,500	07/15/2008	09/01/2027
121352-AY-4	BURKE CNTY NC COP 2006 A			1	1FE	1,094,950	104.9190	1,070,174	1,020,000	1,062,435		(7,107)			5.000	4.109	AO	12,750	48,500	01/06/2006	04/01/2018
121352-BA-5	BURKE CNTY NC COP 2006 A			1	1FE	1,352,423	102.3970	1,300,442	1,270,000	1,316,768		(7,808)			5.000	4.209	AO	15,875	63,500	01/06/2006	04/01/2020
121352-BW-7	BURKE CNTY NC COP 2006 B			1	1FE	962,422	108.0130	977,518	905,000	939,195		(5,712)			5.000	4.190	AO	11,313	45,250	08/08/2006	04/01/2017
121352-BY-3	BURKE CNTY NC COP 2006 B			1	1FE	1,293,796	107.1630	1,312,747	1,225,000	1,266,039		(6,836)			5.000	4.280	AO	15,313	58,750	08/08/2006	04/01/2019
121352-BZ-0	BURKE CNTY NC COP 2006 B			1	1FE	910,030	105.8000	978,650	925,000	905,262		1,617			5.000	4.320	AO	11,563	38,750	08/08/2006	04/01/2020
121352-CA-4	BURKE CNTY NC COP 2006 B			1	1FE	827,364	104.1500	890,483	855,000	824,822		2,149			5.000	4.360	AO	10,688	42,750	08/08/2006	04/01/2021
121352-CC-0	BURKE CNTY NC COP 2006 B			1	1FE	841,177	102.8680	828,087	805,000	826,638		(3,589)			5.000	4.420	AO	10,063	40,250	08/08/2006	04/01/2023
12677P-CC-3	CABARRUS CNTY NC INSTALL PYMNT COP 03			1	1FE	249,053	106.6450	250,616	235,000	239,252		(1,519)			5.250	4.499	FA	5,141	12,338	07/25/2003	02/01/2019
12677P-CF-6	CABARRUS CNTY NC INSTALL PYMNT COP 03			1	1FE	313,518	105.4010	316,203	300,000	305,124		(1,284)			5.250	4.679	FA	6,563	15,750	07/25/2003	02/01/2022
149054-AV-0	CATAWBA CNTY NC COP PUB SCH & CLG 04			1	1FE	1,323,355	109.1500	1,337,088	1,225,000	1,263,933		(10,381)			5.250	4.242	JD	5,359	64,313	07/22/2004	06/01/2017
149054-AW-8	CATAWBA CNTY NC COP PUB SCH & CLG 04			1	1FE	1,690,999	107.9700	1,700,528	1,575,000	1,621,021		(12,249)			5.250	4.322	JD	6,891	82,688	07/22/2004	06/01/2018
206444-CG-4	CONCORD NC COP 2005			1	1FE	1,315,433	110.6380	1,349,784	1,220,000	1,268,542		(9,860)			5.000	3.851	JD	5,083	61,000	01/27/2005	06/01/2016
206444-CH-2	CONCORD NC COP 2005			1	1FE	1,291,890	109.3450	1,317,607	1,205,000	1,249,269		(8,974)			5.000	3.931	JD	5,021	60,250	01/27/2005	06/01/2017

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
206444-CJ-8	CONCORD NC COP 2005			1	1FE	800,177	108.0880	810,660	750,000	775,601		(5,181)			5.000	4.001	JD	3,125	37,500	01/27/2005	06/01/2018
206444-CK-5	CONCORD NC COP 2005			1	1FE	212,349	106.8200	213,640	200,000	206,308		(1,274)			5.000	4.051	JD	833	10,000	01/27/2005	06/01/2019
206444-CN-9	CONCORD NC COP 2005			1	1FE	504,136	105.6530	528,265	500,000	498,767		88			5.000	4.430	JD	2,083	25,000	11/17/2005	06/01/2021
23720D-CK-6	DARE CNTY NC COP 2001				1FE	845,496	101.7480	813,984	800,000	802,328		(5,418)			5.375	4.659	JD	3,583	43,000	04/19/2001	06/01/2011
23720D-CL-4	DARE CNTY NC COP 2001			1	1FE	420,248	103.6400	414,560	400,000	403,219		(2,147)			5.375	4.779	JD	1,792	21,500	04/19/2001	06/01/2012
238600-BD-1	DAVIDSON CNTY NC COP 2004			1	1FE	1,258,456	109.2950	1,273,287	1,165,000	1,201,294		(9,673)			5.250	4.260	JD	5,097	57,881	04/29/2004	06/01/2016
238600-BE-9	DAVIDSON CNTY NC COP 2004			1	1FE	1,821,270	107.1270	1,831,872	1,710,000	1,753,440		(11,532)			5.250	4.439	JD	7,481	89,775	04/29/2004	06/01/2018
346641-BM-4	FORSYTH CNTY NC COP PUB FAC EQUIP 2001				1FE	367,735	103.0810	360,784	350,000	351,555		(2,000)			5.000	4.390	AO	4,375	11,250	03/30/2001	10/01/2011
346641-BN-2	FORSYTH CNTY NC COP PUB FAC EQUIP 2001			1	1FE	172,016	103.9080	171,448	165,000	166,317		(708)			5.000	4.520	AO	2,063	8,250	03/30/2001	10/01/2012
346641-BP-7	FORSYTH CNTY NC COP PUB FAC EQUIP 2001			1	1FE	2,434,434	104.4640	2,460,127	2,355,000	2,383,162		(5,918)			5.000	4.640	AO	29,438	117,750	03/30/2001	10/01/2013
346641-BQ-5	FORSYTH CNTY NC COP PUB FAC EQUIP 2001			1	1FE	2,427,378	104.4640	2,475,797	2,370,000	2,396,149		(3,139)			5.000	4.754	AO	29,625	118,500	03/30/2001	10/01/2014
346641-BS-1	FORSYTH CNTY NC COP PUB FAC EQUIP 2001			1	1FE	2,786,664	104.5560	2,859,607	2,735,000	2,763,767		(1,813)			5.125	4.948	AO	35,042	140,169	03/30/2001	10/01/2016
367300-BD-1	GASTON CNTY NC COP 2005 REF				1FE	1,507,646	112.5230	1,547,191	1,375,000	1,451,946		(11,344)			5.000	3.931	JD	5,729	68,750	08/18/2005	12/01/2016
405775-AT-4	HALIFAX CNTY NC COP 2006			1	2FE	556,046	94.3130	589,456	625,000	563,229		3,195			4.500	4.613	JD	2,344	28,125	01/13/2006	06/01/2024
405775-AV-9	HALIFAX CNTY NC COP 2006			1	2FE	297,615	90.6630	271,989	300,000	298,017		91			4.500	4.713	JD	1,125	13,500	01/13/2006	06/01/2026
413328-DA-0	HARNETT CNTY NC COP PUB FACS 2002			1	1FE	2,041,116	108.1650	2,082,176	1,925,000	1,960,244		(11,056)			5.250	4.522	JD	8,422	101,063	05/16/2002	12/01/2013
413328-DB-8	HARNETT CNTY NC COP PUB FACS 2002			1	1FE	1,232,986	107.7370	1,265,910	1,175,000	1,192,679		(5,533)			5.250	4.650	JD	5,141	61,688	05/16/2002	12/01/2014
462670-CD-0	IREDELL CNTY NC COP SCH PROJ 2006			1	1FE	1,153,108	108.2450	1,190,695	1,100,000	1,131,992		(5,127)			5.000	4.500	JD	4,583	35,000	07/21/2006	06/01/2019
462670-CE-8	IREDELL CNTY NC COP SCH PROJ 2006			1	1FE	1,846,553	105.7990	1,946,702	1,840,000	1,833,841		500			5.000	4.510	JD	7,667	87,000	04/27/2006	06/01/2020
462670-CF-5	IREDELL CNTY NC COP SCH PROJ 2006			1	1FE	1,917,489	104.2710	2,022,857	1,940,000	1,908,418		2,235			5.000	4.530	JD	8,083	89,500	04/27/2006	06/01/2021
462670-CH-1	IREDELL CNTY NC COP SCH PROJ 2006			1	1FE	1,673,272	103.8290	1,780,667	1,715,000	1,667,929		2,932			5.000	4.550	JD	7,146	85,750	04/27/2006	06/01/2022
462670-CJ-7	IREDELL CNTY NC COP SCH PROJ 2006			1	1FE	1,063,555	102.9520	1,132,472	1,100,000	1,061,203		2,148			5.000	4.570	JD	4,583	47,500	04/27/2006	06/01/2023
644802-BS-8	NEW HANOVER CNTY NC COP 2001			1	1FE	1,745,315	105.1780	1,709,143	1,625,000	1,649,852		(12,213)			5.000	4.159	JD	6,771	75,000	10/11/2001	12/01/2012
644802-BT-6	NEW HANOVER CNTY NC COP 2001			1	1FE	3,063,713	105.4040	2,977,663	2,825,000	2,876,236		(24,096)			5.250	4.343	JD	12,359	148,313	10/11/2001	12/01/2013
644802-BU-3	NEW HANOVER CNTY NC COP 2001			1	1FE	2,761,894	105.4040	2,714,153	2,575,000	2,618,455		(18,536)			5.250	4.509	JD	11,266	135,188	10/11/2001	12/01/2014
644802-BV-1	NEW HANOVER CNTY NC COP 2001			1	1FE	3,370,739	105.4040	3,346,577	3,175,000	3,224,861		(18,938)			5.250	4.648	JD	13,891	166,688	10/11/2001	12/01/2015
644802-BW-9	NEW HANOVER CNTY NC COP 2001			1	1FE	3,372,676	105.4040	3,346,577	3,175,000	3,225,177		(19,271)			5.250	4.668	JD	13,891	166,688	11/06/2001	12/01/2016
644802-BX-7	NEW HANOVER CNTY NC COP 2001			1	1FE	855,698	105.4040	869,583	825,000	835,746		(2,603)			5.250	4.906	JD	3,609	43,313	03/01/2002	12/01/2017
658200-CZ-4	NORTH CAROLINA COP REPAIR RENOV 06A			1	1FE	1,088,561	100.5210	1,095,679	1,090,000	1,088,797		58			4.500	4.518	JD	4,088	43,425	08/07/2006	06/01/2025
658259-EZ-5	NORTH CAROLINA COP WINSTON-SALEM 04			1	6*	1,039,453	91.7790	1,018,747	1,110,000		(4,408)	4,408			4.500	3.560	JD	4,163	49,950	09/10/2004	06/01/2021
658259-FD-3	NORTH CAROLINA COP WINSTON-SALEM 04			1	6*	280,099	89.7450	273,722	305,000		(1,008)	1,008			4.750	4.748	JD	1,207	14,488	09/10/2004	06/01/2025
658196-PJ-3	NORTH CAROLINA EASTN MUN PWR AGY 93A			1	1	10,794,179	121.8790	13,095,899	10,745,000	10,739,492		644			6.400	6.418	JJ	343,840	687,680	02/10/1993	01/01/2021
658196-PK-0	NORTH CAROLINA EASTN MUN PWR AGY 93B			2	1FE	3,105,603	109.6820	3,263,040	2,975,000	3,064,159		(3,682)			6.000	5.703	JJ	89,250	178,500	12/22/1993	01/01/2026
658196-PP-9	NORTH CAROLINA EASTN MUN PWR AGY 93B			2	1FE	4,206,861	111.8780	5,023,322	4,490,000	4,315,180		10,608			6.000	6.673	JJ	134,700	269,400	04/26/1995	01/01/2022
658196-PR-5	NORTH CAROLINA EASTN MUN PWR AGY 93B				1FE	6,089,280	113.5910	6,815,460	6,000,000	6,055,127		(3,034)			6.250	6.200	JJ	187,500	375,000	02/10/1993	01/01/2023
658196-TC-4	NORTH CAROLINA EASTN MUN PWR AGY 93C			2	1FE	1,488,075	105.5450	1,498,739	1,420,000	1,427,990		(4,325)			7.000	6.768	JJ	49,700	93,275	04/18/1994	01/01/2013
658207-HG-3	NORTH CAROLINA HSG FIN MMEOWNER 05 22-CE			1	1FE	5,575,000	99.4480	5,544,226	5,575,000	5,575,000					5.100	6.586	JJ	142,163	284,325	09/21/2007	07/01/2027
658207-FX-8	NORTH CAROLINA HSG FIN MMEOWNER 07 30-A			1	1FE	3,000,000	99.5400	2,986,200	3,000,000	3,000,000					5.000	5.000	JJ	75,000	150,000	09/21/2007	07/01/2023
658207-HS-7	NORTH CAROLINA HSG FIN MMEOWNER 08 31-A			1	1FE	4,865,000	99.5400	4,842,621	4,865,000	4,865,000					5.000	5.000	JJ	121,625	242,375	12/05/2007	07/01/2023
658207-HT-5	NORTH CAROLINA HSG FIN MMEOWNER 08 31-A			1	1FE	3,415,000	97.0750	3,315,111	3,415,000	3,415,000					5.125	5.125	JJ	87,509	174,378	12/05/2007	01/01/2028
658207-HV-0	NORTH CAROLINA HSG FIN MMEOWNER 08 31-A			1	1FE	8,190,000	94.1710	7,712,605	8,190,000	8,190,000					5.250	5.250	JJ	214,988	428,269	12/05/2007	07/01/2038
65819H-AA-4	NORTH CAROLINA LIBERTY TIRE SOLID WST 04			1	3	11,610,000	91.9090	10,670,635	11,610,000	10,670,635	(133,051)				6.750	7.297	JJ	391,838	783,675	04/02/2004	07/01/2029
65820H-YJ-6	NORTH CAROLINA MED PITT CNTY MEM 98A			1	1FE	78,954	101.4410	81,153	80,000	79,554		138			5.250	5.458	JD	350	4,200	03/06/2006	12/01/2013
65820H-YL-1	NORTH CAROLINA MED PITT CNTY MEM 98A			1	1FE	124,194	101.4870	126,859	125,000	124,741		125			5.250	5.364	JD	547	6,563	03/06/2006	12/01/2012
724500-GR-8	PITT CNTY NC COP SCH FACS 2007			1	1FE	3,378,734	101.9240	3,200,414	3,140,000	3,299,659		(22,022)			5.000	4.363	AO	39,250	157,000	03/01/2007	04/01/2024
752586-DB-0	RANDOLPH CNTY NC COP 2004 REF			1	1FE	1,693,328	108.7790	1,707,830	1,570,000	1,634,133		(10,359)			5.000	4.056	JD	6,542	78,500	09/02/2004	06/01/2018
752586-DC-8	RANDOLPH CNTY NC COP 2004 REF			1	1FE	1,938,930	108.1650	1,946,970	1,800,000	1,871,916		(11,609)			5.000	3.851	JD	7,500	90,000	03/17/2004	06/01/2019
752586-DH-7	RANDOLPH CNTY NC COP 2004 REF			1	1FE	1,628,345	110.1790	1,652,685	1,500,000	1,565,893		(10,665)			5.000	3.701	JD	6,250	75,000	03/09/2004	06/01/2017
752586-EW-3	RANDOLPH CNTY NC COP 2007			1	1FE	1,876,916	102.2540	1,850,797	1,810,000	1,856,643		(6,528)			5.000	4.422	FA	37,708	90,500	09/07/2007	02/01/2024
783228-BR-9	RUTHERFORD CNTY NC COP PUB IMPT 2002			1	1FE	276,278	106.6530	266,633	250,000	257,381		(2,789)			5.000	3.650	MS	4,167	12,500	09/19/2002	09/01/2013
795373-AL-3	SALISBURY NC COP 2008			1	1FE	1,753,643	104.3600	1,873,262	1,795,000	1,759,538		2,922			5.125	5.252	MS	30,665	91,994	11/26/2008	03/01/2020
971673-DG-0	WILMINGTON NC COP 2004			1	1FE	777,915	105.5290	791,468	750,000	761,863		(2,896)			5.250	4.781	MS	13,125	34,388	07/14/2004	09/01/2024
307479-AZ-8	FARGO ND HLTH SYS MERITCARE 00 A			1	1FE	1,829,395	101.2580	1,802,392	1,780,000	1,782,536		(5,876)			5.750	5.455	JD	8,529	102,350	11/29/2000	06/01/2014
38546W-BQ-2	GRAND FORKS ND HLTH ALTRU SYS GRP 05			1	1FE	4,295,000	97.5320	4,188,999	4,295,000	4,295,000					5.000	5.000	JD	17,896	197,125	04/18/2008	12/01/2026
385492-FP-3	GRAND FORKS ND SALES TAX ALERUS 05A			1	1FE	4,932,006	95.6920	4,880,292	5,100,000	4,950,229		5,624			4.500	4.985	JD	10,200	215,663	07/24/2007	12/15/2029
587850-DA-3	MERCER CNTY ND PLN CTL ANTELOPE VY BASIN			2	1FE	14,422,140	105.5850	15,045,863	14,250,000	14,272,424		(9,427)			7.200	7.076	JD	2,850	875,520	01/20/1993	06/30/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
658905-CJ-1	NORTH DAKOTA BLDG AUTH FAC IMPT 05A			1	1FE	2,417,210	100.1060	2,442,586	2,440,000	2,422,053		1,009			4.375	4.489	JD	8,896	97,234	09/20/2005	12/01/2023
658905-CK-8	NORTH DAKOTA BLDG AUTH FAC IMPT 05A			1	1FE	2,066,549	100.0400	2,065,826	2,065,000	2,065,836		(149)			4.500	4.489	JD	7,744	86,175	09/20/2005	12/01/2024
658908-HJ-0	NORTH DAKOTA BRD ED UNIV OF ND HSG 04			1	1FE	1,186,394	99.2170	1,180,682	1,190,000	1,186,951		96			5.000	5.039	AO	14,875	46,500	04/27/2004	04/01/2032
680855-CZ-4	OLIVER CNTY ND PCR SQUARE BUTTE 98A			1	1FE	1,924,999	97.3720	1,991,257	2,045,000	1,934,628		4,580			5.300	6.190	JJ	54,193	54,193	10/28/2008	01/01/2027
009730-MB-5	AKRON BATH COPLEY OH JT TWP HOSP 06				2FE	1,054,440	104.3080	1,043,080	1,000,000	1,024,860		(7,635)			5.000	4.112	JJ	25,000	50,000	11/09/2006	01/01/2014
009730-MC-3	AKRON BATH COPLEY OH JT TWP HOSP 06				2FE	1,058,070	104.1390	1,041,390	1,000,000	1,031,010		(6,988)			5.000	4.151	JJ	25,000	50,000	11/09/2006	01/01/2015
010056-BT-5	AKRON OH INCOME TAX CMNTY LEARNING 04B			1	1FE	5,404,472	108.3960	5,360,182	4,945,000	5,108,475		(52,063)			5.000	3.711	JD	20,604	247,250	01/07/2004	12/01/2014
102885-ET-3	BOWLING GREEN ST UNIV OH GEN RECEIPTS 03			1	1FE	190,450	107.2740	182,366	170,000	175,637		(2,187)			5.250	3.790	JD	744	8,925	04/30/2003	06/01/2014
169214-CF-8	CHILLICOTHE OH WTR SYS 2003 REF				2FE	890,330	109.4010	891,618	815,000	845,460		(7,057)			5.000	3.959	JD	3,396	40,750	10/24/2003	12/01/2014
172253-AH-9	CINCINNATI OH CITY SCH DIST COP IMPT 06			1	1FE	1,172,318	109.9710	1,187,687	1,080,000	1,139,057		(8,634)			5.000	3.960	JD	2,400	54,000	11/08/2006	12/15/2017
172253-AM-8	CINCINNATI OH CITY SCH DIST COP IMPT 06			1	1FE	963,615	104.3810	1,007,277	965,000	955,065		662			5.000	4.120	JD	2,144	48,250	11/08/2006	12/15/2021
172311-ER-9	CINCINNATI OH WTR SYS 2007A			1	1FE	200,256	103.1880	227,014	220,000	201,984		945			4.500	4.302	JD	825	9,900	12/20/2006	12/01/2023
186398-FZ-1	CLEVELAND OH PUB PWR SYS 2006 A-1 REF			1	1FE	5,453,750	103.2740	5,163,700	5,000,000	5,288,761		(42,995)			5.000	3.890	MN	31,944	250,000	12/04/2006	11/15/2021
186398-HG-1	CLEVELAND OH PUB PWR SYS 2008 B			1	2FE	1,716,340	94.6770	1,604,775	1,695,000	1,711,596		(1,834)			5.000	4.879	MN	10,829	42,375	04/11/2008	11/15/2038
733578-AA-6	COLUMBIANA CNTY OH SLD WST A&L 03A			1	6	150,050	1.7600	150,392	8,545,000	150,050					8.000	8.852	JJ			04/24/2003	07/01/2028
199521-BF-1	COLUMBUS OH MUN ARPT AUTH IMPT 98 B				1FE	1,308,141	103.7380	1,270,791	1,225,000	1,235,309		(9,871)			5.250	4.380	JJ	32,156	64,313	04/30/2002	01/01/2012
199521-BL-8	COLUMBUS OH MUN ARPT AUTH IMPT 98 B				1FE	1,891,944	106.2860	1,891,891	1,780,000	1,805,238		(11,801)			5.250	4.500	JJ	46,725	93,450	04/30/2002	01/01/2013
199562-BJ-7	COLUMBUS OH TIF POLARIS PROJ 04A			1	1FE	484,905	103.3280	480,475	465,000	473,529		(2,278)			4.750	4.090	JD	1,841	22,088	10/20/2004	12/01/2019
199562-BK-4	COLUMBUS OH TIF POLARIS PROJ 04A			1	1FE	1,021,627	102.6190	1,051,845	1,025,000	1,011,890		1,005			4.750	4.180	JD	4,057	48,688	10/20/2004	12/01/2020
199562-BL-2	COLUMBUS OH TIF POLARIS PROJ 04A			1	1FE	1,292,757	101.8520	1,344,446	1,320,000	1,284,491		2,384			4.750	4.270	JD	5,225	62,700	10/20/2004	12/01/2021
199562-BN-8	COLUMBUS OH TIF POLARIS PROJ 04A			1	1FE	949,590	99.3290	993,290	1,000,000	947,851		2,751			4.750	4.450	JD	3,958	47,500	10/20/2004	12/01/2023
232265-S7-4	CUYAHOGA CNTY OH HOSP METROHEALTH 97A				1FE	3,712,444	100.3580	3,622,924	3,610,000	3,611,417		(11,379)			5.500	5.170	FA	75,008	198,550	03/14/2000	02/15/2011
273793-CM-9	EAST MUSKINGUM OH WTR AUTH SER 1977			1	1	165,000	102.9660	169,894	165,000	165,000					6.375	6.466	JJ	5,259	10,519	09/12/1977	07/01/2011
273793-CN-7	EAST MUSKINGUM OH WTR AUTH SER 1977			1	1	85,000	108.5000	92,225	85,000	85,000					6.375	6.465	JJ	2,709	5,419	09/12/1977	07/01/2012
273793-CP-2	EAST MUSKINGUM OH WTR AUTH SER 1977			1	1	95,000	113.4450	107,773	95,000	95,000					6.375	6.465	JJ	3,028	6,056	09/12/1977	07/01/2013
273793-CQ-0	EAST MUSKINGUM OH WTR AUTH SER 1977			1	1	100,000	117.4430	117,443	100,000	100,000					6.375	6.464	JJ	3,188	6,375	09/12/1977	07/01/2014
39317Q-AT-5	GREEN OH CLC INCOME TAX 2004			1	2FE	474,712	102.3420	511,710	500,000	476,348		1,684			4.500	4.280	JD	1,875	15,750	10/28/2004	12/01/2021
39317Q-AV-0	GREEN OH CLC INCOME TAX 2004			1	2FE	1,972,526	101.7330	1,999,053	1,965,000	1,968,059		(812)			4.500	4.450	JD	7,369	88,425	10/28/2004	12/01/2023
39317Q-AW-8	GREEN OH CLC INCOME TAX 2004			1	2FE	772,385	100.3410	852,899	850,000	780,284		3,307			4.500	4.551	JD	3,188	38,250	10/28/2004	12/01/2024
39317Q-BA-5	GREEN OH CLC INCOME TAX 2004			1	2FE	654,593	100.7140	704,998	700,000	655,687		1,899			4.750	4.520	JD	2,771	33,250	10/28/2004	12/01/2025
39317Q-BB-3	GREEN OH CLC INCOME TAX 2004			1	2FE	455,157	100.3070	451,382	450,000	452,105		(557)			4.750	4.600	JD	1,781	21,375	10/28/2004	12/01/2026
394659-CQ-7	GREENE CNTY OH WTR SYS GOVT ENT 04			1	1FE	899,655	109.1070	921,954	845,000	868,543		(5,420)			5.000	4.221	JD	3,521	42,250	07/20/2004	12/01/2017
463281-AT-2	IRONTON HSG DEV CORP OH FIRST LIEN			1	1	320,000	100.0650	320,208	320,000	320,000					7.400	7.510	FA	9,867	23,680	10/07/1977	02/01/2011
463281-AU-9	IRONTON HSG DEV CORP OH FIRST LIEN			1	1	340,000	100.0420	340,143	340,000	340,000					7.400	7.509	FA	10,483	25,160	10/07/1977	02/01/2012
463281-AV-7	IRONTON HSG DEV CORP OH FIRST LIEN			1	1	370,000	100.0210	370,078	370,000	370,000					7.400	7.509	FA	11,408	27,380	10/07/1977	02/01/2013
575312-BR-3	MASON OH SWR SYS IMPT 04 REF			1	2FE	1,090,923	100.7460	1,062,870	1,055,000	1,068,912		(3,702)			4.750	4.331	JD	4,176	50,113	04/07/2004	12/01/2018
575312-BS-1	MASON OH SWR SYS IMPT 04 REF			1	2FE	1,395,088	99.6370	1,355,063	1,360,000	1,373,629		(3,619)			4.750	4.431	JD	5,383	64,600	04/07/2004	12/01/2019
594015-BR-9	MIAMISBURG OH WTRWKS SYS 1ST MTG 79			1	1	640,000	111.2950	712,288	640,000	640,000					7.000	5.963	MN	5,724	44,800	05/22/1979	11/15/2016
641846-AL-4	NEW ALBANY OH CMNTY AUTH FAC 01B REF			1	1FE	1,224,852	104.9270	1,201,414	1,145,000	1,157,030		(9,152)			5.500	4.619	AO	15,744	62,975	03/11/2002	10/01/2013
677525-PZ-4	OHIO AIR QUALITY BUCKEYE PWR 03				1FE	5,131,819	108.2470	5,304,103	4,900,000	5,047,751		(39,564)			5.000	4.150	JD	20,417	245,000	10/28/2008	06/01/2014
67756B-KZ-2	OHIO HIGHER EDL FAC CASE WESTERN 04A			1	1FE	3,128,381	101.1640	3,141,142	3,105,000	3,113,077		(2,542)			4.500	4.329	JD	11,644	139,725	03/03/2004	12/01/2022
67756B-LA-6	OHIO HIGHER EDL FAC CASE WESTERN 04A			1	1FE	823,959	100.7550	957,173	950,000	837,736		5,704			4.500	4.669	JD	3,563	34,875	11/16/2005	12/01/2023
677377-GJ-6	OHIO HSG FIN AGY SGL FAM MTG 1985 B			2	1FE	21,820,717	130.2370	25,370,168	19,480,000	20,378,942		(137,943)			9.875	8.672	JJ	887,016	1,923,650	01/20/1995	01/15/2017
677560-FU-6	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A				1FE	1,947,297	100.7870	1,970,386	1,955,000	1,953,393		2,332			4.125	4.091	MS	26,881	80,644	03/07/2008	09/01/2011
677560-FV-4	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A				1FE	1,501,937	101.5200	1,532,952	1,510,000	1,507,430		2,104			4.250	4.254	MS	21,392	64,175	03/07/2008	03/01/2012
677560-FW-2	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A				1FE	999,010	102.1640	1,026,748	1,005,000	1,002,584		1,369			4.250	4.269	MS	14,238	42,713	03/07/2008	09/01/2012
677560-FX-0	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A				1FE	1,251,237	102.3560	1,294,803	1,265,000	1,258,515		2,790			4.250	4.378	MS	17,921	53,763	03/07/2008	03/01/2013
677560-FY-8	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A				1FE	1,437,729	102.8810	1,496,919	1,455,000	1,445,918		3,139			4.250	4.388	MS	20,613	61,838	03/07/2008	09/01/2013
677560-GG-6	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A			2	1FE	1,356,600	100.6470	1,368,799	1,360,000	1,357,659		408			5.000	4.952	MS	22,667	52,000	03/11/2008	09/01/2017
677409-BQ-6	OHIO MUN ELEC GEN AGY JV5 BELLEVILLE 04			1	1FE	1,005,270	103.1010	1,031,010	1,000,000	1,001,975		(572)			5.000	4.930	FA	18,889	50,000	06/01/2004	02/15/2022
677409-BR-4	OHIO MUN ELEC GEN AGY JV5 BELLEVILLE 04			1	1FE	700,000	103.6050	725,235	700,000	700,000					5.000	4.999	FA	13,222	35,000	06/01/2004	02/15/2023
67755C-BD-0	OHIO ST BLDG AUTH ADMIN BLDG 02A				1FE	175,330	101.2400	161,984	160,000	160,509		(1,995)			5.500	4.200	AO	2,200	8,800	04/26/2002	04/01/2011
67755C-DR-7	OHIO ST BLDG AUTH ADULT CORRECTL 02B				1FE	1,016,806	113.3170	1,053,848	930,000	982,071		(11,088)			5.250	3.810	AO	12,206	48,825	09/20/2007	04/01/2015
677704-TP-3	OHIO UNIVERSITY SUB GEN RECEIPTS 2003			1	1FE	2,520,862	107.2240	2,616,266	2,440,000	2,466,960		(8,454)			5.000	4.592	JD	10,167	122,000	08/13/2003	12/01/2017
70960U-AK-0	PENTA CAREER CTR OH COP 2004				1FE	946,667	107.2650	965,385	900,000	917,653		(5,008)			4.500	3.617	AO	10,125	40,500	03/05/2004	04/01/2014
70960U-AR-5	PENTA CAREER CTR OH COP 2004			1	1FE	1,331,321	102.0530	1,336,894	1,310,000	1,318,160		(2,293)			4.500	4.210	AO	14,738	58,950	03/05/2004	04/01/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
70960U-AS-3	PENTA CAREER CTR OH COP 2004			1	1FE	1,290,199	101.0150	1,287,941	1,275,000	1,280,878		(1,650)			4.500	4.299	AO	14,344	57,375	03/05/2004	04/01/2021
70960U-AT-1	PENTA CAREER CTR OH COP 2004			1	1FE	2,146,178	100.5930	2,142,631	2,130,000	2,136,382		(1,790)			4.500	4.389	AO	23,963	95,850	03/05/2004	04/01/2022
70960U-AU-8	PENTA CAREER CTR OH COP 2004			1	1FE	2,232,098	100.2930	2,231,519	2,225,000	2,227,649		(742)			4.500	4.459	AO	25,031	100,125	03/05/2004	04/01/2023
70960U-AV-6	PENTA CAREER CTR OH COP 2004			1	1FE	2,111,626	96.6980	2,049,998	2,120,000	2,113,674		342			4.500	4.549	AO	23,850	95,400	03/05/2004	04/01/2024
70960U-AW-4	PENTA CAREER CTR OH COP 2004			1	1FE	2,581,528	97.7660	2,493,033	2,550,000	2,562,503		(3,492)			4.750	4.569	AO	30,281	121,125	03/05/2004	04/01/2025
70960U-AX-2	PENTA CAREER CTR OH COP 2004			1	1FE	2,597,457	96.8300	2,488,531	2,570,000	2,580,939		(3,054)			4.750	4.599	AO	30,519	122,075	03/05/2004	04/01/2026
70960U-AY-0	PENTA CAREER CTR OH COP 2004			1	1FE	2,515,833	95.8390	2,391,183	2,495,000	2,503,216		(2,292)			4.750	4.619	AO	29,628	118,513	03/05/2004	04/01/2027
70960U-AZ-7	PENTA CAREER CTR OH COP 2004			1	1FE	2,947,826	94.9100	2,780,863	2,930,000	2,936,821		(1,902)			4.750	4.629	AO	34,794	139,175	03/05/2004	04/01/2028
70960U-BB-9	PENTA CAREER CTR OH COP 2004			1	1FE	3,081,751	93.8340	2,880,704	3,070,000	2,880,704		(1,167)	193,486		4.750	4.639	AO	36,456	145,825	03/05/2004	04/01/2029
70960U-BC-7	PENTA CAREER CTR OH COP 2004			1	1FE	2,622,927	92.8380	2,427,714	2,615,000	2,427,714		(760)	190,016		4.750	4.649	AO	31,053	124,213	03/05/2004	04/01/2030
735664-DQ-4	PORTAGE CNTY OH HOSP ROBINSON MEM 99			1	1FE	1,100,205	100.7700	1,133,663	1,125,000	1,118,840		1,227			5.500	5.721	MN	7,906	61,875	10/08/1999	11/15/2014
735664-DR-2	PORTAGE CNTY OH HOSP ROBINSON MEM 99			1	1FE	2,456,150	100.3750	2,509,375	2,500,000	2,477,412		2,573			5.750	5.901	MN	18,368	143,750	10/08/1999	11/15/2019
765639-AB-5	RICKENBACKER OH PORT CAP FDG OASBO 02A				1FE	15,479,360	94.1850	15,069,600	16,000,000	15,557,813		10,852			5.375	5.600	JJ	430,000	860,000	01/18/2002	01/01/2032
769318-AM-8	RIVERSOUTH AUTH OH REDEV COLUMBUS 04A			1	1FE	3,101,606	103.7310	3,231,221	3,115,000	3,100,335		(206)			5.000	5.057	JD	12,979	128,250	07/09/2004	12/01/2024
845217-BP-2	SOUTHWEST REGL WTR DIST OH WTR 03 REF			1	2FE	1,125,911	104.5010	1,107,711	1,060,000	1,081,860		(6,902)			5.000	4.241	JD	4,417	53,000	09/16/2003	12/01/2017
850223-BY-3	SPRINGBORO OH SWR SYS MTG 2004			1	2FE	1,423,257	103.2310	1,409,103	1,365,000	1,390,036		(6,686)			4.750	4.049	JD	5,403	64,838	10/22/2004	06/01/2019
889269-AT-3	TOLEDO-LUCAS CNTY OH PORT CROCKER 03			1	2FE	12,810,070	91.1420	11,848,460	13,000,000	12,876,551		10,997			5.250	5.595	JD	56,875	682,500	12/04/2003	12/01/2023
889269-BF-2	TOLEDO-LUCAS CNTY OH PORT CROCKER 03			1	2FE	24,250,608	84.3660	21,007,134	24,900,000	24,338,414		14,594			5.375	5.874	JD	111,531	1,338,375	12/04/2003	12/01/2035
914023-EL-6	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B			1	1FE	377,806	100.9460	413,879	410,000	380,854		2,145			4.500	4.281	JJ	9,225	18,450	10/27/2004	01/01/2021
914023-EN-2	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B			1	1FE	963,234	100.2770	1,072,964	1,070,000	974,211		5,501			4.500	4.451	JJ	24,075	48,150	10/27/2004	01/01/2023
914023-EP-7	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B			1	1FE	891,652	96.7490	972,327	1,005,000	903,819		5,176			4.500	4.553	JJ	22,613	45,225	10/27/2004	01/01/2024
914119-FX-5	UNIVERSITY OF CINCINNATI OH RCPT 04 D				1FE	2,316,597	109.6190	2,307,480	2,105,000	2,187,250		(22,158)			5.000	3.291	JD	8,771	105,250	03/11/2004	06/01/2014
914119-FY-3	UNIVERSITY OF CINCINNATI OH RCPT 04 D			1	1FE	2,513,222	109.4120	2,538,358	2,320,000	2,394,559		(19,992)			5.000	3.441	JD	9,667	116,000	03/11/2004	06/01/2015
914119-GB-2	UNIVERSITY OF CINCINNATI OH RCPT 04 D			1	1FE	1,058,677	106.8280	1,073,621	1,005,000	1,025,835		(5,543)			5.000	4.341	JD	4,188	50,250	04/27/2004	06/01/2018
914119-GD-8	UNIVERSITY OF CINCINNATI OH RCPT 04 D			1	1FE	2,464,448	104.3370	2,597,991	2,490,000	2,438,097		4,218			4.750	3.991	JD	9,856	118,275	03/11/2004	06/01/2020
914119-GE-6	UNIVERSITY OF CINCINNATI OH RCPT 04 D			1	1FE	3,092,452	103.7490	3,366,655	3,245,000	3,096,820		10,409			4.750	4.458	JD	12,845	154,138	05/06/2004	06/01/2021
914119-GF-3	UNIVERSITY OF CINCINNATI OH RCPT 04 D			1	1FE	1,033,704	103.1010	1,082,561	1,050,000	1,038,133		761			4.750	4.948	JD	4,156	49,875	05/06/2004	06/01/2022
914119-JM-5	UNIVERSITY OF CINCINNATI OH RCPT 06 A			1	1FE	572,224	108.9710	572,098	525,000	552,148		(4,416)			5.000	3.931	JD	2,188	26,250	01/20/2006	06/01/2018
914119-JP-8	UNIVERSITY OF CINCINNATI OH RCPT 06 A			1	1FE	945,720	106.6160	980,867	920,000	927,325		(1,157)			5.000	4.031	JD	3,833	43,500	01/20/2006	06/01/2020
03878T-AB-5	ARBUCKLE MEM HOSP OK SALES TAX 2007		2		3	1,660,000	100.3270	1,665,428	1,660,000	1,660,000	23,871				7.000	7.000	JJ	58,100	116,200	01/15/2008	01/01/2018
03878T-AC-3	ARBUCKLE MEM HOSP OK SALES TAX 2007		1		3	12,950,000	91.9580	11,908,561	12,950,000	11,908,561	(43,124)				7.250	7.325	JJ	469,438	938,875	01/15/2008	01/01/2038
384199-AB-1	GRADY CNTY OK INDL AUTH CORRECTIONAL 99			1	2FE	1,823,598	100.4360	1,853,044	1,845,000	1,836,487		781			5.900	6.000	MN	18,143	108,855	11/17/1999	11/01/2019
386442-RX-7	GRAND RIVER DAM AUTH OK 2002 A REF				1FE	310,417	105.8290	312,196	295,000	297,605		(1,747)			5.000	4.239	JD	1,229	14,750	05/03/2002	06/01/2012
628207-DX-7	MUSTANG OK IMPT AUTH UTIL 06 REF				1FE	495,916	112.2210	527,439	470,000	484,392		(2,679)			5.000	4.281	AO	5,875	23,500	05/02/2006	10/01/2015
628207-DY-5	MUSTANG OK IMPT AUTH UTIL 06 REF			1	1FE	452,012	111.0920	477,696	430,000	442,236		(2,274)			5.000	4.331	AO	5,375	9,750	05/02/2006	10/01/2016
628207-EA-6	MUSTANG OK IMPT AUTH UTIL 06 REF			1	1FE	506,403	108.2990	525,250	485,000	496,919		(2,210)			5.000	4.421	AO	6,063	24,250	05/02/2006	10/01/2018
628207-EB-4	MUSTANG OK IMPT AUTH UTIL 06 REF			1	1FE	1,307,434	106.9890	1,342,712	1,255,000	1,284,219		(5,412)			5.000	4.451	AO	15,688	57,750	05/02/2006	10/01/2019
628207-EC-2	MUSTANG OK IMPT AUTH UTIL 06 REF			1	1FE	961,491	106.2690	982,988	925,000	945,347		(3,766)			5.000	4.481	AO	11,563	46,250	05/02/2006	10/01/2020
678535-WJ-7	OKLAHOMA CITY OK ARPT TRUST JR LIEN 27 0			1	1FE	5,230,080	100.2740	4,983,618	4,970,000	4,970,000		(16,919)			5.750	5.141	JJ	142,888	285,775	12/20/2000	07/01/2012
678535-2M-6	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 0			1	1FE	5,042,913	105.7820	4,977,043	4,705,000	4,933,370		(30,042)			5.000	4.074	JJ	117,625	235,250	02/01/2007	07/01/2019
678535-2N-4	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 0			1	1FE	2,031,499	104.3870	1,983,353	1,900,000	1,988,915		(11,683)			5.000	4.103	JJ	47,500	95,000	02/01/2007	07/01/2020
678535-2P-9	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 0			1	1FE	1,953,488	103.4120	1,892,440	1,830,000	1,913,527		(10,967)			5.000	4.123	JJ	45,750	91,500	02/01/2007	07/01/2021
678595-AH-2	OKLAHOMA CITY OK PUB PPTY HOTEL 05				1FE	2,009,344	110.9340	2,080,013	1,875,000	1,934,393		(14,382)			5.000	4.074	AO	23,438	93,750	03/31/2005	10/01/2014
678595-AJ-8	OKLAHOMA CITY OK PUB PPTY HOTEL 05				1FE	2,107,526	112.2210	2,210,754	1,970,000	2,039,765		(13,028)			5.000	4.164	AO	24,625	98,500	03/31/2005	10/01/2015
678595-AK-5	OKLAHOMA CITY OK PUB PPTY HOTEL 05			1	1FE	1,721,785	111.0920	1,799,690	1,620,000	1,671,738		(9,639)			5.000	4.244	AO	20,250	81,000	03/31/2005	10/01/2016
678595-AL-3	OKLAHOMA CITY OK PUB PPTY HOTEL 05			1	1FE	2,085,403	109.5340	2,163,297	1,975,000	2,031,230		(10,452)			5.000	4.324	AO	24,688	98,750	03/31/2005	10/01/2017
67884N-BY-4	OKLAHOMA DEPT OF TRANSN GANS 05A				1FE	244,982	111.3220	250,475	225,000	234,095		(2,271)			5.000	3.650	MS	3,750	5,625	07/14/2005	09/01/2014
678864-U3-1	OKLAHOMA HOUSING SINGLE FAMILY			1	1FE	60,000	100.0510	60,031	60,000	60,000					6.350	6.350	MS	1,270	2,858	03/02/2000	09/01/2027
678864-V5-5	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2			1	1FE	70,000	100.1540	70,108	70,000	70,000					6.125	6.126	MS	1,429	3,522	06/16/2000	09/01/2020
678864-V6-3	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2			1	1FE	175,000	100.0960	175,168	175,000	175,000					6.200	6.201	MS	3,617	10,230	06/16/2000	09/01/2028
678864-V8-9	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2	.B		1	1FE	178,399	25.1270	360,572	1,435,000	262,186		21,215			0.000	2.506	NA			06/16/2000	09/01/2031
67886M-AX-7	OKLAHOMA HSG FIN AGY SGL FAM MTG 06C			1	1FE	495,050	100.2820	501,410	500,000	496,036		344			4.900	5.056	MS	8,167	19,600	12/19/2007	09/01/2021
704389-AD-7	PAYNE CNTY OKLA ECONOMIC DEV AUTH STUDEN			1	1	2,450,000	102.3680	2,559,200	2,500,000	2,496,951		7,012			6.250	6.431	JD	13,021	156,250	11/19/1999	06/01/2019
704389-AE-5	PAYNE CNTY OKLA ECONOMIC DEV AUTH STUDEN			1	1	2,443,750	102.4180	2,560,450	2,500,000	2,496,153		8,835			6.375	6.546	JD	13,281	159,375	11/19/1999	06/01/2030
72460L-AN-5	PITTSBURG CNTY OK ECON SALES TAX 05			1	1FE	512,338	105.7630	507,662	480,000	497,746		(3,191)			5.000	4.378	JD	2,000	7,625	01/12/2006	12/01/2020
899518-BM-5	TULSA CNTY OK INDL AUTH CAP IMPT 05C				1FE	1,333,675	111.9340	1,399,175	1,250,000	1,292,576		(8,714)			5.000	4.140	MN	7,986	57,500	11/10/2005	05/15/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
89952P-AH-8	TULSA CNTY OK INDL LEASE OWASSO 08				1FE	4,135,070	104.7440	4,132,151	3,945,000	4,016,979		(41,595)			4.000	2.930	MS	52,600	158,238	01/28/2008	09/01/2012
89952P-AK-1	TULSA CNTY OK INDL LEASE OWASSO 08				1FE	12,386,817	108.7680	12,230,962	11,245,000	11,814,004		(202,021)			5.000	3.064	MS	187,417	563,812	01/28/2008	09/01/2013
89952P-AM-7	TULSA CNTY OK INDL LEASE OWASSO 08				1FE	3,366,542	110.3120	3,342,454	3,030,000	3,225,836		(49,675)			5.000	3.168	MS	50,500	151,921	01/28/2008	09/01/2014
899674-BM-6	TULSA OK PUB FAC ASSEMBLY CTR LSE 85			2	1FE	3,125,000	109.7450	3,429,531	3,125,000	3,125,000					6.600	6.615	JJ	103,125	206,250	10/09/1992	07/01/2014
686087-BK-2	OREGON HSG CMNTY SVCS SGL FAM MTG 06E			1	1FE	2,533,610	99.3190	2,507,805	2,525,000	2,530,985		(926)			5.000	4.950	JJ	63,125	126,250	01/07/2008	01/01/2025
686087-FB-8	OREGON HSG CMNTY SVCS SGL FAM MTG 07G			1	1FE	2,365,000	96.3330	2,278,275	2,365,000	2,365,000					4.950	4.950	JJ	58,534	113,850	10/19/2007	07/01/2026
68607V-FC-4	OREGON ST DEPT ADMIN SVCS LOTTERY 01 A			1	1FE	2,258,477	101.1330	2,305,832	2,280,000	2,279,213		3,069			5.000	5.094	AO	28,500	114,000	04/20/2001	04/01/2015
68607V-GL-3	OREGON ST DEPT ADMIN SVCS LOTTERY 02 A			1	1FE	3,106,134	106.1150	3,146,310	2,965,000	2,984,763		(14,983)			5.500	4.284	AO	40,769	163,075	04/04/2002	04/01/2015
68607H-Z4-1	OREGON ST DEPT OF ADMIN SVCS COP 09A			1	1FE	2,280,000	99.8740	2,277,127	2,280,000	2,280,000					5.000	5.000	MN	19,000	97,750	02/11/2009	05/01/2029
89546R-FG-4	TRI-CNTY MET TRANSN DIST OR CAP GRANT 05				1FE	5,742,735	102.6570	5,481,884	5,340,000	5,396,995		(73,804)			5.000	3.172	AO	66,750	267,000	06/09/2005	10/01/2011
938240-BD-9	WASHINGTON CNTY OR CLEAN WTR SVCS SR 04				1FE	2,961,475	107.1290	2,946,048	2,750,000	2,800,627		(27,449)			5.000	3.902	AO	34,375	137,500	06/24/2004	10/01/2012
01728A-MJ-2	ALLEGHENY CNTY PA HOSP PITTS MERCY 96			1	1	8,864,747	100.2570	9,073,259	9,050,000	8,928,464		6,661			5.625	5.880	FA	192,313	509,063	05/16/1997	08/15/2026
017357-SJ-4	ALLEGHENY CNTY PA SANITARY AUTH SWR 01			1	1FE	2,506,345	104.3070	2,492,937	2,390,000	2,415,172		(12,325)			5.000	4.456	JD	9,958	119,500	04/15/2002	12/01/2012
017357-UK-8	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A				1FE	3,037,845	103.7720	2,926,370	2,820,000	2,853,731		(35,565)			5.000	3.660	JD	11,750	141,000	04/08/2005	12/01/2011
017357-UM-4	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A				1FE	3,050,683	106.1600	3,004,328	2,830,000	2,892,175		(30,712)			5.000	3.800	JD	11,792	141,500	04/08/2005	12/01/2012
017357-UP-7	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A				1FE	2,069,165	108.5140	2,083,469	1,920,000	1,976,602		(17,982)			5.000	3.920	JD	8,000	96,000	04/08/2005	12/01/2013
017357-UR-3	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A				1FE	3,591,695	109.2060	3,642,020	3,335,000	3,452,303		(27,137)			5.000	4.020	JD	13,896	166,750	04/08/2005	12/01/2014
017357-UU-6	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A			1	1FE	5,187,131	107.0300	5,196,307	4,855,000	5,028,045		(31,086)			5.000	4.190	JD	20,229	242,750	04/08/2005	12/01/2016
246343-DR-5	DELAWARE RIV JT TOLL BRDG CMMN PA 03			1	1FE	1,321,652	110.5520	1,409,538	1,275,000	1,288,354		(4,914)			5.250	4.801	JJ	33,469	66,938	01/16/2003	07/01/2020
41473M-GU-1	HARRISBURG PA AUTH WTR 2004 REF			1	1FE	4,669,701	101.4170	4,477,561	4,415,000	4,518,298		(26,495)			5.000	4.281	JJ	101,790	220,750	08/05/2004	07/15/2018
41473M-GV-9	HARRISBURG PA AUTH WTR 2004 REF			1	1FE	5,285,798	100.4790	5,049,070	5,025,000	5,130,980		(27,140)			5.000	4.351	JJ	115,854	251,250	08/05/2004	07/15/2019
41473M-GW-7	HARRISBURG PA AUTH WTR 2004 REF			1	1FE	5,384,501	99.1020	5,108,708	5,155,000	5,248,499		(23,895)			5.000	4.441	JJ	118,851	257,750	08/05/2004	07/15/2020
41473M-GZ-0	HARRISBURG PA AUTH WTR 2004 REF			1	1FE	342,886	94.6480	317,071	335,000	338,236		(822)			5.000	4.701	JJ	7,724	16,750	08/06/2004	07/15/2023
514045-WV-1	LANCASTER CNTY PA AUTH GEN HOSP 2003			1	1	9,835,000	111.0830	11,108,300	10,000,000	9,931,711		22,709			5.500	5.720	MS	161,944	550,000	10/09/2003	03/15/2026
524805-Y6-9	LEHIGH CNTY PA GEN PURP ST LUKES 03			1	1	8,428,717	111.3840	9,662,562	8,675,000	8,570,741		35,791			5.375	5.747	FA	176,151	466,281	06/13/2003	08/15/2033
611537-AT-8	MONROEVILLE PA MUNI AUTH SEWER 08B			1	1FE	1,711,079	103.8370	1,651,008	1,590,000	1,680,251		(11,100)			5.000	3.975	JD	6,625	79,500	01/29/2008	12/01/2023
611537-AU-5	MONROEVILLE PA MUNI AUTH SEWER 08B			1	1FE	1,786,015	103.2950	1,725,027	1,670,000	1,756,563		(10,612)			5.000	4.054	JD	6,958	83,500	01/29/2008	12/01/2024
611537-AV-3	MONROEVILLE PA MUNI AUTH SEWER 08B			1	1FE	1,404,031	102.5180	1,353,238	1,320,000	1,382,754		(7,671)			5.000	4.122	JD	5,500	66,000	01/29/2008	12/01/2025
611538-AR-0	MONROEVILLE PA MUNI AUTH WATER 08A				1FE	1,054,149	109.7300	1,042,435	950,000	1,004,567		(17,671)			5.000	2.848	JD	3,958	47,500	01/29/2008	12/01/2013
611538-AS-8	MONROEVILLE PA MUNI AUTH WATER 08A				1FE	1,420,990	111.3040	1,413,561	1,270,000	1,360,740		(21,497)			5.000	2.975	JD	5,292	63,500	01/29/2008	12/01/2014
611538-AT-6	MONROEVILLE PA MUNI AUTH WATER 08A				1FE	1,502,583	112.4790	1,501,595	1,335,000	1,445,369		(20,436)			5.000	3.100	JD	5,563	66,750	01/29/2008	12/01/2015
611538-AU-3	MONROEVILLE PA MUNI AUTH WATER 08A				1FE	1,587,200	113.1490	1,589,743	1,405,000	1,533,164		(19,322)			5.000	3.225	JD	5,854	70,250	01/29/2008	12/01/2016
611538-AV-1	MONROEVILLE PA MUNI AUTH WATER 08A				1FE	429,955	112.4840	427,439	380,000	416,934		(4,661)			5.000	3.348	JD	1,583	19,000	01/29/2008	12/01/2017
640847-CT-4	NESHAMINY PA WTR RES AUTH SER A 1971			1	1	48,191	100.8140	50,407	50,000	49,957		132			5.750	6.011	MS	958	1,725	01/31/1977	03/01/2011
20281P-AA-0	PENNSYLVANIA COMWLTH FIN AUTH 2005 A			1	1FE	2,202,619	102.2010	2,258,642	2,210,000	2,204,508		405			4.500	4.543	JD	8,288	99,450	11/17/2005	06/01/2021
708796-ET-0	PENNSYLVANIA HSG FIN AGY SGL 2007-097			1	1FE	3,800,000	94.7920	3,602,096	3,800,000	3,800,000					4.500	4.500	AO	42,750	171,000	03/09/2007	10/01/2022
708796-EU-7	PENNSYLVANIA HSG FIN AGY SGL 2007-097			1	1FE	5,385,000	93.7980	5,051,022	5,385,000	5,385,000					4.600	4.600	AO	61,928	247,710	03/09/2007	10/01/2027
708796-EV-5	PENNSYLVANIA HSG FIN AGY SGL 2007-097			1	1FE	8,965,000	90.4350	8,107,498	8,965,000	8,965,000					4.650	4.650	AO	104,218	416,873	03/09/2007	10/01/2031
709208-EC-2	PENNSYLVANIA PUB SCH C MONTGOMERY 04			1	1FE	1,500,000	103.3650	1,550,475	1,500,000	1,500,000					5.000	5.001	MN	9,583	37,500	05/12/2004	05/15/2022
85732G-BE-9	PENNSYLVANIA PUB SCH COP DAN BOONE 07			1	1FE	960,942	108.6960	961,960	885,000	934,977		(6,919)			5.000	3.864	AO	11,063	44,250	12/20/2006	04/01/2019
85732G-BH-2	PENNSYLVANIA PUB SCH COP DAN BOONE 07			1	1FE	2,850,514	101.3520	3,091,236	3,050,000	2,871,535		11,433			4.500	4.245	AO	34,313	137,250	12/20/2006	04/01/2022
85732G-BJ-8	PENNSYLVANIA PUB SCH COP DAN BOONE 07			1	1FE	2,084,366	100.5340	2,267,042	2,255,000	2,101,117		8,758			4.500	4.265	AO	25,369	101,475	12/20/2006	04/01/2023
85732G-BK-5	PENNSYLVANIA PUB SCH COP DAN BOONE 07			1	1FE	3,160,394	99.5990	3,122,429	3,135,000	3,151,836		(2,294)			4.500	4.284	AO	35,269	141,075	12/20/2006	04/01/2024
85732M-AT-4	PENNSYLVANIA PUB SCH LEHIGH CARBON 07			1	1FE	3,148,965	102.4420	3,098,871	3,025,000	3,110,779		(11,479)			5.000	4.418	MN	25,208	151,250	06/08/2007	11/01/2026
71781E-AN-5	PHILADELPHIA PA AUTH FOR INDL DEV ARPT R			1	1FE	8,619,595	100.0000	8,770,000	8,770,000	8,761,423		16,476			5.250	21.438	JJ	230,213	460,425	11/05/1999	07/01/2011
717903-RS-9	PHILADELPHIA PA HOSP TEMPLE UNIV 93A			1	2FE	7,044,000	100.0130	8,001,040	8,000,000	7,153,356		46,006			6.625	28.986	MN	67,722	530,000	09/29/2008	11/15/2023
71781Q-BF-4	PHILADELPHIA PA INDL LSE EXEMPT 2001 B			1	1FE	1,655,244	104.7940	1,587,629	1,515,000	1,541,913		(15,128)			5.500	4.390	AO	20,831	83,325	02/27/2002	10/01/2012
717904-HC-3	PHILADELPHIA PA MUN AUTH LSE 03 B				1FE	15,033,092	108.4970	16,041,281	14,785,000	14,933,479		(47,083)			5.250	3.771	MN	99,183	776,213	10/28/2008	11/15/2013
717904-HH-2	PHILADELPHIA PA MUN AUTH LSE 03 B			1	1FE	2,437,296	104.0840	2,430,361	2,335,000	2,370,971		(11,450)			5.250	4.670	MN	15,664	122,588	06/04/2004	11/15/2018
717904-CT-1	PHILADELPHIA PA MUN AUTH LSE SVC BLDG 90	.@			1FE	1,225,903	92.8670	2,173,088	2,340,000	1,975,672		101,604			0.000	7.422	NA			12/12/2001	03/15/2014
717893-MZ-1	PHILADELPHIA PA WTR & WASTEWTR 01B REF				1FE	3,310,409	108.0850	3,269,571	3,025,000	3,083,454		(29,996)			5.500	4.390	MN	27,729	166,375	01/22/2002	11/01/2012
717893-SQ-5	PHILADELPHIA PA WTR & WASTEWTR 07B			1	1FE	215,141	97.6140	244,035	250,000	218,395		1,608			4.500	4.166	MN	1,875	11,250	03/15/2007	11/01/2023
717893-LE-9	PHILADELPHIA PA WTR & WASTEWTR 98			2	1FE	31,750,500	110.1150	33,034,500	30,000,000	31,252,971		(331,314)			5.250	3.948	JD	70,000	1,575,000	06/17/2009	12/15/2014
805777-JK-6	SAYRE PA HLTH CARE FAC GUTHRIE 02 A			1	1FE	3,819,268	105.8740	4,107,911	3,880,000	3,896,690		22,723			5.875	6.459	JD	18,996	227,950	04/17/2007	12/01/2031
810844-BL-3	SCRANTON PA SWR AUTH SWR REV 07			1	1FE	3,159,038	93.7790	2,958,727	3,155,000	3,157,594		(459)			4.750	4.572	JD	12,489	147,488	08/01/2007	12/01/2032
85230M-AR-5	ST MARY PA HOSP CATHOLIC HLTH EAST 04A			1	1FE	2,850,410	101.5010	2,943,529	2,900,000	2,866,551		2,888			5.000	5.218	MN	18,528	145,000	07/30/2004	11/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
986408-BP-6	YORK CNTY PA SCH TECH COP 07			1	1FE	2,169,243	100.4500	2,159,675	2,150,000	2,163,366		(1,705)			4.500	4.289	FA	36,550	96,750	04/19/2007	02/15/2022
986408-BQ-4	YORK CNTY PA SCH TECH COP 07			1	1FE	1,690,886	99.5340	1,672,171	1,680,000	1,687,565		(964)			4.500	4.318	FA	28,560	75,600	04/19/2007	02/15/2023
745262-CU-4	PUERTO RICO ELEC PWR AUTH 2005 QQ				2FE	514,777	110.1000	495,450	450,000	491,508		(4,648)			5.500	3.951	JJ	12,375	24,750	04/20/2005	07/01/2018
745181-XH-5	PUERTO RICO HWY & TRANS HWY REV 03 AA				2FE	284,968	104.0410	260,103	250,000	270,049		(2,228)			5.500	4.241	JJ	6,875	13,750	04/11/2003	07/01/2018
745291-SN-5	PUERTO RICO PUB FIN CORP APPROP 01 E			1	1	15,146,897	105.1290	15,942,813	15,165,000	15,161,829		2,768			5.500	5.509	FA	347,531	834,075	07/29/2004	08/01/2029
745291-SP-0	PUERTO RICO PUB FIN CORP APPROP 01 E			1	1FE	4,829,228	105.1290	5,082,987	4,835,000	4,833,572		1,246			5.500	5.509	FA	110,802	265,925	07/29/2004	08/01/2029
743810-LX-9	PROVIDENCE RI PUB BLDG AUTH SCH 03A			1	1FE	583,430	102.8700	581,216	565,000	569,864		(2,328)			5.000	4.535	JD	1,256	28,250	05/27/2004	12/15/2017
74381P-BY-3	PROVIDENCE RI REDEV AGY COP PORT 06 A	@			2FE	658,849	36.3760	631,124	1,735,000	842,072		43,384			0.000	5.360	NA			04/27/2006	09/01/2024
74381P-CA-4	PROVIDENCE RI REDEV AGY COP PORT 06 A	@			2FE	231,249	30.5790	209,466	685,000	296,361		15,433			0.000	5.420	NA			04/27/2006	09/01/2026
74381P-CB-2	PROVIDENCE RI REDEV AGY COP PORT 06 A	@			2FE	583,567	27.3790	502,405	1,835,000	748,895		39,206			0.000	5.450	NA			04/27/2006	09/01/2027
74381P-CC-0	PROVIDENCE RI REDEV AGY COP PORT 06 A	@			2FE	549,436	24.9730	458,255	1,835,000	706,048		37,158			0.000	5.480	NA			04/27/2006	09/01/2028
74381P-CD-8	PROVIDENCE RI REDEV AGY COP PORT 06 A	@			2FE	405,215	22.7350	326,247	1,435,000	521,188		27,525			0.000	5.500	NA			04/27/2006	09/01/2029
74381P-CE-6	PROVIDENCE RI REDEV AGY COP PORT 06 A	@			2FE	489,633	20.7420	380,616	1,835,000	630,053		33,333			0.000	5.510	NA			04/27/2006	09/01/2030
76218T-GG-3	RHODE ISLAND CLEAN WTR REVOLV FD 05A			1	1FE	670,150	104.7720	733,404	700,000	673,226		1,846			4.500	4.422	AO	7,875	15,750	11/23/2005	10/01/2021
76218T-GH-1	RHODE ISLAND CLEAN WTR REVOLV FD 05A			1	1FE	847,603	104.5940	883,819	845,000	846,402		(260)			4.500	4.462	AO	9,506	16,763	11/23/2005	10/01/2022
212474-CB-4	RHODE ISLAND CONVENTION CTR - CON 93 B			2	2FE	22,712,423	107.2820	22,389,753	20,870,000	21,533,703		(255,055)			5.250	3.811	MN	140,003	1,095,675	10/28/2008	05/15/2015
762224-DH-3	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	3,031,084	107.1920	3,001,376	2,800,000	2,918,705		(22,269)			5.000	4.009	AO	35,000	140,000	06/17/2005	10/01/2017
762224-DJ-9	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	3,172,619	106.0550	3,123,320	2,945,000	3,062,096		(21,929)			5.000	4.069	AO	36,813	144,750	06/17/2005	10/01/2018
762224-DK-6	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	2,038,605	105.6870	2,008,053	1,900,000	1,971,390		(13,350)			5.000	4.119	AO	23,750	92,500	06/17/2005	10/01/2019
762224-DL-4	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	2,708,348	104.1850	2,755,693	2,645,000	2,689,593		(8,225)			5.000	4.600	AO	33,063	132,250	08/20/2008	10/01/2020
762224-DN-0	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	2,060,356	102.5350	2,086,587	2,035,000	2,052,885		(3,281)			5.000	4.790	AO	25,438	101,750	08/20/2008	10/01/2022
762224-DP-5	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	1,639,414	101.8920	1,655,745	1,625,000	1,635,173		(1,863)			5.000	4.850	AO	20,313	81,250	08/20/2008	10/01/2023
76223P-EE-1	RHODE ISLAND ECON DEV ARPT 2005 C				1FE	1,422,324	108.8480	1,425,909	1,310,000	1,366,961		(11,357)			5.000	3.800	JJ	32,750	65,500	06/15/2005	07/01/2015
76223P-EG-6	RHODE ISLAND ECON DEV ARPT 2005 C			1	1FE	1,410,245	107.9080	1,408,199	1,305,000	1,358,463		(10,642)			5.000	3.880	JJ	32,625	65,250	06/15/2005	07/01/2016
76223P-EH-4	RHODE ISLAND ECON DEV ARPT 2005 C			1	1FE	2,292,782	106.5710	2,269,962	2,130,000	2,212,819		(16,463)			5.000	3.950	JJ	53,250	106,500	06/15/2005	07/01/2017
76223P-EJ-0	RHODE ISLAND ECON DEV ARPT 2005 C			1	1FE	2,407,293	105.2920	2,358,541	2,240,000	2,323,353		(16,551)			5.000	4.020	JJ	56,000	112,000	06/15/2005	07/01/2018
76223P-EK-7	RHODE ISLAND ECON DEV ARPT 2005 C			1	1FE	2,517,260	103.6550	2,435,893	2,350,000	2,433,536		(16,569)			5.000	4.090	JJ	58,750	117,500	06/15/2005	07/01/2019
762236-BP-1	RHODE ISLAND ECON GABS DEPT TRANS 03A				1FE	5,199,228	109.0930	5,301,920	4,860,000	4,991,497		(49,933)			5.250	4.080	JD	11,340	255,150	07/12/2006	06/15/2013
762236-BR-7	RHODE ISLAND ECON GABS DEPT TRANS 03A			1	1FE	3,128,027	106.9480	3,101,492	2,900,000	2,967,158		(25,536)			5.000	4.000	JD	6,444	145,000	11/14/2003	06/15/2015
762243-PH-0	RHODE ISLAND HLTH ED UNIV OF RI 05D			1	2FE	2,939,853	98.0980	2,884,081	2,940,000	2,940,000					4.500	4.501	MS	38,955	132,300	10/14/2005	09/15/2023
762243-QS-5	RHODE ISLAND HLTH ED UNIV OF RI 05F			1	1FE	965,925	95.1330	1,017,923	1,070,000	977,695		4,915			4.500	4.584	MS	14,178	48,150	10/14/2005	09/15/2025
762243-RJ-4	RHODE ISLAND HLTH ED UNIV OF RI 05G			1	1FE	1,795,450	101.0060	1,797,907	1,780,000	1,788,191		(1,536)			4.500	4.391	MS	23,585	80,100	10/14/2005	09/15/2021
762243-RN-5	RHODE ISLAND HLTH ED UNIV OF RI 05G			1	1FE	1,516,839	95.1330	1,598,234	1,680,000	1,532,338		6,459			4.500	4.584	MS	22,260	75,600	10/14/2005	09/15/2025
762243-UB-7	RHODE ISLAND HLTH PROVIDENCE SCH 06A			1	1FE	2,339,903	106.5990	2,323,858	2,180,000	2,276,878		(15,834)			5.000	4.071	MN	13,928	109,000	09/20/2006	05/15/2018
762243-UD-3	RHODE ISLAND HLTH PROVIDENCE SCH 06A			1	1FE	3,083,771	103.4600	3,119,319	3,015,000	3,040,330		(4,041)			5.000	4.151	MN	19,263	143,250	09/20/2006	05/15/2020
762243-UE-1	RHODE ISLAND HLTH PROVIDENCE SCH 06A			1	1FE	2,702,097	102.5440	2,737,925	2,670,000	2,672,399		(381)			5.000	4.191	MN	17,058	113,375	09/20/2006	05/15/2021
762243-UF-8	RHODE ISLAND HLTH PROVIDENCE SCH 06A			1	1FE	2,603,300	102.1140	2,654,964	2,600,000	2,579,221		1,321			5.000	4.221	MN	16,611	125,000	09/20/2006	05/15/2022
762243-UG-6	RHODE ISLAND HLTH PROVIDENCE SCH 06A			1	1FE	1,353,339	103.1210	1,423,070	1,380,000	1,343,941		2,021			5.000	4.241	MN	8,817	60,250	09/20/2006	05/15/2023
762243-XW-8	RHODE ISLAND HLTH PROVIDENCE SCH 07A			1	1FE	4,015,320	100.0500	4,002,000	4,000,000	4,010,942		(1,456)			4.500	4.463	MN	23,000	180,000	10/19/2007	05/15/2023
762243-XX-6	RHODE ISLAND HLTH PROVIDENCE SCH 07A			1	1FE	4,456,764	98.1240	4,366,518	4,450,000	4,454,833		(642)			4.500	4.493	MN	25,588	200,250	10/19/2007	05/15/2024
762243-XY-4	RHODE ISLAND HLTH PROVIDENCE SCH 07A			1	1FE	4,824,107	97.8210	4,724,754	4,830,000	4,724,754		250	100,104		4.500	4.529	MN	27,773	217,350	10/19/2007	05/15/2025
762243-XZ-1	RHODE ISLAND HLTH PROVIDENCE SCH 07A			1	1FE	5,054,651	96.3400	4,894,072	5,080,000	4,894,072		989	163,549		4.500	4.578	MN	29,210	228,600	10/19/2007	05/15/2026
762243-YA-5	RHODE ISLAND HLTH PROVIDENCE SCH 07A			1	1FE	2,224,817	95.6370	2,147,051	2,245,000	2,226,998		726			4.500	4.631	MN	12,909	101,025	10/19/2007	05/15/2027
762243-ZQ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	377,192	110.2340	385,819	350,000	369,505		(2,639)			5.000	3.951	MN	2,236	17,500	12/13/2007	05/15/2018
762243-ZQ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	3,233,070	110.2340	3,307,020	3,000,000	3,167,188		(22,618)			5.000	3.951	MN	19,167	150,000	12/13/2007	05/15/2018
762243-ZR-7	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	4,051,464	108.4210	4,103,735	3,785,000	3,976,371		(25,803)			5.000	4.039	MN	24,182	189,250	12/13/2007	05/15/2019
762243-ZS-5	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	4,122,884	107.0880	4,149,660	3,875,000	4,053,216		(23,957)			5.000	4.118	MN	24,757	193,750	12/13/2007	05/15/2020
762243-ZT-3	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	1,066,536	105.2180	1,120,572	1,065,000	1,062,947		148			5.000	4.187	MN	6,804	53,250	12/13/2007	05/15/2021
762243-ZU-0	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	4,504,268	104.4200	4,463,955	4,275,000	4,440,115		(22,088)			5.000	4.247	MN	27,313	213,750	12/13/2007	05/15/2022
762243-ZV-8	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	4,696,228	101.6410	4,670,404	4,595,000	4,668,056		(9,715)			4.750	4.405	MN	27,889	218,263	12/13/2007	05/15/2023
762243-ZW-6	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	3,777,448	100.8690	3,742,240	3,710,000	3,758,709		(6,465)			4.750	4.454	MN	22,518	176,225	12/13/2007	05/15/2024
762243-ZX-4	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	4,659,125	100.4850	4,612,262	4,590,000	4,640,090		(6,638)			4.750	4.498	MN	27,859	218,025	12/13/2007	05/15/2025
762243-ZY-2	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	4,584,451	99.5630	4,510,204	4,530,000	4,569,477		(5,224)			4.750	4.538	MN	27,495	215,175	12/13/2007	05/15/2026
762243-ZZ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	3,582,631	95.6370	3,524,223	3,685,000	3,593,093		3,654			4.500	4.817	MN	21,189	165,825	12/13/2007	05/15/2027
76221R-EJ-8	RHODE ISLAND HSG MTG HMEOWNSHP 08-59B			1	1FE	4,000,000	103.3480	4,133,920	4,000,000	4,000,000					5.450	5.450	AO	54,500	218,000	03/12/2008	10/01/2022
76221R-EK-5	RHODE ISLAND HSG MTG HMEOWNSHP 08-59B			1	1FE	4,250,000	101.1600	4,299,300	4,250,000	4,250,000					5.700	5.700	AO	60,563	222,728	03/12/2008	04/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
76221R-DH-3	RHODE ISLAND HSG MTG RENTAL 07B-1A			1	1FE	4,235,000	95.4500	4,042,308	4,235,000	4,235,000					5.400	5.400	AO	57,173	223,290	12/14/2007	10/01/2037
762224-CE-1	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	2,737,175	107.4870	2,714,047	2,525,000	2,619,472		(22,964)			5.000	3.890	AO	31,563	126,250	08/12/2004	10/01/2015
762224-CG-6	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	1,545,618	107.0200	1,535,737	1,435,000	1,484,368		(11,976)			5.000	3.980	AO	17,938	71,750	08/12/2004	10/01/2016
762224-CJ-0	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	2,581,210	106.1650	2,558,577	2,410,000	2,486,572		(18,543)			5.000	4.060	AO	30,125	120,500	08/12/2004	10/01/2017
762224-CL-5	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	3,717,588	104.8160	3,647,597	3,480,000	3,586,662		(25,810)			5.000	4.140	AO	43,500	174,000	08/12/2004	10/01/2018
762224-CN-1	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	3,518,855	104.6820	3,464,974	3,310,000	3,404,027		(22,718)			5.000	4.220	AO	41,375	165,500	08/12/2004	10/01/2019
762224-CQ-4	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	3,566,734	103.0140	3,476,723	3,375,000	3,455,926		(19,494)			5.000	4.300	AO	42,188	168,750	08/12/2004	10/01/2020
762224-CR-2	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	3,623,657	102.3530	3,689,826	3,605,000	3,568,574		2,487			5.000	4.400	AO	45,063	180,250	08/12/2004	10/01/2021
762224-CT-8	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	3,541,034	102.9090	3,766,469	3,660,000	3,508,074		9,009			5.000	4.480	AO	45,750	183,000	08/12/2004	10/01/2022
762224-CU-5	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	2,074,326	96.6960	2,228,843	2,305,000	2,103,089		10,724			4.500	4.689	AO	25,931	103,725	08/12/2004	10/01/2023
084208-AZ-0	BERKELEY CNTY SC SCH DIST SAFE 2006			1	1FE	3,626,236	97.6730	3,902,036	3,995,000	3,658,229		16,942			5.000	4.901	JD	16,646	191,000	07/07/2006	12/01/2023
084208-BA-4	BERKELEY CNTY SC SCH DIST SAFE 2006			1	1FE	4,936,196	100.2490	4,917,213	4,905,000	4,924,722		(2,808)			5.000	4.921	JD	20,438	232,750	07/07/2006	12/01/2024
084208-BB-2	BERKELEY CNTY SC SCH DIST SAFE 2006			1	1FE	6,254,569	99.1660	6,173,084	6,225,000	6,243,700		(2,661)			5.000	4.941	JD	25,938	308,750	07/07/2006	12/01/2025
16007B-KR-4	CHARLESTON CNTY SC PUB FAC COP 04				1FE	885,305	109.8210	900,532	820,000	845,139		(6,734)			5.000	4.031	JD	3,417	41,000	04/14/2004	06/01/2014
16007B-KS-2	CHARLESTON CNTY SC PUB FAC COP 04			1	1FE	820,526	109.5580	832,641	760,000	783,300		(6,241)			5.000	4.031	JD	3,167	38,000	04/14/2004	12/01/2014
16007B-KT-0	CHARLESTON CNTY SC PUB FAC COP 04			1	1FE	518,232	109.1230	529,247	485,000	497,842		(3,430)			5.000	4.161	JD	2,021	24,250	04/14/2004	06/01/2015
16007B-KU-7	CHARLESTON CNTY SC PUB FAC COP 04			1	1FE	806,733	108.8100	821,516	755,000	774,991		(5,340)			5.000	4.161	JD	3,146	37,750	04/14/2004	12/01/2015
16007B-KV-5	CHARLESTON CNTY SC PUB FAC COP 04			1	1FE	307,420	108.6630	315,123	290,000	296,752		(1,799)			5.000	4.261	JD	1,208	14,500	04/14/2004	06/01/2016
16007B-LK-8	CHARLESTON CNTY SC PUB FAC COP 05				1FE	1,299,444	113.7660	1,370,880	1,205,000	1,253,270		(9,807)			5.000	3.830	JD	5,021	38,375	08/25/2005	06/01/2015
396053-BY-5	GREENVILLE CNTY SC COP PUB FACS 2001				1FE	212,116	100.9810	201,962	200,000	200,382		(1,496)			5.000	4.219	AO	2,500	10,000	09/24/2001	04/01/2011
396074-BE-5	GREENVILLE CNTY SC COP UNIV CTR 05			1	1FE	218,255	107.8180	221,027	205,000	211,551		(1,382)			5.000	4.089	AO	2,563	7,500	06/21/2005	04/01/2019
396066-EC-2	GREENVILLE CNTY SC SD BEST 06			1	1FE	8,225,168	96.5840	8,064,764	8,350,000	8,247,594		5,148			4.500	4.680	JD	31,313	369,000	03/22/2006	12/01/2024
396584-BH-6	GREENVILLE SC TAX INCREMENT BUS DIST 03			1	2FE	2,057,290	102.4820	2,095,757	2,045,000	2,048,430		(1,409)			5.000	4.918	AO	25,563	99,750	08/20/2003	04/01/2021
397090-ER-8	GREENWOOD CNTY SC HOSP SELF RGL 04A			1	1FE	336,167	107.1170	332,063	310,000	318,477		(2,865)			5.000	3.941	AO	3,875	15,500	01/15/2004	10/01/2016
39715R-AR-5	GREENWOOD SC FIFTY SCH FAC SD 50 07			1	1FE	4,505,007	103.1150	4,722,667	4,580,000	4,487,182		5,494			5.000	4.282	JD	19,083	229,000	01/26/2007	12/01/2022
39715R-AT-1	GREENWOOD SC FIFTY SCH FAC SD 50 07			1	1FE	7,110,396	101.5120	6,872,362	6,770,000	7,005,604		(28,558)			5.000	4.321	JD	28,208	338,500	01/26/2007	12/01/2024
584633-AG-6	MEDICAL UNIV HOSP AUTH SC HOSP FAC 02A			1	1FE	4,928,000	109.3090	5,465,450	5,000,000	4,982,049		10,152			6.500	6.609	FA	122,778	325,000	06/26/2002	08/15/2032
80585U-AE-8	SCAGO PUB FAC SC LANCASTER CNTY 09				1FE	5,470,109	108.6320	5,681,454	5,230,000	5,396,476		(38,892)			4.500	3.514	JD	19,613	235,350	01/15/2009	12/01/2014
80585U-AF-5	SCAGO PUB FAC SC LANCASTER CNTY 09				1FE	5,119,506	106.7460	5,251,903	4,920,000	5,068,492		(26,969)			4.500	3.722	JD	18,450	221,400	01/15/2009	12/01/2015
80585U-AG-3	SCAGO PUB FAC SC LANCASTER CNTY 09				1FE	8,122,913	109.3320	8,336,565	7,625,000	8,014,681		(57,270)			5.000	3.927	JD	31,771	381,250	01/15/2009	12/01/2016
80585T-AT-8	SCAGO SC ED FAC PICKENS SD 2006	0		1	1FE	15,584,583	93.8670	14,690,186	15,650,000	14,690,186		2,205	902,676		4.500	4.513	JD	58,688	704,250	12/21/2006	12/01/2028
837108-AL-3	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03			1	1FE	1,195,181	107.8860	1,197,535	1,110,000	1,137,291		(8,380)			5.000	4.132	JJ	27,750	55,500	01/22/2003	01/01/2014
83712D-FV-3	SOUTH CAROLINA HSG FIN DEV MTG 00A-2			1	1FE	1,234,656	100.7990	1,249,908	1,240,000	1,239,566		313			6.000	6.052	JJ	37,200	55,500	05/22/2000	07/01/2012
83712D-MV-5	SOUTH CAROLINA HSG FIN DEV MTG 06A-2			1	1FE	5,003,258	98.7090	4,910,773	4,975,000	4,990,784		(3,071)			4.900	4.820	JJ	121,888	243,775	08/03/2006	07/01/2021
83712D-RR-9	SOUTH CAROLINA HSG FIN DEV MTG 08B-2			1	1FE	5,710,000	98.5600	5,627,776	5,710,000	5,710,000					6.000	6.000	JJ	171,300	341,550	08/01/2008	07/01/2027
837031-QD-8	SOUTH CAROLINA JOBS BON SECOURS 02A			1	1FE	4,138,475	108.7390	4,621,408	4,250,000	4,202,602		23,180			5.625	6.263	MN	30,547	239,063	01/25/2008	11/15/2030
83703E-JG-1	SOUTH CAROLINA JOBS PALMETTO HLTH 03 C			1	1	6,061,302	112.7960	6,953,873	6,165,000	6,123,716		14,203			6.375	6.505	FA	163,758	393,019	01/06/2006	08/01/2034
83703E-JL-0	SOUTH CAROLINA JOBS PALMETTO HLTH 03 C			1	1	820,955	112.7960	941,847	835,000	828,877		2,106			6.375	6.505	FA	22,180	53,231	01/06/2006	08/01/2034
837152-JC-2	SOUTH CAROLINA TRANSN INFRA BK 04A			1	1FE	6,111,578	102.0640	6,220,801	6,095,000	6,102,091		(1,686)			4.875	4.841	AO	74,283	297,131	08/12/2004	10/01/2026
847184-RJ-9	SPARTANBURG SC JR LIEN WTRWKS 1998			1	1FE	3,378,274	113.2940	3,851,996	3,400,000	3,390,467		2,481			5.250	5.321	JD	14,875	178,500	04/02/2002	06/01/2023
914857-AU-1	UNIVERSITY OF SC ED FACS 2005 A REF			1	1FE	614,675	99.0890	619,306	625,000	616,796		441			4.250	4.454	JD	2,214	20,188	09/09/2005	06/01/2024
914857-AV-9	UNIVERSITY OF SC ED FACS 2005 A REF			1	1FE	1,840,992	100.1270	1,832,324	1,830,000	1,836,037		(1,077)			4.500	4.381	JD	6,863	82,350	09/09/2005	06/01/2025
914857-AW-7	UNIVERSITY OF SC ED FACS 2005 A REF			1	1FE	1,826,487	98.9010	1,799,998	1,820,000	1,823,565		(635)			4.500	4.421	JD	6,825	81,900	09/09/2005	06/01/2026
914857-AX-5	UNIVERSITY OF SC ED FACS 2005 A REF			1	1FE	275,309	97.9510	269,365	275,000	275,170		(30)			4.500	4.461	JD	1,031	12,375	09/09/2005	06/01/2027
914857-AY-3	UNIVERSITY OF SC ED FACS 2005 A REF			1	1FE	254,669	97.0580	247,498	255,000	254,717		11			4.500	4.500	JD	956	11,475	09/09/2005	06/01/2028
422341-AU-1	HEARTLAND SD CONSUMER PWR DIST ELEC 77			1	1	1,063,650	112.0360	1,142,767	1,020,000	1,019,992		6			6.375	5.225	JJ	32,513	64,388	10/05/1977	01/01/2016
422341-BP-1	HEARTLAND SD CONSUMER PWR DIST ELEC 79			1	1	660,000	113.7530	750,770	660,000	660,000					7.000	6.032	JJ	23,100	42,350	04/30/1979	01/01/2016
83755L-HX-7	SOUTH DAKOTA BLDG AUTH REV 06A			1	2FE	2,005,854	103.2730	2,137,751	2,070,000	2,002,572		3,635			5.000	4.632	MS	34,500	96,000	05/18/2006	09/01/2024
83755L-HY-5	SOUTH DAKOTA BLDG AUTH REV 06A			1	2FE	1,734,819	101.9660	1,723,225	1,690,000	1,717,404		(4,136)			5.000	4.672	MS	28,167	84,500	05/18/2006	09/01/2026
83755L-KZ-8	SOUTH DAKOTA BLDG AUTH REV 06A			1	1FE	2,590,922	97.2060	2,566,238	2,640,000	2,596,009		2,101			4.500	4.645	JD	9,900	118,800	07/10/2008	06/01/2025
83755L-LA-2	SOUTH DAKOTA BLDG AUTH REV 06A			1	1FE	3,523,830	96.2280	3,478,642	3,615,000	3,532,485		3,576			4.500	4.730	JD	13,556	162,675	07/10/2008	06/01/2026
83755V-FU-3	SOUTH DAKOTA HLTH ED AVERA HLTH 02			1	1FE	7,419,720	96.4930	7,429,961	7,700,000	7,487,231		9,428			5.125	5.674	JJ	197,313	394,625	03/08/2002	07/01/2027
83755V-EB-6	SOUTH DAKOTA HLTH ED RAPID CITY HOSP 01			1	2FE	1,576,994	102.1680	1,547,845	1,515,000	1,520,280		(7,620)			5.500	5.031	MS	27,775	83,325	01/04/2002	09/01/2013
83755V-FB-5	SOUTH DAKOTA HLTH ED SIOUX VLY 01E			1	1FE	3,369,353	101.1250	3,605,106	3,565,000	3,394,730		12,067			5.375	5.519	MN	31,936	95,809	10/28/2008	11/01/2024
83755G-4Y-0	SOUTH DAKOTA HSG DEV HMEOWNSHP MTG 07H			1	1FE	3,240,000	100.9120	3,269,549	3,240,000	3,240,000					4.950	4.950	MN	26,730	160,380	10/18/2007	05/01/2022
586158-KW-6	MEMPHIS TN ELEC SYS SUB 2003 A				1FE	9,380,161	108.0060	9,536,930	8,830,000	9,005,604		(86,617)			5.000	3.912	JD	36,792	441,500	07/20/2006	12/01/2012

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
586111-JC-1	MEMPHIS-SHELBY CNTY TN ARPT 03A REF				1FE	311,508	106.2940	313,567	295,000	298,470		(1,969)			5.000	4.262	MS	4,917	14,750	01/10/2003	09/01/2012
586111-JE-7	MEMPHIS-SHELBY CNTY TN ARPT 03A REF				1FE	1,216,895	111.0010	1,270,961	1,145,000	1,172,525		(6,757)			5.250	4.532	MS	20,038	60,113	01/10/2003	09/01/2014
821692-RJ-1	SHELBY CNTY TN HLTH METHODIST HLTH 02			1	1FE	11,910,301	109.2150	13,160,408	12,050,000	12,014,304		19,635			6.500	6.600	MS	261,083	783,250	09/30/2004	09/01/2026
821692-RR-3	SHELBY CNTY TN HLTH METHODIST HLTH 02			1	1FE	20,385,889	109.2150	22,525,594	20,625,000	20,563,902		33,607			6.500	6.600	MS	446,875	1,340,625	09/30/2004	09/01/2026
86642P-DF-1	SUMNER CNTY TN HOSP RGL HLTH SYS 07A			14	6*	337,927	41.5000	337,295	812,759		(323,784)	(7,253)			5.500	4.951	MN		22,351	07/26/2007	11/01/2022
86642P-DG-9	SUMNER CNTY TN HOSP RGL HLTH SYS 07A			14	6*	408,572	41.5000	478,180	1,152,242		(375,199)	(34,157)			5.500	5.047	MN		31,687	07/26/2007	11/01/2027
86642P-DH-7	SUMNER CNTY TN HOSP RGL HLTH SYS 07A			14	6	414,842	41.5000	486,483	1,172,248	381,710		(34,751)			5.500	5.105	MN		32,237	07/26/2007	11/01/2032
88045R-EQ-1	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4			1	1FE	2,925,000	99.5400	2,911,545	2,925,000	2,925,000					5.000	5.000	JJ	73,125	143,750	10/12/2007	07/01/2023
88045R-ER-9	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4			1	1FE	2,300,000	97.1820	2,235,186	2,300,000	2,300,000					5.100	5.100	JJ	58,650	106,590	10/12/2007	07/01/2028
963864-EQ-2	WHITE HOUSE TN UTIL DIST WTRWKS 78			1	1	535,000	100.0000	535,000	535,000	535,000					7.250	7.291	JJ	19,394	38,788	02/26/1979	01/01/2011
963864-ER-0	WHITE HOUSE TN UTIL DIST WTRWKS 78			1	1	575,000	106.7120	613,594	575,000	575,000					7.250	7.291	JJ	20,844	41,688	02/26/1979	01/01/2012
963864-ES-8	WHITE HOUSE TN UTIL DIST WTRWKS 78			1	1	615,000	112.7440	693,376	615,000	615,000					7.250	7.290	JJ	22,294	44,588	02/26/1979	01/01/2013
052422-DL-3	AUSTIN TX HOTEL OCCUPANCY TAX 2004			1	1FE	2,144,611	106.7960	2,146,600	2,010,000	2,058,307		(15,544)			5.000	3.998	MN	12,842	100,500	02/13/2004	11/15/2017
052422-DM-1	AUSTIN TX HOTEL OCCUPANCY TAX 2004			1	1FE	1,413,687	105.0200	1,402,017	1,335,000	1,363,053		(9,008)			5.000	4.047	MN	8,529	66,750	02/13/2004	11/15/2018
052422-DN-9	AUSTIN TX HOTEL OCCUPANCY TAX 2004			1	1FE	2,105,034	104.6570	2,087,907	1,995,000	2,034,601		(12,705)			5.000	4.157	MN	12,746	99,750	02/13/2004	11/15/2019
052455-CJ-9	AUSTIN TX REV REF SUB LIEN 1998A			1	1FE	8,131,141	90.4950	9,882,054	10,920,000	8,853,611		89,270			4.250	6.160	MN	59,302	464,100	10/07/1999	05/15/2028
078027-CR-8	BELL CNTY TX HLTH RENAISSANCE 1996			1	5	3,985,000	89.5600	3,568,966	3,985,000	3,568,966	(306,725)				8.250	8.316	MS	109,588	326,700	09/30/1996	09/01/2026
078043-EN-2	BELL CNTY TX WTR CTL IMPT DIST NO 1 04			1	1FE	201,280	107.5650	204,374	190,000	194,859		(1,261)			4.750	3.701	JJ	4,287	9,025	09/28/2004	07/10/2015
088379-YC-0	BEXAR CNTY TX HSG MULTI AVION 07A			1	4	9,496,950	75.6760	10,643,829	14,065,000	9,496,950	3,301,759	(719)	4,162,963		5.750	5.905	MS		404,369	08/09/2007	09/01/2047
088379-YD-8	BEXAR CNTY TX HSG MULTI AVION 07B			2	4	155,876	95.1460	299,710	315,000	155,876	29,475	(600)	145,924		8.000	8.000	MS		12,600	08/09/2007	09/01/2017
088379-VS-8	BEXAR CNTY TX HSG MULTI SUNCREST 02A			1	1	12,010,000	110.9730	13,327,857	12,010,000	12,155,540		50,696			7.250	7.381	MS	290,242	868,188	09/13/2002	09/01/2037
088563-TA-9	BEXAR CNTY TX MET WTR DIST WTRWKS 2002 R			1	1FE	2,439,324	105.7310	2,648,562	2,505,000	2,487,221		12,521			5.000	5.215	MN	20,875	125,250	09/30/2006	05/01/2026
088563-TB-7	BEXAR CNTY TX MET WTR DIST WTRWKS 2002 R			1	1FE	715,730	101.8390	748,517	735,000	719,052		848			5.000	5.551	MN	6,125	36,750	09/30/2006	05/01/2026
088563-QN-4	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R			1	1FE	247,195	95.2950	238,238	250,000	247,800		145			4.500	4.643	MN	1,875	5,625	06/09/2006	05/01/2022
088563-QP-9	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R			1	1FE	1,270,457	93.6830	1,208,511	1,290,000	1,274,311		925			4.500	4.694	MN	9,675	58,050	06/09/2006	05/01/2023
088563-QQ-7	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R			1	1FE	1,699,272	92.0580	1,716,882	1,865,000	1,718,569		7,383			4.500	4.748	MN	13,988	83,925	06/09/2006	05/01/2024
088563-QR-5	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R			1	1FE	1,454,079	90.4470	1,492,376	1,650,000	1,474,221		7,833			4.500	4.789	MN	12,375	67,500	06/09/2006	05/01/2025
116475-PN-8	BROWNSVILLE TX UTIL SYS SER 1980			1	1	870,000	108.4190	943,245	870,000	870,000					9.400	7.872	JJ	40,890	71,205	08/29/1980	01/01/2013
190418-CB-7	COASTAL BEND TX HLTH INCARNATE 93C			1	1	11,197,125	107.2660	11,906,526	11,100,000	11,100,000					5.929	5.939	5WK	66,713	625,858	11/28/1995	11/15/2013
220245-LG-7	CORPUS CHRISTI TEX UTIL SYS REV REF			1	1FE	1,261,183	114.9090	1,309,963	1,140,000	1,214,572		(9,759)			5.250	4.000	JJ	27,598	59,850	01/10/2005	07/15/2017
220245-LH-5	CORPUS CHRISTI TEX UTIL SYS REV REF			1	1FE	4,216,121	112.3030	4,323,666	3,850,000	4,075,751		(29,415)			5.250	4.080	JJ	93,202	202,125	01/10/2005	07/15/2018
220245-LJ-1	CORPUS CHRISTI TEX UTIL SYS REV REF			1	1FE	566,826	111.3040	578,781	520,000	548,900		(3,758)			5.250	4.120	JJ	12,588	27,300	01/10/2005	07/15/2019
220121-BS-5	CORPUS CHRISTI TX BUS TAX ARENA 02			1	1FE	2,683,035	101.5740	2,686,632	2,645,000	2,660,341		(5,289)			4.875	4.640	MS	42,981	126,506	05/01/2006	09/01/2020
220245-HL-1	CORPUS CHRISTI TX UTIL SYS 2002 REF			1	1FE	918,673	106.5550	921,701	865,000	874,939		(6,126)			5.000	4.221	JJ	19,943	43,250	09/06/2002	07/15/2016
234691-AN-3	DALLAS CNTY TX MENTAL HLTH 1995 F			1	1FE	1,462,181	100.3000	1,484,440	1,480,000	1,474,914		749			5.750	5.888	MS	28,367	85,100	11/09/1995	09/01/2016
235036-NU-0	DALLAS FT WORTH TX INTL ARPT JOINT 03C-2			1	1FE	12,500,000	100.2470	12,530,875	12,500,000	12,500,000					6.125	6.125	MN	127,604	765,625	03/27/2008	11/01/2018
235036-NU-0	DALLAS FT WORTH TX INTL ARPT JOINT 03C-2	D		1	1FE	25,000,000	100.2470	25,061,750	25,000,000	25,000,000					6.125	6.125	MN	255,208	1,531,250	03/27/2008	11/01/2018
235036-JL-5	DALLAS FT WORTH TX INTL ARPT JOINT 04B			1	1FE	344,218	109.4400	339,264	310,000	324,602		(3,426)			5.750	4.397	MN	2,971	17,825	07/16/2004	11/01/2015
235416-ZK-3	DALLAS TX WTRWKS & SWR SYS 07			1	1FE	4,393,553	100.1670	4,657,766	4,650,000	4,418,444		9,519			4.500	5.246	AO	52,313	209,250	04/02/2008	10/01/2026
40064N-AT-5	GUADALUPE-BLANCO RIV TX REGL WTR 07A			1	1FE	2,847,240	86.0120	3,096,432	3,600,000	2,889,077		13,795			5.000	8.689	MN	23,000	180,000	10/24/2008	05/15/2039
401905-DL-5	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	1,786,584	106.7270	1,803,686	1,690,000	1,730,518		(9,760)			5.000	4.344	AO	21,125	84,500	07/14/2004	10/01/2016
401905-DM-3	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	1,862,987	105.3520	1,869,998	1,775,000	1,812,005		(8,895)			5.000	4.434	AO	22,188	88,750	07/14/2004	10/01/2017
401905-DN-1	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	1,944,990	104.4950	1,948,832	1,865,000	1,898,718		(8,090)			5.000	4.666	AO	23,313	93,250	07/14/2004	10/01/2018
401905-DP-6	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	2,031,089	103.7160	2,032,834	1,960,000	1,990,034		(7,192)			5.000	4.747	AO	24,500	98,000	07/14/2004	10/01/2019
401905-DQ-4	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	2,121,068	102.6310	2,109,067	2,055,000	2,082,952		(6,686)			5.000	4.798	AO	25,688	102,750	07/14/2004	10/01/2020
401905-DR-2	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	2,215,318	102.0760	2,204,842	2,160,000	2,183,456		(5,600)			5.000	4.880	AO	27,000	108,000	07/14/2004	10/01/2021
401905-DS-0	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	2,306,450	101.9370	2,308,873	2,265,000	2,282,620		(4,198)			5.000	4.971	AO	28,313	113,250	07/14/2004	10/01/2022
401905-DT-8	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	2,406,323	101.2840	2,410,559	2,380,000	2,391,218		(2,667)			5.000	5.063	AO	29,750	119,000	07/14/2004	10/01/2023
401905-DU-5	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	2,509,725	100.8060	2,520,150	2,500,000	2,504,155		(986)			5.000	5.155	AO	31,250	125,000	07/14/2004	10/01/2024
40223N-DF-0	GULF CST TX WTR AUTH SOUTH PROJ 98 A			1	1FE	996,525	100.1210	1,031,246	1,030,000	1,009,961		1,462			5.000	5.238	FA	19,456	51,500	07/08/1998	08/15/2022
414152-PX-0	HARRIS CNTY TX HLTH MEM HERMANN 01A			1	1FE	10,963,920	103.4170	11,375,870	11,000,000	11,097,387		28,996			6.375	6.400	JD	58,438	701,250	04/26/2001	06/01/2029
414152-NN-4	HARRIS CNTY TX HLTH MEM HERMANN 98				1FE	1,482,042	109.5960	1,474,066	1,345,000	1,393,164		(12,809)			5.500	4.360	JD	6,165	73,975	12/13/2002	06/01/2014
414009-EM-8	HARRIS CNTY TX HLTH MEM HERMANN REF 10A			1	1FE	14,640,450	96.3060	14,445,900	15,000,000	14,642,324		1,874			5.000	5.327	JD	64,583		11/17/2010	06/01/2024
414009-EQ-9	HARRIS CNTY TX HLTH MEM HERMANN REF 10A				1FE	5,472,008	102.4080	5,437,865	5,310,000	5,470,822		(1,186)			5.000	4.602	JD	22,863		11/17/2010	06/01/2020
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A			1	1	3,996,054	103.0760	4,174,578	4,050,000	4,019,748		1,629			6.300	6.436	JD	21,263	250,425	06/15/1995	06/01/2025
44237N-CZ-3	HOUSTON TX CONV OCCUPANCY 01B TERM			1	1FE	2,687,795	91.8090	2,524,748	2,750,000	2,697,859		1,492			5.250	5.400	MS	48,125	141,750	05/28/2002	09/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
442438-LG-0	HOUSTON TX WTR SYS 1979			1	1	681,230	111.9130	677,074	605,000	605,000					6.400	5.030	JD	3,227	38,720	05/14/2002	12/01/2014
581659-AG-4	MC KINNEY TX MULTI PK CREEK 97 RESTRUC			2	6	6,896,704	68.8710	6,752,802	9,805,000	6,752,802	1,044,340	(25,600)			7.250	13.580	MS		355,431	08/18/2003	09/01/2043
658546-TF-3	NORTH CENTRAL TX HLTH TX HLTH RES 97B				2FE	425,055	113.9210	427,204	375,000	397,221		(4,846)			5.750	4.170	FA	8,146	21,563	08/03/2004	02/15/2015
662823-BQ-5	NORTH TX HLTH UNITED REG HLTH CARE 03			1	1FE	11,210,000	103.7630	11,631,832	11,210,000	11,210,000					5.500	5.499	MS	205,517	616,550	07/31/2003	09/01/2018
662823-BS-1	NORTH TX HLTH UNITED REG HLTH CARE 03			1	1FE	4,265,820	111.3430	5,010,435	4,500,000	4,396,310		34,598			5.500	6.203	MS	82,500	247,500	07/31/2003	09/01/2028
662858-CT-4	NORTH TX TWY AUTH DALLAS NO TWY SYS 03A			1	1FE	972,653	86.2120	948,332	1,100,000	977,120		2,125			5.000	5.656	JJ	27,500	50,000	10/28/2008	01/01/2038
796252-7X-6	SAN ANTONIO TX ELEC & GAS SYS 91B	@			1	3,151,750	99.9640	12,495,500	12,500,000	12,427,512		837,757			0.000	7.100	NA			04/19/1991	02/01/2011
796253-RV-6	SAN ANTONIO TX ELEC & GAS SYS 97 REF			1	1FE	19,302,455	117.9840	23,083,570	19,565,000	19,395,902		13,932			5.500	6.079	FA	448,365	1,076,075	11/25/2002	02/01/2020
799204-JA-1	SAN PATRICIO TX MUN WTR DIST 2006			1	1FE	1,241,291	101.6330	1,250,086	1,230,000	1,236,479		(1,269)			4.500	4.452	JJ	26,291	55,350	11/20/2006	07/10/2023
799204-JB-9	SAN PATRICIO TX MUN WTR DIST 2006			1	1FE	739,691	100.2420	806,948	805,000	745,365		2,960			4.500	4.473	JJ	17,207	36,225	11/20/2006	07/10/2024
799204-JC-7	SAN PATRICIO TX MUN WTR DIST 2006			1	1FE	1,901,964	98.7400	1,866,186	1,890,000	1,896,869		(1,344)			4.500	4.493	JJ	40,399	85,050	11/20/2006	07/10/2025
799204-JD-5	SAN PATRICIO TX MUN WTR DIST 2006			1	1FE	1,979,673	97.8140	1,926,936	1,970,000	1,975,556		(1,086)			4.500	4.514	JJ	42,109	88,650	11/20/2006	07/10/2026
875906-MK-2	TARRANT CNTY TX HLTH COOK CHLD MED 07B			1	1FE	2,575,926	108.5450	2,691,916	2,480,000	2,548,482		(8,261)			5.000	4.491	JD	10,333	124,000	06/13/2007	12/01/2018
876443-CL-4	TARRANT TX REGL WTR DIST CTRL IMPT 06			1	1FE	3,835,238	103.9030	3,792,460	3,650,000	3,756,896		(18,081)			5.000	4.360	MS	60,833	182,500	03/21/2006	03/01/2027
882585-AN-2	TEXAS NATL RESH COMMN FIN CORP LSE 91			1	1	4,591,513	108.2300	4,983,992	4,605,000	4,602,871		718			6.950	7.130	JD	26,671	320,048	02/13/1992	12/01/2012
882854-NY-4	TEXAS ST WTR DEV BRD REV JR 2007 B			1	1FE	6,658,624	111.1820	7,476,990	6,725,000	6,667,985		2,709			4.500	4.821	JJ	139,544	302,625	04/17/2007	07/15/2025
882854-NZ-1	TEXAS ST WTR DEV BRD REV JR 2007 B			1	1FE	4,497,812	111.1820	5,058,781	4,550,000	4,504,604		1,966			4.500	4.849	JJ	94,413	204,750	04/17/2007	07/15/2026
894386-GS-4	TRAVIS CNTY TX HSG METROPOLIS APT 01A			1	6	9,465,824	55.2490	10,000,000	18,100,000	9,875,516		365,823			7.320	7.321	FA			07/31/2001	08/01/2033
902261-HG-4	TYLER TX HLTH FAC EAST TX MED CTR 07A			1	2FE	10,231,661	87.3160	9,011,011	10,320,000	10,241,344		3,243			5.250	5.354	MN	90,300	541,800	10/04/2007	11/01/2027
902261-HG-4	TYLER TX HLTH FAC EAST TX MED CTR 07A	0		1	2FE	24,786,000	87.3160	21,829,000	25,000,000	24,809,457		7,855			5.250	5.354	MN	218,750	1,312,500	10/04/2007	11/01/2027
95308R-AP-4	WEST HARRIS CNTY TX REGL WTR SYS 03			1	1FE	909,106	105.3060	905,632	860,000	876,285		(5,062)			5.000	4.311	JD	1,911	43,000	07/09/2003	12/15/2019
988169-AN-8	YSLETA TX ISD PUB FAC CORP COP 2001			1	1FE	1,889,448	101.0610	1,915,106	1,895,000	1,893,013		454			5.000	5.043	MN	12,107	94,750	04/12/2001	11/15/2014
988169-AP-3	YSLETA TX ISD PUB FAC CORP COP 2001			1	1FE	1,874,901	101.0740	1,920,406	1,900,000	1,889,458		1,861			5.000	5.201	MN	12,139	95,000	04/12/2001	11/15/2015
988169-AR-9	YSLETA TX ISD PUB FAC CORP COP 2001			1	1FE	2,369,576	101.0060	2,403,943	2,380,000	2,374,561		641			5.250	5.315	MN	15,966	124,950	04/12/2001	11/15/2017
78219N-AA-0	RUSK CNTY TX WINDSOR HLTH CARE II 99A			1	6	6,756,290	81.2540	10,404,575	12,805,000	6,844,498	6,744,958	99,412			8.000	8.001	AO	256,100	2,642,324	10/26/1999	10/01/2030
882758-CL-7	TEXAS PROPERTY FIN CORP MENTAL HLTH			1	6*	268,650	96.8020	261,365	270,000		(269,627)	68			6.200	6.306	MS	5,580	16,740	11/27/1996	09/01/2016
127144-AV-5	CACHE CNTY UT SALES TAX REV 02			1	1FE	1,470,000	108.3510	1,592,760	1,470,000	1,470,000					5.000	5.000	JD	3,267	73,500	05/25/2004	12/15/2022
18500L-AV-2	CLEARFIELD CITY UT SALES TAX 2003			1	1FE	214,696	110.0680	231,143	210,000	211,367		(504)			5.000	4.719	JJ	5,250	10,500	04/21/2003	07/01/2023
45884A-RL-9	INTERMOUNTAIN PWR AGY UT PWR SUP 96A			1	1	6,165,799	106.7450	6,362,002	5,960,000	5,960,000					6.150	5.633	JJ	183,270	366,540	01/04/2006	07/01/2014
79560L-CH-0	SALT LAKE CITY UT REDEV AGY JR LIEN TAXO				1FE	317,214	104.8380	314,514	300,000	302,456		(2,008)			5.250	4.521	MS	5,250	15,750	04/19/2002	03/01/2012
79560L-CJ-6	SALT LAKE CITY UT REDEV AGY JR LIEN TAXO			1	1FE	798,676	104.5300	794,428	760,000	765,536		(4,522)			5.250	4.654	MS	13,300	39,900	04/19/2002	03/01/2013
795677-AG-8	SALT LAKE CNTY UT HOSP IHC HLTH SVC 01			1	1FE	22,112,796	101.3430	23,562,248	23,250,000	22,296,800		24,741			5.125	5.731	FA	450,146	1,191,563	03/26/2002	02/15/2033
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3			1	1FE	1,991,990	98.3930	1,958,021	1,990,000	1,991,079		(208)			4.875	4.862	JJ	48,506	95,550	01/13/2006	07/01/2023
917547-NB-3	UTAH ST BLDG OWNERSHIP AUTH LEASE 01A			1	1FE	3,493,246	104.0390	3,485,307	3,350,000	3,375,800		(28,511)			5.000	4.090	MN	21,403	167,500	08/01/2006	05/15/2013
917547-LP-4	UTAH ST BLDG OWNERSHIP AUTH LEASE 98C				1FE	1,294,102	106.4480	1,218,830	1,145,000	1,170,608		(17,855)			5.500	3.810	MN	8,047	62,975	02/25/2003	05/15/2012
917565-AN-3	UTAH TRANSIT AUTH SALES TAX 2002A			1	1FE	530,802	108.3510	530,920	490,000	499,121		(4,399)			5.000	4.001	JD	1,089	24,500	09/05/2002	06/15/2015
917565-AU-7	UTAH TRANSIT AUTH SALES TAX 2002A			1	1FE	231,896	108.3510	243,790	225,000	226,577		(754)			5.000	4.621	JD	500	11,250	09/05/2002	06/15/2021
917565-AV-5	UTAH TRANSIT AUTH SALES TAX 2002A			1	1FE	1,253,503	108.3510	1,348,970	1,245,000	1,247,286		(1,088)			5.000	4.900	JD	2,767	62,250	06/28/2004	06/15/2022
917572-SW-0	UTAH WTR FIN AGY POOLED LOAN 2007 B			1	1FE	297,078	97.5720	336,623	345,000	301,064		1,935			4.500	4.346	AO	3,881	13,275	03/14/2007	10/01/2025
917572-SZ-3	UTAH WTR FIN AGY POOLED LOAN 2007 B			1	1FE	2,365,534	92.4070	2,171,565	2,350,000	2,360,820		(1,349)			4.500	4.396	AO	26,438	105,750	03/14/2007	10/01/2028
95640E-EQ-4	WEST VALLEY CITY UT MUN BLDG E-CTR 02A			1	1FE	358,862	106.8260	368,550	345,000	347,608		(1,556)			5.000	4.563	FA	7,188	17,250	06/19/2002	08/01/2014
95640E-ER-2	WEST VALLEY CITY UT MUN BLDG E-CTR 02A			1	1FE	1,459,091	106.8260	1,511,588	1,415,000	1,423,333		(4,964)			5.000	4.678	FA	29,479	70,750	06/19/2002	08/01/2015
95640E-ES-0	WEST VALLEY CITY UT MUN BLDG E-CTR 02A			1	1FE	1,519,214	106.8260	1,586,366	1,485,000	1,491,494		(3,864)			5.000	4.773	FA	30,938	74,250	06/19/2002	08/01/2016
95640E-ET-8	WEST VALLEY CITY UT MUN BLDG E-CTR 02A			1	1FE	1,578,341	106.8260	1,661,144	1,555,000	1,559,449		(2,643)			5.000	4.858	FA	32,396	77,750	06/19/2002	08/01/2017
95640E-EU-5	WEST VALLEY CITY UT MUN BLDG E-CTR 02A			1	1FE	1,646,527	106.8260	1,746,605	1,635,000	1,637,206		(1,309)			5.000	4.935	FA	34,063	81,750	06/19/2002	08/01/2018
95640E-EV-3	WEST VALLEY CITY UT MUN BLDG E-CTR 02A			1	1FE	1,715,000	106.8260	1,832,066	1,715,000	1,715,000					5.000	4.999	FA	35,729	85,750	06/19/2002	08/01/2019
95640E-EZ-4	WEST VALLEY CITY UT MUN BLDG E-CTR 02A			1	1FE	2,038,680	107.5240	2,150,480	2,000,000	2,007,510		(4,438)			5.500	5.358	FA	45,833	110,000	06/19/2002	08/01/2027
95640E-FY-6	WEST VALLEY CITY UT MUN BLDG LSE 06A			1	1FE	2,079,708	97.5300	2,018,871	2,070,000	2,076,013		(930)			4.500	4.441	FA	38,813	93,150	09/13/2006	08/01/2022
95640E-FZ-3	WEST VALLEY CITY UT MUN BLDG LSE 06A			1	1FE	1,584,044	96.0930	1,676,823	1,745,000	1,600,876		7,822			4.500	4.471	FA	32,719	78,525	09/13/2006	08/01/2023
95640E-GA-7	WEST VALLEY CITY UT MUN BLDG LSE 06A			1	1FE	1,747,255	94.5460	1,834,192	1,940,000	1,765,920		8,476			4.500	4.491	FA	36,375	87,300	09/13/2006	08/01/2024
95640T-AR-3	WEST VALLEY CITY UT SALES TAX 01A			1	1FE	3,305,245	102.4500	3,493,545	3,410,000	3,398,999		19,582			5.000	5.250	JJ	78,619	170,500	07/25/2001	07/15/2021
924160-6F-6	VERMONT ED HLTH HOSP FLETCHER 04A				2FE	1,604,183	102.5970	1,513,306	1,475,000	1,531,772		(13,163)			5.000	3.800	JD	6,146	73,750	03/31/2004	12/01/2014
924160-6G-4	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	1,986,207	101.6970	1,871,225	1,840,000	1,904,329		(14,880)			5.000	3.890	JD	7,667	92,000	03/31/2004	12/01/2015
924160-6H-2	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	1,468,874	100.8060	1,381,042	1,370,000	1,413,622		(10,069)			5.000	3.990	JD	5,708	68,500	03/31/2004	12/01/2016
924160-6J-8	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,232,613	100.4530	2,104,490	2,095,000	2,156,004		(14,056)			5.000	4.100	JD	8,729	104,750	03/31/2004	12/01/2017
924160-6K-5	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,566,256	100.1010	2,417,439	2,415,000	2,482,507		(15,542)			5.000	4.190	JD	10,063	120,750	03/31/2004	12/01/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
924160-6L-3	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,839,023	98.6540	2,648,860	2,685,000	2,753,812		(15,817)			5.000	4.250	JD	11,188	134,250	03/31/2004	12/01/2019
924160-6M-1	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,019,466	97.7810	1,872,506	1,915,000	1,961,863		(10,764)			5.000	4.310	JD	7,979	95,750	03/31/2004	12/01/2020
924160-6N-9	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,622,730	97.0510	2,431,128	2,505,000	2,557,609		(12,055)			5.000	4.360	JD	10,438	125,250	03/31/2004	12/01/2021
924160-6P-4	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,976,298	96.0910	2,743,398	2,855,000	2,909,465		(12,464)			5.000	4.440	JD	11,896	142,750	03/31/2004	12/01/2022
924160-6R-0	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,984,287	95.2400	2,738,150	2,875,000	2,924,342		(11,277)			5.000	4.520	JD	11,979	143,750	03/31/2004	12/01/2023
924195-E5-5	VERMONT HSG FIN AGY SGL FAM HSG 03 17B			1	1FE	285,000	100.2800	285,798	285,000	285,000					4.900	4.900	MN	2,328	13,108	04/10/2003	11/01/2022
111257-AC-5	BROAD STREET CDD VA REV 2003			1	4	29,559,900	115.3700	34,611,000	30,000,000	29,630,220	2,841,508	12,512			7.500	7.848	JD	187,500	2,250,000	05/09/2003	06/01/2033
166406-AR-9	CHESTERFIELD CNTY VA INDL DEV MTG 98			1	3	11,034,600	85.2080	9,402,362	11,034,600	9,402,362	(21,186)				6.500	6.499	JJ	358,625	687,999	12/10/1998	01/01/2028
303891-FH-3	FAIRFAX CNTY VA WTR AUTH REV 1977			1	1	352,267	107.5360	381,753	355,000	354,497		94			5.800	5.063	JJ	10,295	19,575	10/31/1977	01/01/2016
415669-BJ-8	HARRISONBURG VA ROCKINGHAM MEM HOSP 06			1	2FE	4,453,204	82.8790	3,688,116	4,450,000	4,452,034		(312)			4.500	4.566	FA	75,650	200,250	12/08/2006	08/15/2036
426698-CP-9	HENRY CNTY VA PUB SVC AUTH WTR SWR 01			2	1FE	2,864,071	113.3930	2,885,852	2,545,000	2,692,325		(30,364)			5.250	3.692	MN	17,073	133,613	01/28/2004	11/15/2015
646361-AS-4	NEW KENT CNTY VA ECON DEV SCH GOVT 06			1	1FE	3,589,475	94.3200	3,419,100	3,625,000	3,419,100		1,170	175,046		4.500	4.620	FA	67,969	149,513	08/25/2006	02/01/2029
765439-CM-4	RICHMOND VA REDEV TOBACCO ROW 98A				1	3,573,603	101.2710	3,619,024	3,573,603	3,573,603					6.880	6.881	AO	61,466	245,864	12/01/1998	10/01/2029
842056-FQ-1	SOUTHEASTERN VA PUB SVC AUTH SR 98			2	1FE	7,414,701	111.6380	7,959,789	7,130,000	7,380,981		(33,720)			5.000	4.039	JJ	178,250	178,250	05/28/2010	07/01/2015
842056-FR-9	SOUTHEASTERN VA PUB SVC AUTH SR 98			2	1FE	4,180,519	111.9930	4,502,119	4,020,000	4,161,507		(19,012)			5.000	4.039	JJ	100,500	100,500	05/28/2010	07/01/2015
916277-JU-1	UPPER OCCOQUAN VA SWR AUTH REGL 07A			1	1FE	6,058,667	99.0090	5,935,590	5,995,000	6,038,416		(5,661)			4.500	4.267	JJ	134,888	269,775	02/23/2007	07/01/2029
927781-GR-9	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A			1	1FE	11,330,000	102.7150	11,637,610	11,330,000	11,330,000					4.500	4.500	MS	169,950	509,850	10/03/2007	09/01/2024
927781-GS-7	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A			1	1FE	12,553,380	102.2460	12,882,996	12,600,000	12,559,190		1,925			4.500	4.456	MS	189,000	567,000	10/03/2007	09/01/2025
927781-GT-5	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A			1	1FE	6,659,071	101.7790	6,829,371	6,710,000	6,664,915		1,936			4.500	4.505	MS	100,650	301,950	10/03/2007	09/01/2026
927781-GU-2	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A			1	1FE	11,770,653	100.7390	11,998,015	11,910,000	11,785,407		4,890			4.500	4.556	MS	178,650	535,950	10/03/2007	09/01/2027
92812Q-LK-1	VIRGINIA HSG DEV AUTH RENTAL 2005 K			1	1FE	1,801,800	98.6880	1,776,384	1,800,000	1,800,909		(197)			4.800	4.784	FA	36,000	84,000	01/11/2006	02/01/2025
92812U-GT-9	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-4				1FE	3,281,940	100.6510	3,311,418	3,290,000	3,289,193		1,566			3.900	3.901	JJ	64,155	128,310	07/12/2005	07/01/2011
92817S-KJ-6	VIRGINIA PUB SCH AUTH SCH FING 09 A				1FE	6,889,900	102.6440	6,523,026	6,355,000	6,487,379		(224,537)			5.000	1.335	FA	132,396	317,750	02/27/2009	08/01/2011
928181-GQ-3	VIRGINIA RES AUTH WTR SWR SYS 2002	@		1	1FE	302,201	41.3650	527,404	1,275,000	479,468		25,587			0.000	5.560	NA			07/24/2002	11/01/2028
928181-GR-1	VIRGINIA RES AUTH WTR SWR SYS 2002	@		1	1FE	794,419	38.7280	1,374,844	3,550,000	1,261,443		67,433			0.000	5.570	NA			07/24/2002	11/01/2029
928181-GS-9	VIRGINIA RES AUTH WTR SWR SYS 2002	@		1	1FE	25,348	36.3360	43,603	120,000	40,282		2,157			0.000	5.580	NA			07/24/2002	11/01/2030
92813H-LJ-3	VIRGINIA ST HSG DEV AUTH			1	1FE	1,429,642	100.0000	1,420,000	1,420,000	1,420,000		(911)			5.750	5.668	AO	20,413	81,650	07/07/2000	04/01/2012
927793-JB-6	VIRGINIA TRANSN BRD CONTRACT RTE 28 02	@		1	1FE	563,505	35.4740	906,361	2,555,000	875,784		47,381			0.000	6.269	NA			01/22/2003	04/01/2030
927793-JC-4	VIRGINIA TRANSN BRD CONTRACT RTE 28 02	@		1	1FE	583,580	33.1540	929,970	2,805,000	907,680		49,190			0.000	6.282	NA			01/22/2003	04/01/2031
181108-UC-3	CLARK CNTY WA PUB UTIL NO 1 ELEC 09				1FE	1,569,870	100.0000	1,500,000	1,500,000	1,500,000		(44,167)			5.000	2.137	JJ	37,500	81,875	05/14/2009	01/01/2011
223777-BK-8	COWLITZ CNTY WA PUD NO 1 ELEC DIST 01				1FE	1,245,585	102.6260	1,262,300	1,230,000	1,232,283		(3,300)			5.000	4.713	MS	20,500	61,500	08/25/2006	09/01/2011
29270M-BW-2	ENERGY NORTHWEST WA WIND PROJ 05			1	1FE	278,409	106.1950	286,727	270,000	273,730		(973)			4.500	3.941	JJ	6,075	12,150	01/05/2005	07/01/2015
29270M-BX-0	ENERGY NORTHWEST WA WIND PROJ 05			1	1FE	1,405,656	105.9580	1,446,327	1,365,000	1,383,094		(4,716)			4.500	4.031	JJ	30,713	61,425	01/05/2005	07/01/2016
29270M-BZ-5	ENERGY NORTHWEST WA WIND PROJ 05			1	1FE	1,361,013	103.5590	1,382,513	1,335,000	1,346,652		(3,028)			4.500	4.241	JJ	30,038	60,075	01/05/2005	07/01/2018
29270M-CA-9	ENERGY NORTHWEST WA WIND PROJ 05			1	1FE	3,901,022	102.9260	3,957,505	3,845,000	3,868,453		(6,083)			4.500	4.311	JJ	86,513	173,025	01/05/2005	07/01/2019
29270M-CC-5	ENERGY NORTHWEST WA WIND PROJ 05			1	1FE	781,181	101.6700	884,529	870,000	786,628		5,566			4.750	4.431	JJ	20,663	41,325	01/05/2005	07/01/2021
29270M-CV-3	ENERGY NORTHWEST WA WIND PROJ 06A			1	1FE	7,829,543	88.0120	7,978,288	9,065,000	7,896,430		36,624			4.500	4.607	JJ	203,963	407,925	03/20/2007	07/01/2030
389532-DU-3	GRAYS HARBOR CNTY WA PUD NO 1 ELEC 01			1	1FE	1,423,166	100.0000	1,445,000	1,445,000	1,445,000		4,854			5.125	5.252	JJ	37,028	74,056	09/28/2001	01/01/2021
551688-AU-8	LYNNWOOD WA PUB FACS DIST CONV CTR 05			1	1FE	948,948	103.5790	958,106	925,000	935,790		(2,457)			5.000	4.671	JD	3,854	46,250	12/03/2004	12/01/2023
551688-AV-6	LYNNWOOD WA PUB FACS DIST CONV CTR 05			1	1FE	698,919	103.0680	706,016	685,000	691,283		(1,428)			5.000	4.741	JD	2,854	34,250	12/03/2004	12/01/2024
67501K-A*-9	OCEAN SHORES WA LOC IMPT DIST 98-01			1	2	2,795,000	102.4660	2,863,925	2,795,000	2,795,000					7.000	6.889	APR	146,738	195,650	03/21/2000	04/01/2017
735388-6K-1	PORT OF SEATTLE WA SUB LIEN 1999 B RMKT				1FE	2,394,768	105.4500	2,346,263	2,225,000	2,289,449		(36,848)			5.500	3.690	MS	40,792	122,375	01/10/2008	09/01/2012
760167-RV-0	RENTON WA WTR & SWR 2002			1	1FE	1,015,950	108.6570	1,086,570	1,000,000	1,003,595		(1,745)			5.250	5.051	JD	4,375	52,500	07/02/2002	12/01/2020
760167-RW-8	RENTON WA WTR & SWR 2002			1	1FE	1,056,610	108.6570	1,135,466	1,045,000	1,047,623		(1,272)			5.250	5.111	JD	4,572	54,863	07/02/2002	12/01/2021
873519-HR-6	TACOMA WA ELEC SYS REV REF 2001 A			1	1FE	6,912,122	101.0000	6,403,400	6,340,000	6,403,400		(279,853)			5.750	1.280	JJ	182,275	364,550	02/26/2009	01/01/2018
93978E-RY-0	WASHINGTON HLTH GRP HLTH PUGET SOUND 01			1	2FE	1,193,280	103.1860	1,135,046	1,100,000	1,120,502		(10,048)			5.375	4.351	JD	4,927	59,125	07/11/2002	12/01/2013
93978E-SA-1	WASHINGTON HLTH GRP HLTH PUGET SOUND 01			1	2FE	5,494,555	102.3700	5,394,899	5,270,000	5,318,607		(23,648)			5.375	4.903	JD	23,605	283,263	01/18/2002	12/01/2015
93978E-FT-4	WASHINGTON HLTH SWEDISH HLTH 98			1	1FE	2,767,476	100.2050	2,930,996	2,925,000	2,845,889		9,185			5.125	5.600	MN	19,155	149,906	08/25/2000	11/15/2018
93978T-HB-8	WASHINGTON ST HSG FIN COMM SGL 2007 5A			1	1FE	5,701,800	100.0650	5,593,634	5,590,000	5,690,554		(11,246)			5.100	4.770	JD	23,758	285,090	02/18/2010	12/01/2027
254839-Z5-5	DISTRICT COLUMBIA ASSN AMERN MED CLGES 0			1	1FE	1,863,789	100.2740	1,809,946	1,805,000	1,846,835		(5,295)			5.000	4.589	FA	34,094	90,250	08/02/2007	02/15/2026
254761-CE-7	DISTRICT COLUMBIA COP 2006			1	1FE	7,151,907	100.1770	7,287,877	7,275,000	7,182,459		7,120			4.500	4.719	JJ	163,688	327,375	04/21/2006	01/01/2021
254839-ZR-7	DISTRICT COLUMBIA UNIV GEORGETOWN 01A CA	@		1	2FE	1,685,764	25.8050	3,117,244	12,080,000	3,071,157		192,389			0.000	5.879	NA			03/30/2001	04/01/2034
254839-ZS-5	DISTRICT COLUMBIA UNIV GEORGETOWN 01A CA	@		1	2FE	2,467,950	24.2530	4,568,053	18,835,000	4,500,404		282,332			0.000	6.070	NA			03/30/2001	04/01/2035
592646-LN-1	METROPOLITAN WASH DC ARPTS 2004 A			1	1FE	2,560,974	100.3350	2,623,760	2,615,000	2,575,062		2,502			4.500	4.759	AO	29,419	117,675	08/10/2004	10/01/2022
160614-CA-9	CHARLESTON WV URBAN RENWL DIAMOND 99			1	1FE	4,411,000	102.2550	4,499,220	4,400,000	4,402,071		(981)			5.250	5.230	JD	10,267	231,000	12/22/1998	12/15/2018
160614-CB-7	CHARLESTON WV URBAN RENWL DIAMOND 99			1	1FE	2,005,000	102.2090	2,044,180	2,000,000	2,000,945		(448)			5.300	5.282	JD	4,711	106,000	12/22/1998	12/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
160614-DA-8	CHARLESTON WV URBAN RENWL DIAMOND 99A			1	1FE	1,170,000	101.1600	1,183,572	1,170,000	1,170,000					5.900	5.900	JD	3,068	69,030	11/19/1999	12/15/2022
742501-BF-5	PRINCETON WV CMNTY HOSP ASSOC REV 99			1	3FE	7,359,500	90.2990	7,494,817	8,300,000	7,021,327	17,500	27,249			6.100	9.338	MN	84,383	506,300	01/23/2004	05/01/2029
751060-BQ-6	RALEIGH CNTY WV BLDG COMMN PUB OFF 99			1	1FE	1,951,860	101.1530	2,023,060	2,000,000	1,967,522		1,809			5.375	5.551	AO	26,875	107,500	08/05/1999	10/01/2025
823402-AZ-5	SHEPHERD UNIV WV WELLNESS CTR 07			1	1FE	1,166,070	103.2350	1,228,497	1,190,000	1,166,101		1,905			5.000	4.109	JD	4,958	59,500	10/17/2007	06/01/2022
95648M-BQ-1	WEST VIRGINIA ECON CORR JUV SFTY 02A				1FE	1,728,174	105.9710	1,706,133	1,610,000	1,629,628		(13,120)			5.500	4.601	JD	7,379	88,550	01/10/2002	06/01/2012
95648M-BR-9	WEST VIRGINIA ECON CORR JUV SFTY 02A			1	1FE	3,909,717	107.1770	3,917,319	3,655,000	3,720,983		(25,218)			5.500	4.701	JD	16,752	201,025	01/10/2002	06/01/2013
95648M-BS-7	WEST VIRGINIA ECON CORR JUV SFTY 02A			1	1FE	2,422,386	106.8260	2,435,633	2,280,000	2,317,000		(14,122)			5.500	4.824	JD	10,450	125,400	01/10/2002	06/01/2014
95648M-CA-5	WEST VIRGINIA ECON CORR JUV SFTY 02A			1	1FE	1,284,599	103.5620	1,356,662	1,310,000	1,291,729		969			5.000	5.320	JD	5,458	32,750	01/16/2002	06/01/2026
956622-YN-8	WEST VIRGINIA HOSP FIN WV UNIV HOSP 03D			1	1FE	5,045,352	100.2180	5,211,336	5,200,000	5,055,801		6,125			5.375	5.375	JD	23,292	279,500	09/10/2008	06/01/2028
956622-YP-3	WEST VIRGINIA HOSP FIN WV UNIV HOSP 03D			1	1FE	3,770,000	97.3580	3,670,397	3,770,000	3,770,000					5.500	5.500	JD	17,279	195,250	09/10/2008	06/01/2033
956597-BQ-0	WEST VIRGINIA ST BLDG COMMN JAIL 98A			2	2	2,724,917	105.1210	2,564,952	2,440,000	2,598,132		(24,854)			5.375	4.010	JJ	65,575	131,150	09/22/2004	07/01/2018
956725-DM-4	WEST VIRGINIA WTR DEV AUTH INFRA 07A			1	1FE	775,020	96.2360	721,770	750,000	766,245		(2,440)			4.750	4.356	AO	8,906	33,250	02/22/2007	10/01/2026
956695-SJ-0	WEST VIRGINIA WTR DEV AUTH PROG II 03B			1	1FE	1,646,616	105.8700	1,609,224	1,520,000	1,570,214		(11,879)			5.000	4.066	MN	12,667	76,000	09/18/2003	11/01/2015
956695-SK-7	WEST VIRGINIA WTR DEV AUTH PROG II 03B			1	1FE	2,196,412	105.0930	2,149,152	2,045,000	2,105,240		(14,217)			5.000	4.173	MN	17,042	102,250	09/18/2003	11/01/2016
956695-SL-5	WEST VIRGINIA WTR DEV AUTH PROG II 03B			1	1FE	425,952	104.0220	416,088	400,000	410,358		(2,439)			5.000	4.281	MN	3,333	20,000	09/18/2003	11/01/2017
956695-SP-6	WEST VIRGINIA WTR DEV AUTH PROG II 03B			1	1FE	891,614	99.0310	851,667	860,000	875,260		(3,573)			5.000	4.543	MN	7,167	43,000	12/29/2005	11/01/2029
963131-AA-5	WHEELING JESUIT UNIV WV 06C			2	3	20,234,503	83.7540	17,885,667	21,355,000	17,885,667	(73,826)	36,669			7.750	8.326	JD	137,918	1,655,013	10/16/2007	06/01/2032
563605-FJ-8	MANITOWOC WI ELEC POWER SYS 2004			1	1FE	1,430,969	110.4230	1,418,936	1,285,000	1,346,421		(14,948)			5.250	3.570	AO	16,866	67,463	03/19/2004	10/01/2015
563605-FK-5	MANITOWOC WI ELEC POWER SYS 2004			1	1FE	557,220	109.9230	555,111	505,000	527,012		(5,342)			5.250	3.690	AO	6,628	26,513	03/19/2004	10/01/2016
83408U-AA-5	SOKAOGON CHIPPEWA CMNTY WI MOLE LK 06A			1	6	3,440,864	38.2550	3,420,010	8,940,000	3,420,010		(20,854)	1,924,209		7.000	7.074	JJ		312,900	01/11/2006	01/01/2026
83408U-AB-3	SOKAOGON CHIPPEWA CMNTY WI MOLE LK 06B			1	6	1,307,609	34.5010	1,297,233	3,760,000	1,297,233		(10,376)	943,165		8.250	8.261	JJ		155,100	01/11/2006	01/01/2017
943113-JV-3	WAUKESHA WI WTRWKS SYS 2006			1	1FE	394,083	103.0070	391,427	380,000	388,558		(1,276)			5.000	4.550	AO	4,750	19,000	04/07/2006	10/01/2026
97710B-ZQ-8	WISCONSIN HLTH & ED AURORA HLTH 10B				1FE	6,445,665	101.6290	6,412,790	6,310,000	6,444,760		(905)			5.000	4.386	JJ	19,281		11/18/2010	07/15/2018
97710B-ZR-6	WISCONSIN HLTH & ED AURORA HLTH 10B				1FE	3,715,207	99.8610	3,694,857	3,700,000	3,715,121		(86)			5.000	4.675	JJ	11,306		11/18/2010	07/15/2019
97710N-QT-6	WISCONSIN HLTH & ED CHILDRENS HOSP 98			1	1FE	1,924,143	108.4080	1,940,503	1,790,000	1,821,942		(13,995)			5.625	4.730	FA	38,038	100,688	04/23/2002	02/15/2013
97710N-QU-3	WISCONSIN HLTH & ED CHILDRENS HOSP 98				1FE	1,775,978	110.6240	1,825,296	1,650,000	1,690,425		(11,743)			5.625	4.770	FA	35,063	92,813	04/25/2002	02/15/2014
97710N-PZ-3	WISCONSIN HLTH & ED FAC CONCORDIA			1	2FE	2,827,877	100.1170	2,948,446	2,945,000	2,896,490		9,564			5.125	5.450	AO	37,733	150,931	04/30/1998	10/01/2018
97710V-F5-2	WISCONSIN HLTH & ED FROEDTERT HLTH 01			1	1FE	1,052,175	104.6630	1,135,594	1,085,000	1,078,443		8,309			5.375	5.623	AO	14,580	58,319	05/26/2006	10/01/2030
97710V-EQ-7	WISCONSIN HLTH & ED MINISTRY HLTH 02A			1	2FE	3,472,070	100.0140	3,500,490	3,500,000	3,479,696		1,050			5.200	5.382	FA	68,756	182,000	02/22/2002	02/15/2025
97710V-ER-5	WISCONSIN HLTH & ED MINISTRY HLTH 02A			1	2FE	888,750	93.8090	844,281	900,000	890,701		269			5.250	5.491	FA	17,850	47,250	02/21/2002	02/15/2032
97710B-AY-8	WISCONSIN HLTH & ED MINISTRY HLTH 04			1	1FE	696,129	91.2420	638,694	700,000	696,412		110			5.000	5.071	FA	14,583	35,000	04/11/2008	08/01/2031
97710B-BA-9	WISCONSIN HLTH & ED MINISTRY HLTH 04			1	1FE	4,299,497	88.6300	3,855,405	4,350,000	4,302,252		1,070			5.000	5.148	FA	90,625	212,500	04/11/2008	08/01/2034
97710V-DW-5	WISCONSIN HLTH & ED WHEATON FRAN 02			1	1	22,218,460	106.7570	24,554,110	23,000,000	22,998,128		193,057			5.750	6.285	FA	499,611	1,322,500	01/28/2002	08/15/2030
97710V-MM-7	WISCONSIN HLTH & ED WHEATON FRAN 03A			1	2FE	1,943,850	85.8230	2,574,690	3,000,000	1,979,690		17,308			5.125	5.468	FA	58,083	153,750	10/28/2008	08/15/2033
97710A-FY-5	WISCONSIN HLTH & ED WHEATON FRAN 93			2	2FE	10,211,050	100.2530	10,847,375	10,820,000	10,527,372		83,582			6.000	8.097	FA	245,253	649,200	09/22/2008	08/15/2013
97689P-6P-8	WISCONSIN HSG ECON AUTH HMEOWNSHP 07E			1	1FE	4,950,000	95.5960	4,732,002	4,950,000	4,950,000					5.250	5.250	MS	86,625	259,875	11/30/2007	03/01/2029
977092-QF-5	WISCONSIN ST CLEAN WTR REV 2006 SER 2			1	1FE	99,516	102.7710	102,771	100,000	99,599		21			4.500	4.568	JD	375	2,250	10/17/2006	06/01/2024
156084-AS-4	CENTRAL WY REGL WTR SYS JT PWRS BRD 99			1	1FE	5,272,935	100.0400	5,302,120	5,300,000	5,276,555		1,031			5.250	5.350	JD	23,188	271,688	07/31/2002	06/01/2030
870482-AN-6	SWEETWATER CNTY WY JT PWRS BRD 06			1	2FE	1,824,830	101.4220	1,774,885	1,750,000	1,757,650		(16,329)			5.000	4.022	JD	3,889	87,500	07/27/2006	12/15/2012
870482-AP-1	SWEETWATER CNTY WY JT PWRS BRD 06			1	2FE	1,822,485	101.6740	1,779,295	1,750,000	1,757,415		(15,824)			5.000	4.052	JD	3,889	87,500	07/27/2006	06/15/2013
2599999. U.S. Special Revenues - Issuer Obligations						6,192,760,153	XXX	6,243,113,926	6,495,250,691	6,153,602,715	23,286,830	339,989	33,172,645		XXX	XXX	XXX	86,671,405	313,791,351	XXX	XXX
31297V-LN-6	FED HOME LOAN MTG CORP #A39333			2	1	127,745	106.0620	142,309	134,176	131,435		1,629			5.000	5.647	MON	559	6,694	11/04/2005	10/01/2035
31296J-3B-0	FED HOME LOAN MTG CORP GOLD #A10794			2	1	4,459	109.8990	4,781	4,350	4,523		18			6.000	4.796	MON	22	256	09/10/2003	09/01/2032
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799			2	1	19,874	112.4420	21,597	19,207	19,596		81			6.500	5.856	MON	104	1,239	07/15/2005	08/01/2033
31296L-WK-3	FED HOME LOAN MTG CORP GOLD #A12450			2	1	17,459	109.8990	14,479	13,175	13,450		(5)			6.000	5.178	MON	66	773	05/10/2005	08/01/2033
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666			2	1	30,319	109.8990	32,925	29,960	30,307		(2)			6.000	5.589	MON	150	1,669	09/18/2003	06/01/2033
31296M-LU-1	FED HOME LOAN MTG CORP GOLD #A13039			2	1	6,073	109.8990	6,501	5,916	6,037		(8)			6.000	5.284	MON	30	354	09/23/2003	09/01/2033
31296M-2N-8	FED HOME LOAN MTG CORP GOLD #A13481			2	1	13,502	109.8990	14,521	13,213	13,451		(6)			6.000	5.392	MON	66	778	08/03/2005	09/01/2033
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351			2	1	242,488	112.4420	261,385	232,463	247,885		(2,645)			6.500	4.153	MON	1,259	15,080	10/23/2003	10/01/2033
31296N-2J-5	FED HOME LOAN MTG CORP GOLD #A14377			2	1	2,588	112.4420	2,813	2,502	2,650		46			6.500	4.667	MON	14	163	07/15/2005	10/01/2033
31296P-E8-1	FED HOME LOAN MTG CORP GOLD #A14659			2	1	976,008	113.0610	1,057,865	935,657	977,510		(6,272)			6.500	4.899	MON	5,068	59,390	10/23/2003	10/01/2033
31296P-WX-6	FED HOME LOAN MTG CORP GOLD #A15162			2	1	1,956,703	109.8990	2,089,352	1,901,153	1,958,240		13,214			6.000	5.288	MON	9,506	113,379	10/22/2003	11/01/2033
31296P-XM-9	FED HOME LOAN MTG CORP GOLD #A15184			2	1	6,689	109.8990	7,194	6,546	6,649		(1)			6.000	5.346	MON	33	375	08/03/2005	11/01/2033
31296P-5P-3	FED HOME LOAN MTG CORP GOLD #A15354			2	1	12,453	109.8990	13,524	12,306	12,449		(1)			6.000	5.443	MON	62	719	09/03/2004	11/01/2033
31296Q-CW-8	FED HOME LOAN MTG CORP GOLD #A15485			2	1	9,320	109.8990	10,023	9,120	9,301		26			6.000	5.351	MON	46	535	08/03/2005	11/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31296Q-UN-8	FED HOME LOAN MTG CORP GOLD #A15989			2	1	4,740	109.8990	4,122	3,751	3,847		14			6.000	5.032	MON	19	221	05/10/2005	11/01/2033
31296Q-UR-9	FED HOME LOAN MTG CORP GOLD #A15992			2	1	26,849	109.8990	28,876	26,275	26,776		88			6.000	5.463	MON	131	1,570	08/03/2005	11/01/2033
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190			2	1	45,202	107.4420	47,526	44,234	44,824		(16)			5.500	4.983	MON	203	2,361	01/12/2004	11/01/2033
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232			2	1	93,396	109.8990	56,196	51,134	51,682		(16)			6.000	5.496	MON	256	2,868	05/10/2005	12/01/2033
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500			2	1	6,689	111.9730	7,239	6,465	6,675		(25)			6.500	5.300	MON	35	411	07/15/2005	01/01/2034
31296S-SL-1	FED HOME LOAN MTG CORP GOLD #A17723			2	1	38,490	109.4300	41,219	37,667	38,369		144			6.000	5.337	MON	188	2,154	08/03/2005	01/01/2034
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117			2	1	137,767	107.2850	145,206	135,346	137,822		1,012			5.500	5.104	MON	620	7,370	02/04/2004	02/01/2034
31296T-SK-1	FED HOME LOAN MTG CORP GOLD #A18622			2	1	752,967	109.4300	554,210	506,450	509,802		(74)			6.000	5.788	MON	2,532	29,246	05/10/2005	02/01/2034
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840			2	1	1,786	112.4420	1,941	1,726	1,814		23			6.500	4.805	MON	9	112	07/15/2005	02/01/2034
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911			2	1	926,676	107.2850	973,500	907,394	920,771		2,838			5.500	5.210	MON	4,159	49,165	02/10/2004	02/01/2034
31296T-5E-0	FED HOME LOAN MTG CORP GOLD #A18945			2	1	17,749	109.4300	19,008	17,369	17,575		(18)			6.000	5.522	MON	87	1,024	08/03/2005	02/01/2034
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299			2	1	2,520	112.2460	2,734	2,436	2,492		23			6.500	5.842	MON	13	136	07/15/2005	04/01/2034
31296Y-PR-8	FED HOME LOAN MTG CORP GOLD #A22232			2	1	15,027	109.4300	16,093	14,706	14,901		6			6.000	5.418	MON	74	840	08/03/2005	05/01/2034
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448			2	1	3,183	112.4420	3,459	3,077	3,165		1			6.500	5.418	MON	17	198	07/15/2005	06/01/2034
31297A-2C-7	FED HOME LOAN MTG CORP GOLD #A23471			2	1	5,875	109.4300	6,360	5,812	5,870					6.000	5.519	MON	29	343	09/03/2004	06/01/2034
31297A-3H-5	FED HOME LOAN MTG CORP GOLD #A23500			2	1	121,615	109.4300	131,653	120,307	121,519		(5)			6.000	5.519	MON	602	6,986	09/03/2004	06/01/2034
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923			2	1	6,264	109.4700	4,233	3,867	4,048		78			6.000	5.137	MON	19	221	05/10/2005	06/01/2034
31297B-ME-9	FED HOME LOAN MTG CORP GOLD #A23957			2	1	30,978	109.5090	33,198	30,316	31,025		104			6.000	5.273	MON	152	1,817	08/03/2005	06/01/2034
31297B-WN-8	FED HOME LOAN MTG CORP GOLD #A24253			2	1	7,014	109.4300	7,511	6,864	7,006		36			6.000	5.392	MON	34	401	08/03/2005	07/01/2034
31297B-ZA-3	FED HOME LOAN MTG CORP GOLD #A24337			2	1	15,366	109.4300	13,519	12,354	12,548		(12)			6.000	5.441	MON	62	728	05/10/2005	07/01/2034
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747			2	1	12,558	111.9730	13,590	12,137	12,780		179			6.500	4.916	MON	66	788	07/15/2005	07/01/2034
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750			2	1	7,527	112.7850	8,205	7,275	7,630		53			6.500	4.705	MON	39	465	07/15/2005	07/01/2034
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079			2	1	402,384	109.5480	425,767	388,659	411,348		8,772			6.000	4.626	MON	1,943	23,289	02/10/2005	08/01/2034
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254			2	1	182,074	112.4420	197,863	175,970	184,911		543			6.500	4.452	MON	953	11,158	07/15/2005	08/01/2034
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330			2	1	7,727	111.9730	8,362	7,468	7,841		(20)			6.500	5.152	MON	40	485	07/15/2005	08/01/2034
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560			2	1	6,603	111.9730	7,146	6,382	6,626		66			6.500	5.384	MON	35	406	07/15/2005	08/01/2034
31297D-WC-8	FED HOME LOAN MTG CORP GOLD #A26043			2	1	36,166	109.4300	39,151	35,777	36,127		(1)			6.000	5.485	MON	179	2,144	02/10/2005	09/01/2034
31297D-XQ-6	FED HOME LOAN MTG CORP GOLD #A26087			2	1	169,137	109.4300	183,097	167,318	168,955		(6)			6.000	5.483	MON	837	9,888	02/10/2005	09/01/2034
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427			2	1	22,928	111.9730	24,812	22,159	22,873		11			6.500	5.190	MON	120	1,437	07/15/2005	09/01/2034
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608			2	1	9,659	112.7850	10,528	9,335	9,538		21			6.500	5.666	MON	51	595	07/15/2005	09/01/2034
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966			2	1	6,990	111.9730	7,565	6,756	7,039		38			6.500	4.949	MON	37	406	07/15/2005	09/01/2034
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411			2	1	22,035	111.9730	23,846	21,296	21,715		30			6.500	5.789	MON	115	1,383	07/15/2005	10/01/2034
31297F-2U-6	FED HOME LOAN MTG CORP GOLD #A27987			2	1	345,773	105.4420	358,813	340,296	346,112		782			5.000	4.255	MON	1,418	16,290	02/26/2009	07/01/2034
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120			2	1	14,174	109.2850	9,707	8,883	9,191		110			6.000	5.257	MON	44	509	05/10/2005	12/01/2034
31297H-PB-9	FED HOME LOAN MTG CORP GOLD #A29418			2	1	70,463	108.9930	75,159	68,957	70,626		125			6.000	5.097	MON	345	3,951	08/03/2005	01/01/2035
31297K-GB-2	FED HOME LOAN MTG CORP GOLD #A30194			2	1	6,418	109.4300	6,874	6,281	6,437		36			6.000	5.249	MON	31	363	08/03/2005	12/01/2034
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197			2	1	8,696	111.9730	9,411	8,405	8,592		5			6.500	5.603	MON	46	546	07/15/2005	12/01/2034
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305			2	1	34,146	111.3480	36,747	33,002	34,350		167			6.500	4.830	MON	179	2,141	07/15/2005	02/01/2035
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470			2	1	112,926	103.1000	123,615	119,898	113,592		91			4.500	5.479	MON	450	5,309	02/18/2005	03/01/2035
31297L-W5-5	FED HOME LOAN MTG CORP GOLD #A31568			2	1	5,553,769	108.4420	6,070,269	5,597,735	5,558,045		436			5.500	5.659	MON	25,656	303,687	03/31/2005	03/01/2035
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914			2	1	38,792	103.1000	42,463	41,186	39,029		31			4.500	5.478	MON	154	1,809	02/18/2005	04/01/2035
31297M-MA-3	FED HOME LOAN MTG CORP GOLD #A32153			2	1	3,587,555	108.4420	3,887,970	3,585,314	3,586,809		(226)			5.500	5.487	MON	16,433	194,621	03/30/2005	04/01/2035
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616			2	1	751,745	107.2850	799,021	744,763	752,422		496			5.500	5.149	MON	3,414	40,107	04/26/2005	04/01/2035
31297N-HV-1	FED HOME LOAN MTG CORP GOLD #A32944			2	1	5,793	108.9930	6,179	5,670	5,884		40			6.000	4.656	MON	28	332	08/03/2005	05/01/2035
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983			2	1	1,890,656	107.3890	2,017,128	1,878,330	1,885,533		328			5.500	5.425	MON	8,609	102,127	08/16/2005	08/01/2035
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984			2	1	1,863,899	107.2230	1,985,494	1,851,747	1,856,573		(1,183)			5.500	5.398	MON	8,487	99,545	08/16/2005	08/01/2035
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796			2	1	192,939	103.1000	211,200	204,850	194,120		153			4.500	5.480	MON	768	8,909	02/18/2005	03/01/2035
31297P-JP-7	FED HOME LOAN MTG CORP GOLD #A33870			2	1	26,525	109.8990	16,126	14,673	14,957		29			6.000	5.274	MON	73	837	05/10/2005	02/01/2035
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200			2	1	2,414	112.7850	2,632	2,333	2,690		66			6.500	2.899	MON	13	151	07/15/2005	04/01/2035
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313			2	1	646,402	103.1000	523,427	507,690	500,862		3,429			4.500	5.021	MON	1,904	22,349	04/06/2005	04/01/2035
31297Q-Q9-3	FED HOME LOAN MTG CORP GOLD #A34980			2	1	310,741	107.1920	327,913	305,913	309,982		(353)			5.500	4.999	MON	1,402	16,482	06/03/2005	05/01/2035
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049			2	1	2,123	111.3480	2,285	2,052	2,763		466			6.500	1.097	MON	11	122	07/15/2005	05/01/2035
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128			2	1	173,667	107.1920	113,476	105,863	106,547		(30)			5.500	5.234	MON	485	5,550	10/07/2005	01/01/2036
3128K6-FU-9	FED HOME LOAN MTG CORP GOLD #A45579			2	1	15,391	111.3480	16,563	14,875	15,107		(73)			6.500	5.545	MON	81	890	07/15/2005	06/01/2035
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673			2	1	132,966	105.5040	146,011	138,394	135,111		627			5.000	5.883	MON	577	6,717	10/26/2005	11/01/2035
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040			2	1	404,810	106.8790	320,587	299,953	301,571		(303)			5.500	5.267	MON	1,375	16,114	10/07/2005	10/01/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791			2	1	368,549	105.0670	402,505	383,095	375,255		1,407			5.000	5.843	MON	1,596	18,571	11/03/2006	11/01/2036
3128KQ-CS-3	FED HOME LOAN MTG CORP GOLD #A60081			2	1	1,714,439	102.6310	1,890,397	1,841,935	1,802,040		27,645			4.500	5.400	MON	6,907	80,189	05/18/2007	05/01/2037
3128KQ-UZ-7	FED HOME LOAN MTG CORP GOLD #A60600			2	1	568,316	102.6310	626,644	610,579	594,476		15,389			4.500	5.542	MON	2,290	27,090	05/18/2007	05/01/2037
3128KS-YB-2	FED HOME LOAN MTG CORP GOLD #A62506			2	1	556,591	102.6310	613,716	597,982	581,911		12,353			4.500	5.551	MON	2,242	26,137	05/18/2007	06/01/2037
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922			2	1	35,286	110.9730	17,997	16,218	16,390		39			6.500	6.035	MON	88	957	05/09/2007	09/01/2037
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504			2	1	82,443	106.6410	85,669	80,334	81,615		(66)			5.000	4.369	MON	335	3,799	01/12/2004	10/01/2018
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258			2	1	270,554	106.6410	281,140	263,633	268,122		(304)			5.000	4.379	MON	1,098	13,072	01/12/2004	11/01/2018
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442			2	1	183,829	106.6410	191,022	179,127	180,757		(267)			5.000	4.553	MON	746	8,776	01/12/2004	12/01/2018
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976			2	1	1,196,086	105.5630	1,229,994	1,165,181	1,200,226		3,430			4.500	3.436	MON	4,369	50,801	03/05/2009	01/01/2019
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424			2	1	13,087	103.7190	14,215	13,705	13,243		36			4.000	5.221	MON	46	539	09/30/2004	04/01/2019
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767			2	1	47,728	104.0940	36,997	35,542	35,058		(1)			4.000	4.456	MON	118	1,392	05/03/2004	05/01/2019
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988			2	1	288,798	103.7190	313,690	302,443	292,446		828			4.000	5.125	MON	1,008	11,786	09/30/2004	05/01/2019
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126			2	1	377,810	103.7190	410,374	395,660	382,461		1,055			4.000	5.127	MON	1,319	15,560	09/30/2004	05/01/2019
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181			2	1	341,835	104.0000	372,305	357,985	346,146		978			4.000	5.128	MON	1,193	14,001	09/30/2004	05/01/2019
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749			2	1	98,744	103.7190	107,254	103,409	99,991		283			4.000	5.125	MON	345	3,997	09/30/2004	05/01/2019
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755			2	1	279,841	103.7190	303,960	293,062	283,418		808			4.000	5.089	MON	977	11,248	09/30/2004	05/01/2019
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804			2	1	323,202	103.7190	351,059	338,472	327,328		936			4.000	5.128	MON	1,128	13,205	09/30/2004	05/01/2019
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830			2	1	295,209	103.9380	321,329	309,156	298,900		837			4.000	5.122	MON	1,031	11,995	09/30/2004	05/01/2019
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996			2	1	189,265	103.7190	205,578	198,207	191,649		536			4.000	5.118	MON	661	7,753	09/30/2004	06/01/2019
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202			2	1	333,317	103.7190	362,046	349,065	337,442		935			4.000	5.119	MON	1,164	13,597	09/30/2004	06/01/2019
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204			2	1	347,834	103.7190	377,814	364,267	352,237		995			4.000	5.085	MON	1,214	14,205	09/30/2004	06/01/2019
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297			2	1	21,838	103.7190	16,192	15,612	15,396		40			4.000	4.604	MON	52	606	07/15/2005	06/01/2019
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444			2	1	125,145	104.0940	136,325	130,963	126,747		364			4.000	5.121	MON	437	5,143	09/30/2004	05/01/2019
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517			2	1	420,351	103.7190	456,581	440,211	425,545		1,165			4.000	5.110	MON	1,467	17,477	09/30/2004	07/01/2019
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632			2	1	336,756	103.7190	365,781	352,667	340,921		934			4.000	5.109	MON	1,176	13,713	09/30/2004	07/01/2019
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658			2	1	140,298	103.7190	152,391	146,927	142,034		389			4.000	5.108	MON	490	5,738	09/30/2004	07/01/2019
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660			2	1	453,922	103.7190	368,205	355,004	349,620		355			4.000	4.486	MON	1,183	13,862	07/15/2005	07/01/2019
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837			2	1	316,960	103.7190	344,279	331,935	320,911		887			4.000	5.115	MON	1,106	12,769	09/30/2004	07/01/2019
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838			2	1	344,805	103.7190	374,524	361,096	349,066		956			4.000	5.110	MON	1,204	14,077	09/30/2004	07/01/2019
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570			2	1	68,713	103.7190	74,635	71,960	69,585		194			4.000	5.115	MON	240	2,772	09/30/2004	09/01/2019
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624			2	1	179,587	103.7190	195,066	188,072	181,827		503			4.000	5.114	MON	627	7,392	09/30/2004	09/01/2019
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667			2	1	58,101	103.4690	44,190	42,708	42,123		96			4.000	4.541	MON	142	1,661	07/15/2005	01/01/2020
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880			2	1	21,251	103.4690	17,149	16,574	16,305		(3)			4.000	4.487	MON	55	646	07/15/2005	02/01/2020
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042			2	1	316,439	103.7190	231,166	222,877	218,945		249			4.000	4.564	MON	743	8,616	07/15/2005	03/01/2020
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277			2	1	737,169	103.4690	635,158	613,865	603,797		481			4.000	4.483	MON	2,046	24,162	07/15/2005	04/01/2020
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458			2	1	789,322	103.4690	655,781	633,796	626,611		1,628			4.000	4.462	MON	2,113	24,799	07/15/2005	05/01/2020
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636			2	1	445,467	103.7190	386,155	372,310	365,978		498			4.000	4.517	MON	1,241	14,623	07/15/2005	01/01/2020
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689			2	1	388,793	103.7190	281,504	271,410	268,277		1,003			4.000	4.559	MON	905	10,480	07/15/2005	01/01/2020
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694			2	1	1,083,206	103.7190	793,779	765,319	753,572		429			4.000	4.479	MON	2,551	29,596	07/15/2005	01/01/2020
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740			2	1	1,979,647	103.4690	1,525,212	1,474,080	1,458,352		5,709			4.000	4.508	MON	4,914	57,234	07/15/2005	02/01/2020
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774			2	1	485,616	103.4690	268,248	259,256	254,998		(221)			4.000	4.523	MON	864	9,627	07/15/2005	02/01/2020
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902			2	1	184,035	103.4690	146,816	141,894	139,907		632			4.000	4.627	MON	473	5,524	07/15/2005	03/01/2020
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906			2	1	520,943	103.4690	439,432	424,700	419,148		835			4.000	4.403	MON	1,416	16,644	07/15/2005	03/01/2020
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928			2	1	103,864	104.0940	86,167	82,778	82,016		179			4.000	4.413	MON	276	3,236	07/15/2005	03/01/2020
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023			2	1	1,093,757	103.4690	811,891	784,673	776,221		3,232			4.000	4.489	MON	2,616	30,296	07/15/2005	03/01/2020
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027			2	1	519,607	103.4690	460,223	444,794	439,217		1,055			4.000	4.380	MON	1,483	17,630	07/15/2005	03/01/2020
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232			2	1	244,734	103.4690	190,042	183,671	181,003		161			4.000	4.426	MON	612	7,131	07/15/2005	04/01/2020
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282			2	1	470,050	103.4690	276,898	267,615	264,542		1,590			4.000	4.579	MON	892	10,468	07/15/2005	05/01/2020
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785			2	1	687,300	103.4690	534,979	517,044	510,062		2,149			4.000	4.584	MON	1,723	20,078	07/15/2005	08/01/2020
31292G-GS-9	FED HOME LOAN MTG CORP GOLD #C00209			2	1	207,455	113.6530	228,436	200,994	209,070		156			7.500	5.986	MON	1,256	14,837	02/03/1993	02/01/2023
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214			2	1	2,437	116.2930	2,758	2,371	2,443		10			8.000	6.941	MON	16	188	06/17/1999	02/01/2023
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240			2	1	94,589	113.0830	104,669	92,559	95,445		(120)			7.000	5.829	MON	540	6,380	07/12/1993	06/01/2023
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244			2	1	122,354	111.9080	142,745	127,556	122,546		(177)			6.500	7.957	MON	691	8,155	01/23/1997	05/01/2023
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252			2	1	135,868	113.0830	150,453	133,046	136,990		(123)			7.000	5.904	MON	776	9,164	07/12/1993	08/01/2023
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254			2	1	44,456	113.0830	49,287	43,584	44,855		62			7.000	5.977	MON	254	2,966	07/06/1993	06/01/2023
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604			2	1	36,459	109.8990	29,574	26,910	27,462		(44)			6.000	5.279	MON	135	1,580	06/02/2004	04/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609			2	1	362	113.7370	402	353	375		3			7.000	5.246	MON	2	24	02/05/2002	05/01/2028
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650			2	1	97,595	113.7370	108,361	95,273	100,666		741			7.000	5.349	MON	556	6,568	02/05/2002	09/01/2028
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665			2	1	1,698	109.8990	1,824	1,660	1,701		(2)			6.000	5.164	MON	8	98	09/22/2003	10/01/2028
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730			2	1	50,618	109.8990	54,276	49,387	50,860		(89)			6.000	5.001	MON	247	2,899	09/22/2003	03/01/2029
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748			2	1	86,262	109.8990	72,486	65,957	67,765		224			6.000	5.210	MON	330	3,874	06/02/2004	04/01/2029
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854			2	1	169,176	114.6420	162,433	141,687	150,597		1,970			7.500	5.685	MON	886	10,486	01/04/2002	07/01/2029
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882			2	1	29,759	114.6420	26,072	22,743	24,611		554			7.500	5.195	MON	142	1,669	01/04/2002	11/01/2029
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896			2	1	1,462	114.6420	1,611	1,406	1,543		24			7.500	4.335	MON	9	103	04/15/2002	12/01/2029
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910			2	1	37,038	114.6420	32,482	28,333	30,267		550			7.500	5.472	MON	177	2,077	01/04/2002	01/01/2030
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920			2	1	2,795	113.8180	3,105	2,728	2,896		37			7.000	5.025	MON	16	187	02/05/2002	02/01/2030
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921			2	1	1,747	114.7160	1,926	1,679	1,866		59			7.500	4.401	MON	10	125	04/15/2002	02/01/2030
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933			2	1	964	114.5800	1,062	927	1,037		24			7.500	3.927	MON	6	68	04/15/2002	03/01/2030
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971			2	1	137,487	114.7160	131,044	114,233	125,963		4,003			7.500	4.482	MON	714	8,153	04/16/2002	04/01/2030
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987			2	1	39,812	114.7160	37,210	32,436	34,823		487			7.500	4.966	MON	203	2,394	01/04/2002	05/01/2030
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009			2	1	2,160	114.7160	1,908	1,663	1,824		40			7.500	4.432	MON	10	121	04/15/2002	06/01/2030
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024			2	1	419	114.7160	462	403	457		20			7.500	3.853	MON	3	29	04/15/2002	07/01/2030
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033			2	1	6,996	114.7160	6,097	5,315	5,819		184			7.500	4.858	MON	33	389	01/04/2002	08/01/2030
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050			2	1	254,550	114.7160	281,147	245,080	269,327		6,137			7.500	4.313	MON	1,532	17,804	01/04/2002	09/01/2030
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103			2	1	4,157	114.7160	3,817	3,327	3,576		50			7.500	5.071	MON	21	245	01/04/2002	12/01/2030
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135			2	1	40,017	114.7160	34,385	29,974	32,037		458			7.500	5.204	MON	187	2,196	01/04/2002	02/01/2031
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152			2	1	1,305	114.7160	1,439	1,254	1,374		32			7.500	4.599	MON	8	90	04/15/2002	03/01/2031
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187			2	1	19,929	114.7160	16,882	14,716	15,762		341			7.500	5.436	MON	92	1,070	04/15/2002	05/01/2031
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188			2	1	547	113.9540	608	534	564		5			7.000	5.082	MON	3	37	02/05/2002	06/01/2031
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202			2	1	2,012	114.7820	2,221	1,935	2,119		54			7.500	4.475	MON	12	143	04/15/2002	06/01/2031
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241			2	1	56,682	114.7820	53,542	46,647	50,669		817			7.500	4.936	MON	292	3,401	04/15/2002	08/01/2031
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273			2	1	28,734	114.7820	31,736	27,649	29,665		243			7.500	4.615	MON	173	1,981	04/16/2002	10/01/2031
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277			2	1	30,781	113.9540	34,235	30,043	31,831		483			7.000	5.242	MON	175	2,055	02/08/2002	11/01/2031
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285			2	1	82,357	114.7820	90,881	79,177	85,708		1,420			7.500	4.767	MON	495	5,856	04/15/2002	11/01/2031
31292H-NB-6	FED HOME LOAN MTG CORP GOLD #C01286			2	1	149,577	109.8990	160,375	145,929	151,058		811			6.000	5.069	MON	730	8,540	09/10/2003	01/01/2032
31292H-NH-3	FED HOME LOAN MTG CORP GOLD #C01292			2	1	97,895	109.8990	76,488	69,598	71,444		(71)			6.000	5.094	MON	348	4,061	06/02/2004	02/01/2032
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305			2	1	1,345	114.7820	1,484	1,293	1,400		27			7.500	4.827	MON	8	96	04/15/2002	12/01/2031
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311			2	1	12,782	113.9540	10,665	9,359	10,265		239			7.000	4.218	MON	55	639	05/01/2002	02/01/2032
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325			2	1	27,754	114.7820	29,485	25,688	27,134		194			7.500	5.488	MON	161	1,919	04/15/2002	01/01/2032
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329			2	1	341,613	113.9540	380,017	333,484	350,130		3,400			7.000	5.524	MON	1,945	22,803	02/05/2002	03/01/2032
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345			2	1	12,687	114.0090	14,111	12,377	14,256		990			7.000	3.021	MON	72	848	04/12/2002	04/01/2032
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351			2	1	5,870	112.4420	6,380	5,674	5,856		30			6.500	5.588	MON	31	360	07/15/2005	05/01/2032
31292H-QN-7	FED HOME LOAN MTG CORP GOLD #C01361			2	1	565,919	109.8990	563,312	512,572	519,724		(127)			6.000	5.621	MON	2,563	29,947	09/03/2004	05/01/2032
31292H-QU-1	FED HOME LOAN MTG CORP GOLD #C01367			2	1	449,999	113.9310	399,690	350,817	378,975		5,688			7.000	4.681	MON	2,046	24,110	05/01/2002	05/01/2032
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369			2	1	124,559	114.8400	110,075	95,851	101,056		967			7.500	5.699	MON	599	7,033	01/04/2002	04/01/2032
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371			2	1	137,698	114.0090	150,770	132,243	144,837		2,453			7.000	4.293	MON	771	9,067	07/19/2002	06/01/2032
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375			2	1	12,735	112.4420	13,840	12,308	12,666		1			6.500	5.549	MON	67	784	07/15/2005	07/01/2032
31292H-R7-1	FED HOME LOAN MTG CORP GOLD #C01410			2	1	908,149	109.8990	713,413	649,152	671,120		(909)			6.000	4.838	MON	3,246	37,919	01/08/2004	10/01/2032
31292H-SQ-8	FED HOME LOAN MTG CORP GOLD #C01427			2	1	206,680	109.8990	175,750	159,919	165,527		1,132			6.000	5.045	MON	800	9,342	06/02/2004	11/01/2032
31292H-SY-1	FED HOME LOAN MTG CORP GOLD #C01435			2	1	98,599	109.8990	105,716	96,194	98,567		(122)			6.000	5.081	MON	481	5,617	09/10/2003	12/01/2032
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552			2	1	148,003	107.4420	115,616	107,608	108,878		(200)			5.500	5.061	MON	493	5,767	08/10/2004	05/01/2033
31292H-YA-6	FED HOME LOAN MTG CORP GOLD #C01605			2	1	9,489,218	103.2870	10,197,919	9,873,352	9,574,251		(40,836)			4.500	5.058	MON	37,025	434,934	08/15/2005	07/01/2033
31292J-BR-0	FED HOME LOAN MTG CORP GOLD #C01848			2	1	11,986	109.9580	12,898	11,730	11,969		46			6.000	5.470	MON	59	688	08/03/2005	06/01/2034
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260			2	1	237	113.7370	263	231	242		1			7.000	5.101	MON	1	16	02/05/2002	05/01/2028
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412			2	1	101,659	109.8990	109,214	99,377	101,270		(41)			6.000	5.363	MON	497	5,841	09/22/2003	09/01/2028
31293A-7E-2	FED HOME LOAN MTG CORP GOLD #C15393			2	1	120,961	109.8990	126,166	114,801	115,520		(111)			6.000	5.753	MON	574	6,873	06/02/2004	09/01/2028
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636			2	1	23,982	107.3080	26,685	24,868	24,428		72			5.500	6.258	MON	114	1,313	10/07/1998	11/01/2028
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107			2	1	227,770	107.3080	253,443	236,184	229,313		(1,570)			5.500	6.245	MON	1,083	12,655	10/07/1998	11/01/2028
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366			2	1	116,369	107.3080	129,486	120,668	117,050		(1,176)			5.500	6.262	MON	553	6,622	10/07/1998	11/01/2028
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934			2	1	70,730	109.8990	53,376	48,568	49,310		(16)			6.000	5.484	MON	243	2,840	06/02/2004	12/01/2028
31293F-DZ-7	FED HOME LOAN MTG CORP GOLD #C19120			2	1	158,238	107.3080	176,074	164,083	160,944		288			5.500	6.288	MON	752	8,989	10/07/1998	12/01/2028
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764			2	1	64,717	109.8990	69,527	63,264	65,567		324			6.000	5.012	MON	316	3,635	09/22/2003	02/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797			2	1	3,453	109.8990	3,710	3,375	3,507		28			6.000	4.879	MON	17	189	09/22/2003	02/01/2029
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246			2	1	23,480	109.8990	24,505	22,298	22,961		168			6.000	5.137	MON	111	1,335	06/02/2004	01/01/2029
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939			2	1	23,631	109.8990	25,387	23,101	23,847		38			6.000	4.838	MON	116	1,347	09/22/2003	03/01/2029
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952			2	1	57,491	109.8990	61,763	56,200	58,040		52			6.000	5.063	MON	281	3,362	09/22/2003	04/01/2029
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592			2	1	1,636	113.8180	1,925	1,691	1,617		(19)			7.000	8.479	MON	10	118	07/12/2000	05/01/2029
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495			2	1	12,203	113.7370	14,316	12,587	12,201		(89)			7.000	8.223	MON	73	851	12/27/1999	06/01/2029
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722			2	1	7,828	113.7370	9,184	8,075	7,951		(10)			7.000	7.667	MON	47	561	12/27/1999	06/01/2029
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188			2	1	3,428	112.4420	3,881	3,451	3,404		(11)			6.500	6.861	MON	19	218	01/18/2001	06/01/2029
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031			2	1	51,789	109.8990	55,638	50,626	52,131		260			6.000	5.151	MON	253	3,026	09/22/2003	08/01/2029
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287			2	1	63,035	112.4420	68,542	60,958	59,766		(203)			6.500	7.086	MON	330	3,950	02/05/2002	08/01/2029
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680			2	1	14,186	112.4420	15,587	13,862	13,620		(52)			6.500	7.015	MON	75	899	02/05/2002	09/01/2029
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752			2	1	46,983	112.4420	53,186	47,301	47,038		(11)			6.500	6.742	MON	256	3,060	01/18/2001	09/01/2029
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288			2	1	14,139	114.6420	15,295	13,342	14,226		184			7.500	5.270	MON	83	998	01/04/2002	10/01/2029
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297			2	1	3,729	114.6420	4,064	3,545	3,942		126			7.500	4.135	MON	22	265	01/04/2002	10/01/2029
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302			2	1	12,257	114.6420	13,601	11,864	12,656		81			7.500	5.303	MON	74	877	01/04/2002	10/01/2029
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027			2	1	4,045	114.6590	4,489	3,915	4,369		181			7.500	4.430	MON	24	293	01/04/2002	11/01/2029
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041			2	1	66,080	114.6420	66,132	57,686	61,811		973			7.500	4.947	MON	361	4,235	04/15/2002	10/01/2029
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114			2	1	4,599	114.6420	2,331	2,033	2,177		37			7.500	5.244	MON	13	139	01/04/2002	12/01/2029
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582			2	1	12,943	114.6420	14,103	12,302	12,966		196			7.500	5.760	MON	77	921	01/04/2002	12/01/2029
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615			2	1	2,080	114.6420	2,214	1,931	2,025		12			7.500	5.946	MON	12	144	01/04/2002	12/01/2029
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797			2	1	8,782	114.6420	9,542	8,324	9,050		206			7.500	4.569	MON	52	623	04/15/2002	12/01/2029
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889			2	1	12,330	114.6420	4,802	4,189	4,558		103			7.500	4.503	MON	26	287	01/04/2002	12/01/2029
31294B-Y3-3	FED HOME LOAN MTG CORP GOLD #C35230			2	1	2,142	114.6420	1,158	1,010	1,109		17			7.500	3.916	MON	6	69	01/04/2002	01/01/2030
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362			2	1	7,397	113.8180	8,219	7,221	7,699		94			7.000	4.716	MON	42	483	02/05/2002	01/01/2030
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512			2	1	38,394	114.6420	41,760	36,426	39,464		1,001			7.500	5.112	MON	228	2,727	01/04/2002	01/01/2030
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775			2	1	892	113.8180	991	871	919		7			7.000	5.101	MON	5	61	02/05/2002	01/01/2030
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953			2	1	1,642	114.6420	1,220	1,064	1,143		(8)			7.500	4.894	MON	7	77	01/04/2002	01/01/2030
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307			2	1	11,590	113.8900	12,886	11,314	12,033		214			7.000	5.037	MON	66	790	02/05/2002	02/01/2030
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430			2	1	12,418	114.7160	13,789	12,020	13,134		331			7.500	4.524	MON	75	860	01/04/2002	02/01/2030
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002			2	1	1,724	114.7160	1,836	1,601	1,682		15			7.500	5.467	MON	10	119	01/04/2002	03/01/2030
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232			2	1	949	114.7160	902	786	837		12			7.500	5.107	MON	5	58	01/04/2002	03/01/2030
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311			2	1	14,790	114.6420	11,476	10,010	10,674		217			7.500	5.334	MON	63	723	01/04/2002	03/01/2030
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418			2	1	5,426	113.8900	6,395	5,615	5,397		(66)			7.000	8.335	MON	33	392	07/24/2000	04/01/2030
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703			2	1	6,627	114.7160	6,345	5,531	6,015		148			7.500	4.931	MON	35	409	01/04/2002	04/01/2030
31294E-V5-5	FED HOME LOAN MTG CORP GOLD #C37836			2	1	6,614	114.7160	7,135	6,220	6,579		88			7.500	5.437	MON	39	465	01/04/2002	04/01/2030
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871			2	1	7,955	114.7160	7,986	6,962	7,572		199			7.500	5.049	MON	44	517	01/04/2002	04/01/2030
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914			2	1	13,763	113.8900	15,301	13,435	14,415		171			7.000	4.879	MON	78	939	02/05/2002	05/01/2030
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920			2	1	1,475	114.7160	1,604	1,398	1,537		40			7.500	4.178	MON	9	105	01/04/2002	04/01/2030
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535			2	1	3,284	114.7160	2,828	2,465	2,688		85			7.500	4.886	MON	15	180	01/04/2002	05/01/2030
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536			2	1	5,395	114.7160	5,901	5,144	5,499		71			7.500	4.871	MON	32	385	01/04/2002	05/01/2030
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672			2	1	1,950	114.7160	1,932	1,684	1,816		35			7.500	5.234	MON	11	126	01/04/2002	05/01/2030
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755			2	1	5,473	114.7160	5,962	5,197	5,620		128			7.500	4.978	MON	32	389	01/04/2002	06/01/2030
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495			2	1	32,939	114.7160	31,538	27,492	30,028		1,090			7.500	4.998	MON	172	2,034	01/04/2002	08/01/2030
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726			2	1	10,908	114.7160	11,943	10,411	11,271		235			7.500	5.126	MON	65	780	01/04/2002	09/01/2030
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796			2	1	2,001	114.7160	2,161	1,884	2,002		18			7.500	5.136	MON	12	141	01/04/2002	09/01/2030
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826			2	1	1,232	114.7160	1,349	1,176	1,268		20			7.500	4.791	MON	7	88	01/04/2002	08/01/2030
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059			2	1	3,234	114.7160	3,539	3,085	3,325		43			7.500	4.925	MON	19	231	01/04/2002	09/01/2030
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426			2	1	1,427	114.7160	1,535	1,338	1,451		29			7.500	4.618	MON	8	100	01/04/2002	09/01/2030
31298A-VZ-3	FED HOME LOAN MTG CORP GOLD #C42432			2	1	68,903	114.7160	37,385	32,589	34,300		281			7.500	5.366	MON	204	2,233	01/04/2002	09/01/2030
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536			2	1	983	114.7160	492	429	476		14			7.500	4.297	MON	3	30	01/04/2002	09/01/2030
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537			2	1	538	114.7160	570	497	532		6			7.500	4.840	MON	3	37	01/04/2002	09/01/2030
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048			2	1	84,893	114.6420	91,849	80,119	85,242		1,352			7.500	5.468	MON	501	5,995	01/04/2002	07/01/2030
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057			2	1	1,548	114.7160	1,694	1,477	1,580		18			7.500	5.198	MON	9	110	01/04/2002	10/01/2030
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324			2	1	575	114.7160	629	549	594		11			7.500	4.524	MON	3	41	01/04/2002	10/01/2030
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407			2	1	15,319	114.7160	16,763	14,612	15,451		167			7.500	5.364	MON	91	1,094	01/04/2002	10/01/2030
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458			2	1	20,430	114.7160	19,684	17,158	18,331		112			7.500	4.240	MON	107	1,274	01/04/2002	10/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602			2	1	28,328	114.6420	31,435	27,420	35,244		5,133			7.500	(2.903)	MON	171	2,046	01/04/2002	10/01/2030
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733			2	1	31,872	114.7160	34,958	30,474	31,918		368			7.500	5.752	MON	190	2,282	01/04/2002	10/01/2030
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930			2	1	2,641	114.7160	2,933	2,556	2,699		32			7.500	5.542	MON	16	192	01/04/2002	10/01/2030
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962			2	1	1,592	114.7160	1,740	1,517	1,641		42			7.500	5.051	MON	9	114	01/04/2002	10/01/2030
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101			2	1	404	114.7160	443	386	407		4			7.500	5.284	MON	2	29	01/04/2002	10/01/2030
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663			2	1	77	114.7160	85	74	82		2			7.500	4.125	MON		5	01/04/2002	11/01/2030
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798			2	1	1,552	114.7160	1,723	1,502	1,570		10			7.500	5.814	MON	9	112	01/04/2002	11/01/2030
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876			2	1	9,820	114.7160	10,629	9,265	9,778		124			7.500	5.699	MON	58	693	01/04/2002	11/01/2030
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998			2	1	2,363	114.7160	2,216	1,932	2,063		29			7.500	4.952	MON	12	143	01/04/2002	11/01/2030
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199			2	1	17,728	114.7160	7,875	6,865	7,362		156			7.500	5.253	MON	43	471	01/04/2002	12/01/2030
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212			2	1	73,802	114.7160	77,046	67,162	70,362		876			7.500	5.848	MON	420	5,008	01/04/2002	12/01/2030
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316			2	1	21,603	114.7160	23,655	20,620	21,611		349			7.500	6.037	MON	129	1,544	01/04/2002	12/01/2030
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323			2	1	6,372	114.7160	6,977	6,082	6,491		81			7.500	5.041	MON	38	456	01/04/2002	12/01/2030
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398			2	1	6,030	114.7160	6,559	5,717	6,135		125			7.500	5.538	MON	36	428	01/04/2002	12/01/2030
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470			2	1	17,791	114.7160	19,824	17,281	18,168		172			7.500	5.835	MON	108	1,294	08/10/2001	12/01/2030
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639			2	1	15,777	114.7160	17,291	15,072	16,255		444			7.500	5.236	MON	94	1,129	01/04/2002	12/01/2030
31298E-MG-7	FED HOME LOAN MTG CORP GOLD #C45759			2	1	13,060	114.7160	13,474	11,746	12,404		68			7.500	5.179	MON	73	875	01/04/2002	12/01/2030
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970			2	1	31,626	114.7160	34,478	30,055	32,319		798			7.500	5.321	MON	188	2,250	01/04/2002	12/01/2030
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025			2	1	39,864	114.7160	32,598	28,416	30,111		535			7.500	5.547	MON	178	2,067	01/04/2002	12/01/2030
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038			2	1	47,922	114.7160	52,290	45,582	49,599		1,055			7.500	4.689	MON	285	3,413	01/04/2002	12/01/2030
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106			2	1	157,759	109.8990	169,483	154,217	157,571		(71)			6.000	5.208	MON	771	9,050	09/22/2003	11/01/2029
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189			2	1	7,245	114.7160	5,650	4,925	5,405		211			7.500	5.067	MON	31	356	01/04/2002	01/01/2031
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263			2	1	1,830	114.7160	1,313	1,144	1,217		19			7.500	5.295	MON	7	82	01/04/2002	01/01/2031
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354			2	1	27,646	114.7160	21,300	18,568	19,753		369			7.500	5.439	MON	116	1,341	01/04/2002	01/01/2031
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464			2	1	35,333	114.7160	38,970	33,971	37,320		972			7.500	4.954	MON	212	2,544	04/16/2002	01/01/2031
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467			2	1	20,170	114.7160	22,054	19,225	20,191		150			7.500	5.564	MON	120	1,440	01/04/2002	01/01/2031
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666			2	1	55,966	109.8990	63,053	57,374	55,085		(726)			6.000	7.168	MON	287	3,436	04/05/2001	01/01/2031
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718			2	1	24,627	114.7160	26,945	23,488	25,062		354			7.500	5.093	MON	147	1,759	01/04/2002	01/01/2031
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757			2	1	7,374	114.7160	8,102	7,062	7,418		87			7.500	5.692	MON	44	529	01/04/2002	01/01/2031
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811			2	1	1,536	114.7160	1,694	1,476	1,661		61			7.500	4.077	MON	9	110	04/15/2002	01/01/2031
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812			2	1	1,303	114.7160	1,199	1,045	1,120		21			7.500	5.064	MON	7	77	01/04/2002	01/01/2031
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909			2	1	4,120	114.6420	4,541	3,961	4,209		59			7.500	5.361	MON	25	296	04/15/2002	10/01/2030
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034			2	1	3,214	114.7160	2,091	1,823	1,990		59			7.500	4.765	MON	11	129	01/04/2002	01/01/2031
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055			2	1	45,215	114.7160	36,201	31,557	33,105		501			7.500	5.922	MON	197	2,290	01/04/2002	01/01/2031
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060			2	1	334	114.7160	362	316	343		10			7.500	5.297	MON	2	24	01/04/2002	01/01/2031
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287			2	1	87,422	114.7160	81,099	70,695	75,539		891			7.500	4.877	MON	442	5,214	01/04/2002	02/01/2031
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483			2	1	10,725	114.7160	11,909	10,381	11,142		166			7.500	4.979	MON	65	777	01/04/2002	02/01/2031
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624			2	1	47,622	114.7160	32,434	28,273	30,496		623			7.500	4.787	MON	177	2,007	01/04/2002	01/01/2031
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847			2	1	144,247	114.7160	157,143	136,984	142,767		1,550			7.500	6.072	MON	856	10,255	01/04/2002	02/01/2031
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852			2	1	15,865	114.7820	17,507	15,252	17,042		420			7.500	3.495	MON	95	1,142	04/15/2002	02/01/2031
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890			2	1	2,282	109.8990	2,571	2,339	2,214		(35)			6.000	7.508	MON	12	124	04/05/2001	02/01/2031
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914			2	1	17,886	114.7160	19,726	17,195	19,075		468			7.500	4.141	MON	107	1,288	04/15/2002	02/01/2031
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981			2	1	14,102	114.7820	15,306	13,335	13,820		117			7.500	6.305	MON	83	998	01/04/2002	02/01/2031
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277			2	1	6,576	114.7820	6,958	6,062	6,460		92			7.500	5.085	MON	38	453	01/04/2002	02/01/2031
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312			2	1	2,031	114.7820	2,215	1,930	2,006		24			7.500	6.260	MON	12	145	01/04/2002	03/01/2031
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819			2	1	3,088	114.7820	3,443	2,999	3,249		75			7.500	5.033	MON	19	225	08/10/2001	03/01/2031
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099			2	1	47,218	114.7160	46,409	40,455	42,676		416			7.500	5.453	MON	253	3,020	01/04/2002	03/01/2031
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326			2	1	3,112	114.7820	3,418	2,978	3,111		25			7.500	5.980	MON	19	223	01/04/2002	04/01/2031
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287			2	1	4,414	114.7820	4,871	4,244	4,379		22			7.500	6.234	MON	27	317	04/15/2002	04/01/2031
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621			2	1	224	114.7160	245	214	231		3			7.500	4.871	MON	1	16	01/04/2002	04/01/2031
31298L-XW-4	FED HOME LOAN MTG CORP GOLD #C50693			2	1	9,341	100.5440	7,430	7,390	7,605		(11)			7.500	5.930	MON	46	545	01/04/2002	04/01/2031
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907			2	1	19,505	114.7160	21,479	18,724	19,821		222			7.500	5.265	MON	117	1,403	01/04/2002	05/01/2031
31298M-A6-4	FED HOME LOAN MTG CORP GOLD #C50929			2	1	144,071	114.7820	157,815	137,491	143,987		1,872			7.500	5.916	MON	859	10,297	01/04/2002	05/01/2031
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022			2	1	6,261	114.7820	2,249	1,959	2,043		21			7.500	5.921	MON	12	134	01/04/2002	05/01/2031
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275			2	1	2,270	114.7820	2,531	2,205	2,372		50			7.500	5.008	MON	14	165	08/10/2001	04/01/2031
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364			2	1	4,905	113.9540	5,456	4,788	5,066		31			7.000	4.940	MON	28	335	02/05/2002	05/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526			2	1	130,723	114.7820	144,384	125,790	135,666		2,405			7.500	4.981	MON	786	9,420	04/16/2002	05/01/2031
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627			2	1	40,926	114.7820	44,279	38,577	40,356		432			7.500	5.805	MON	241	2,886	01/04/2002	06/01/2031
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738			2	1	58,735	114.7820	55,567	48,411	50,296		454			7.500	6.077	MON	303	3,577	01/04/2002	06/01/2031
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329			2	1	444	114.7820	487	424	456		8			7.500	5.011	MON	3	32	01/04/2002	06/01/2031
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379			2	1	15,018	114.7820	16,383	14,273	15,084		147			7.500	5.371	MON	89	1,069	01/04/2002	06/01/2031
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522			2	1	240,610	114.7820	265,515	231,321	247,070		3,441			7.500	5.252	MON	1,446	17,308	04/15/2002	06/01/2031
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644			2	1	6,133	114.5540	3,202	2,795	2,869		16			7.500	6.583	MON	17	192	01/04/2002	06/01/2031
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665			2	1	23,273	112.4420	20,106	17,881	17,725		(36)			6.500	6.800	MON	97	1,133	02/05/2002	06/01/2031
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808			2	1	42,677	114.7820	38,030	33,132	35,483		746			7.500	5.214	MON	207	2,433	01/04/2002	06/01/2031
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221			2	1	12,384	114.7820	13,522	11,781	12,406		153			7.500	5.561	MON	74	882	01/04/2002	07/01/2031
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267			2	1	48,935	114.7820	33,612	29,283	30,548		324			7.500	5.926	MON	183	2,155	01/04/2002	07/01/2031
31298R-NU-6	FED HOME LOAN MTG CORP GOLD #C54903			2	1	13,875	114.7820	7,597	6,619	6,959		52			7.500	5.408	MON	41	454	01/04/2002	07/01/2031
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904			2	1	16,125	114.7820	17,681	15,404	16,530		223			7.500	4.884	MON	96	1,154	01/04/2002	07/01/2031
31298R-SE-7	FED HOME LOAN MTG CORP GOLD #C55017			2	1	1,690	114.7820	1,853	1,615	1,734		51			7.500	5.451	MON	10	121	01/04/2002	07/01/2031
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070			2	1	270	114.7820	296	258	274		4			7.500	5.183	MON	2	20	01/04/2002	07/01/2031
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716			2	1	18,835	114.6420	16,589	14,471	15,483		299			7.500	5.201	MON	90	1,061	01/04/2002	12/01/2030
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893			2	1	63,901	113.8900	71,045	62,381	64,850		444			7.000	5.741	MON	364	4,358	02/05/2002	03/01/2031
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999			2	1	1,619	114.6420	1,785	1,557	1,768		71			7.500	3.498	MON	10	115	04/15/2002	02/01/2031
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017			2	1	27,460	112.4420	26,336	23,422	23,126		(31)			6.500	6.878	MON	127	1,500	02/05/2002	03/01/2031
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230			2	1	26,149	114.7820	27,905	24,311	25,567		258			7.500	5.646	MON	152	1,817	01/04/2002	08/01/2031
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549			2	1	2,777	114.7820	3,030	2,640	2,738		9			7.500	5.849	MON	17	198	01/04/2002	08/01/2031
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670			2	1	29,639	114.7820	32,475	28,293	30,521		655			7.500	4.879	MON	177	2,119	01/04/2002	08/01/2031
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922			2	1	28,405	114.7820	23,631	20,588	21,623		222			7.500	5.915	MON	129	1,500	01/04/2002	08/01/2031
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323			2	1	6,994	114.7820	6,350	5,532	5,777		57			7.500	5.837	MON	35	407	01/04/2002	09/01/2031
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368			2	1	19,810	114.7820	21,697	18,903	20,348		475			7.500	5.092	MON	118	1,416	01/04/2002	09/01/2031
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656			2	1	29,287	113.9540	32,579	28,590	29,497		176			7.000	5.767	MON	167	1,829	02/05/2002	09/01/2031
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879			2	1	7,505	114.7820	8,281	7,215	7,987		216			7.500	3.978	MON	45	540	04/15/2002	09/01/2031
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120			2	1	5,140	114.7820	5,635	4,909	5,352		86			7.500	4.471	MON	31	367	04/15/2002	09/01/2031
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262			2	1	10,807	114.7820	11,832	10,308	11,327		414			7.500	5.071	MON	64	772	01/04/2002	09/01/2031
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690			2	1	5,736	112.4420	3,685	3,278	3,214		(20)			6.500	7.111	MON	18	200	02/05/2002	10/01/2031
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846			2	1	11,254	114.7820	12,383	10,788	11,144		66			7.500	6.210	MON	67	808	01/04/2002	09/01/2031
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091			2	1	26,079	114.7820	28,558	24,880	26,430		478			7.500	5.530	MON	156	1,864	01/04/2002	09/01/2031
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271			2	1	118	113.9540	131	115	122		2			7.000	4.966	MON	1	8	02/05/2002	10/01/2031
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301			2	1	81,415	114.7820	88,973	77,515	80,849		347			7.500	5.619	MON	484	5,804	01/04/2002	10/01/2031
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019			2	1	49,033	114.7820	37,032	32,263	33,751		453			7.500	5.944	MON	202	2,324	01/04/2002	11/01/2031
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454			2	1	2,679	114.4540	2,948	2,576	2,792		35			7.500	4.388	MON	16	193	04/15/2002	10/01/2031
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951			2	1	61,825	113.9540	68,776	60,354	63,724		966			7.000	5.204	MON	352	4,217	02/05/2002	11/01/2031
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045			2	1	3,659	114.7160	3,412	2,974	3,160		52			7.500	5.632	MON	19	219	01/04/2002	12/01/2030
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126			2	1	5,674	109.8990	6,096	5,547	5,838		103			6.000	4.612	MON	28	305	09/22/2003	12/01/2031
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241			2	1	103,312	114.7820	114,005	99,324	106,003		1,374			7.500	5.459	MON	621	7,438	04/15/2002	12/01/2031
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296			2	1	501	114.7820	553	482	525		12			7.500	4.659	MON	3	37	04/15/2002	11/01/2031
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969			2	1	843,548	113.9540	938,380	823,476	847,977		5,796			7.000	5.908	MON	4,804	57,546	02/05/2002	12/01/2031
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373			2	1	2,138	112.4420	2,324	2,066	2,113		2			6.500	5.624	MON	11	130	07/15/2005	01/01/2032
31287M-VT-4	FED HOME LOAN MTG CORP GOLD #C62426			2	1	154,685	109.8990	130,465	118,713	120,371		384			6.000	5.606	MON	594	6,955	11/05/2003	01/01/2032
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536			2	1	94,371	112.4420	102,555	91,207	96,985		1,949			6.500	4.608	MON	494	5,193	07/15/2005	01/01/2032
31287N-AT-5	FED HOME LOAN MTG CORP GOLD #C62718			2	1	226,185	109.8990	236,575	215,266	221,455		1,570			6.000	5.196	MON	1,076	12,890	12/02/2003	01/01/2032
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874			2	1	57,475	114.7820	57,859	50,407	52,615		324			7.500	6.040	MON	315	3,774	01/04/2002	01/01/2032
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688			2	1	6,779	114.7820	7,480	6,517	6,787		3			7.500	5.992	MON	41	481	04/15/2002	02/01/2032
31287P-GQ-0	FED HOME LOAN MTG CORP GOLD #C63807			2	1	50,126	114.8400	55,342	48,191	51,442		648			7.500	5.051	MON	301	3,609	04/15/2002	02/01/2032
31287P-4X-8	FED HOME LOAN MTG CORP GOLD #C64438			2	1	19,379	109.8990	19,124	17,401	17,888		102			6.000	5.204	MON	87	1,037	06/02/2004	12/01/2028
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668			2	1	11,986	112.4420	13,025	11,584	11,902		37			6.500	5.479	MON	63	725	07/15/2005	03/01/2032
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721			2	1	1,624,876	112.4420	1,798,650	1,599,632	1,622,867		6,152			6.500	6.090	MON	8,665	101,987	05/03/2002	03/01/2032
31287Q-QR-5	FED HOME LOAN MTG CORP GOLD #C64964			2	1	17,733	109.8990	19,247	17,513	17,726		(1)			6.000	5.413	MON	88	960	09/03/2004	03/01/2032
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525			2	1	107,135	114.7820	118,224	102,999	111,619		2,752			7.500	5.152	MON	644	7,710	04/15/2002	04/01/2032
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529			2	1	24,777	112.4420	26,925	23,946	24,772		130			6.500	5.257	MON	130	1,462	07/15/2005	04/01/2032
31287R-KW-8	FED HOME LOAN MTG CORP GOLD #C65709			2	1	126,803	114.0090	136,215	119,477	128,055		2,553			7.000	4.824	MON	697	8,347	05/01/2002	04/01/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779			2	1	12,816	114.0090	13,739	12,051	13,158		230			7.000	3.876	MON	70	842	05/01/2002	03/01/2032
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333			2	1	224,180	114.7820	247,384	215,526	223,983		1,264			7.500	6.287	MON	1,347	15,646	04/15/2002	04/01/2032
31287S-F9-3	FED HOME LOAN MTG CORP GOLD #C66492			2	1	29,290	109.8990	31,791	28,927	29,280		(2)			6.000	5.414	MON	145	1,705	09/03/2004	04/01/2032
31287S-GA-9	FED HOME LOAN MTG CORP GOLD #C66493			2	1	1,669	109.8990	1,793	1,632	1,670					6.000	5.028	MON	8	92	09/22/2003	04/01/2032
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504			2	1	972	114.0090	828	726	798		19			7.000	3.831	MON	4	49	05/01/2002	04/01/2032
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923			2	1	37,465	114.0090	18,244	16,002	17,150		323			7.000	4.551	MON	93	1,025	05/01/2002	05/01/2032
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233			2	1	41,252	114.0090	27,182	23,842	25,457		301			7.000	4.371	MON	139	1,576	05/01/2002	05/01/2032
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382			2	1	4,613	114.0090	4,980	4,368	4,665		60			7.000	4.892	MON	25	305	05/01/2002	05/01/2032
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640			2	1	26,766	114.0090	28,879	25,330	25,919		89			7.000	6.085	MON	148	1,770	05/01/2002	06/01/2032
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934			2	1	142,244	114.0090	156,616	137,372	147,383		(964)			7.000	4.563	MON	801	9,296	06/28/2002	06/01/2032
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372			2	1	530,272	114.0090	580,609	509,265	541,997		8,038			7.000	4.905	MON	2,971	35,206	07/19/2002	06/01/2032
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373			2	1	541,175	114.0090	595,855	522,638	550,344		(3,364)			7.000	5.210	MON	3,049	36,523	06/28/2002	06/01/2032
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427			2	1	347,264	114.8400	377,784	328,966	354,232		6,792			7.500	5.138	MON	2,056	24,635	08/06/2002	06/01/2032
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456			2	1	595,676	114.0090	654,382	573,973	618,176		10,810			7.000	5.005	MON	3,348	39,133	07/16/2002	06/01/2032
31287U-ML-3	FED HOME LOAN MTG CORP GOLD #C68463			2	1	4,565	112.4420	4,961	4,412	4,608		73			6.500	5.044	MON	24	262	07/15/2005	06/01/2032
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321			2	1	29,712	112.4420	32,288	28,716	29,145		(27)			6.500	5.862	MON	156	1,864	07/15/2005	07/01/2032
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442			2	1	84,855	112.4420	92,214	82,010	85,767		135			6.500	4.789	MON	444	5,021	07/15/2005	07/01/2032
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444			2	1	9,318	112.4420	10,126	9,005	9,831		162			6.500	3.797	MON	49	584	07/15/2005	07/01/2032
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600			2	1	121,390	112.4420	131,917	117,320	120,538		283			6.500	5.374	MON	635	7,456	07/15/2005	08/01/2032
31287V-5Q-9	FED HOME LOAN MTG CORP GOLD #C69855			2	1	4,497	109.8990	4,837	4,401	4,455		13			6.000	5.575	MON	22	253	08/03/2005	08/01/2032
31287V-5R-7	FED HOME LOAN MTG CORP GOLD #C69856			2	1	1,801	112.4420	1,957	1,740	1,841		40			6.500	4.878	MON	9	103	07/15/2005	08/01/2032
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953			2	1	10,429	112.4420	10,254	9,119	9,051		(11)			6.500	6.705	MON	49	586	02/05/2002	08/01/2032
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391			2	1	25,846	112.4420	16,310	14,505	14,337		(31)			6.500	6.826	MON	79	899	02/05/2002	09/01/2032
31287X-RG-3	FED HOME LOAN MTG CORP GOLD #C70487			2	1	6,605	109.8990	4,102	3,732	3,821		4			6.000	5.101	MON	19	210	06/02/2004	09/01/2032
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778			2	1	176,408	112.4420	114,393	101,736	100,896		(244)			6.500	6.737	MON	551	6,204	02/05/2002	09/01/2032
31287Y-5T-7	FED HOME LOAN MTG CORP GOLD #C71758			2	1	240,763	109.8990	261,320	237,781	240,660		(21)			6.000	5.569	MON	1,189	13,283	09/18/2003	10/01/2032
31288A-MU-6	FED HOME LOAN MTG CORP GOLD #C72171			2	1	188,311	109.8990	202,530	184,287	187,873		185			6.000	5.246	MON	921	10,591	08/03/2005	10/01/2032
31288B-LZ-4	FED HOME LOAN MTG CORP GOLD #C73044			2	1	119,891	109.8990	128,546	116,967	120,941		814			6.000	4.987	MON	585	6,763	09/10/2003	11/01/2032
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076			2	1	91,921	109.8990	98,556	89,679	91,781		165			6.000	5.117	MON	448	5,137	09/10/2003	11/01/2032
31288C-MC-2	FED HOME LOAN MTG CORP GOLD #C73955			2	1	178,524	109.8990	191,792	174,516	178,624		1,653			6.000	5.519	MON	873	10,377	09/22/2003	12/01/2032
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253			2	1	2,724	112.4420	2,960	2,633	2,740		28			6.500	5.259	MON	14	170	07/15/2005	01/01/2033
31288F-5N-0	FED HOME LOAN MTG CORP GOLD #C77153			2	1	140,903	109.8990	153,017	139,234	140,848		(11)			6.000	5.589	MON	696	5,550	09/18/2003	03/01/2033
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366			2	1	105,377	107.3790	113,767	105,949	105,405		6			5.500	5.631	MON	486	5,632	09/11/2002	03/01/2033
31288G-JW-3	FED HOME LOAN MTG CORP GOLD #C77477			2	1	5,764	109.8990	6,199	5,641	5,727		(4)			6.000	5.354	MON	28	327	08/03/2005	03/01/2033
31288G-MF-6	FED HOME LOAN MTG CORP GOLD #C77558			2	1	11,018	109.8990	8,267	7,522	7,708		32			6.000	5.331	MON	38	437	11/05/2003	02/01/2033
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675			2	1	316,826	107.4420	342,324	318,614	316,913		20			5.500	5.636	MON	1,460	16,778	09/11/2002	03/01/2033
31288G-R9-5	FED HOME LOAN MTG CORP GOLD #C77712			2	1	12,098	109.8990	12,971	11,803	12,132		27			6.000	5.061	MON	59	702	09/10/2003	02/01/2033
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003			2	1	19,657	112.4420	21,362	18,998	20,110		349			6.500	4.742	MON	103	1,138	07/15/2005	04/01/2033
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083			2	1	41,925	112.4420	45,561	40,520	41,691		145			6.500	5.550	MON	219	2,527	07/15/2005	03/01/2033
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938			2	1	147,061	109.8990	159,704	145,319	147,016		(8)			6.000	5.442	MON	727	8,706	09/03/2004	06/01/2033
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214			2	1	242,824	104.9420	250,787	238,978	244,406		1,149			5.000	4.068	MON	996	11,471	02/26/2009	08/01/2028
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170			2	1	98,676	113.0830	109,235	96,597	99,395		43			7.000	5.844	MON	563	6,576	07/06/1993	06/01/2023
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969			2	1	104,714	113.0830	116,071	102,642	105,984		154			7.000	5.925	MON	599	6,986	07/06/1993	06/01/2023
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158			2	1	71,970	113.0830	79,873	70,632	72,390		(66)			7.000	5.959	MON	412	4,879	07/12/1993	06/01/2023
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404			2	1	60,482	113.0830	67,115	59,350	60,879		194			7.000	6.063	MON	346	4,134	07/06/1993	06/01/2023
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385			2	1	70,290	113.0830	78,052	69,021	70,760		(45)			7.000	6.035	MON	403	4,812	07/12/1993	08/01/2023
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957			2	1	2,068	114.0510	2,270	1,990	2,066		24			7.500	6.165	MON	12	148	10/02/2001	07/01/2024
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515			2	1	25,772	112.4420	28,007	24,908	25,887		50			6.500	5.241	MON	135	1,615	07/15/2005	01/01/2028
3128DU-GK-5	FED HOME LOAN MTG CORP GOLD #D91102			2	1	6,188	104.9100	6,565	6,257	6,232		6			7.000	7.611	MON	37	364	07/20/1995	11/01/2014
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930			2	1	3,068	109.6660	3,282	2,993	3,096		(17)			6.000	4.493	MON	15	178	09/10/2003	09/01/2022
31294J-N8-7	FED HOME LOAN MTG CORP GOLD #E00415			2	1	1,379	100.4660	1,398	1,391	1,391		2			6.000	6.000	MON	7	7	01/04/1996	01/01/2011
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488			2	1	136	100.8080	133	132	133					8.000	6.490	MON	1	10	03/07/2001	03/01/2012
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498			2	1	532	105.3690	543	516	521		(2)			8.000	6.386	MON	3	38	03/07/2001	07/01/2012
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659			2	1	178,134	107.7260	118,428	109,935	110,048		(31)			6.000	5.911	MON	550	6,278	03/01/1999	04/01/2014
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754			2	1	19,345	108.3570	20,302	18,736	19,078		(97)			8.000	6.404	MON	125	1,449	03/07/2001	09/01/2014
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762			2	1	27,405	109.2920	29,009	26,543	27,179		(158)			8.000	6.219	MON	177	2,058	03/07/2001	10/01/2014

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799			2	1	39,235	109.0440	41,436	38,000	38,684		(181)			8.000	6.556	MON	253	2,842	03/07/2001	11/01/2014
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947			2	1	51,953	109.9880	55,227	50,212	51,838		(142)			8.000	6.066	MON	335	3,893	03/07/2001	01/01/2016
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478			2	1	771,858	109.1640	808,485	740,613	764,321		198			6.000	4.627	MON	3,703	43,911	11/04/2003	08/01/2018
31294K-V7-7	FED HOME LOAN MTG CORP GOLD #E01538			2	1	109,563	106.5960	112,568	105,603	108,630		(640)			5.000	3.596	MON	440	5,152	03/31/2009	12/01/2018
31294L-GU-1	FED HOME LOAN MTG CORP GOLD #E02011			2	1	92,876	105.8910	94,792	89,519	92,536		(60)			5.000	2.978	MON	373	4,250	03/31/2009	10/01/2015
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329			2	1	474,530	107.3590	485,482	452,203	477,122		2,478			5.500	2.683	MON	2,073	23,747	08/27/2009	05/01/2017
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472			2	1	1,078,037	107.8590	1,108,054	1,027,313	1,064,768		(9,707)			5.500	4.181	MON	4,709	55,290	08/27/2009	03/01/2018
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518			2	1	73,502	107.8590	75,549	70,044	72,986		(271)			5.500	4.089	MON	321	3,745	08/27/2009	06/01/2018
31280J-YS-7	FED HOME LOAN MTG CORP GOLD #E64321			2	1	2,553	102.1690	2,618	2,562	2,561		2			7.000	7.185	MON	15	106	08/02/1996	05/01/2011
31280K-R7-8	FED HOME LOAN MTG CORP GOLD #E65010			2	1	51	100.4010	49	49	49					8.000	6.374	MON		3	03/07/2001	08/01/2011
31280K-SR-3	FED HOME LOAN MTG CORP GOLD #E65028			2	1	40	100.5930	38	38	38					8.000	6.722	MON		3	03/07/2001	08/01/2011
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649			2	1	11,123	105.1240	11,471	10,912	10,932		(15)			7.000	6.635	MON	64	717	03/13/1998	04/01/2012
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773			2	1	4,773	105.1240	4,922	4,682	4,695		(8)			7.000	6.456	MON	27	299	03/13/1998	04/01/2012
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496			2	1	91,208	105.6410	99,758	94,432	93,498		192			5.000	5.855	MON	393	4,493	12/21/1998	11/01/2013
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812			2	1	20,067	107.8970	20,971	19,436	19,904		(97)			8.000	6.269	MON	130	1,497	03/07/2001	11/01/2014
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519			2	1	15,023	109.9410	15,955	14,512	14,894		(9)			8.000	6.513	MON	97	1,131	02/22/2001	02/01/2016
3128GS-7E-1	FED HOME LOAN MTG CORP GOLD #E89893			2	1	32,165	107.3590	32,907	30,651	31,549		(517)			5.500	4.098	MON	140	1,665	08/27/2009	05/01/2017
3128GV-WZ-9	FED HOME LOAN MTG CORP GOLD #E91564			2	1	53,980	102.6870	53,427	52,029	53,554		(489)			5.000	0.848	MON	217	2,393	03/31/2009	09/01/2012
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957			2	1	426,907	106.6410	443,611	415,987	423,023		(177)			5.000	4.282	MON	1,733	20,184	01/12/2004	10/01/2017
3128GY-HC-1	FED HOME LOAN MTG CORP GOLD #E93827			2	1	5,188	102.6390	5,132	5,000	5,127		(33)			5.000	1.868	MON	21	226	03/31/2009	01/01/2013
3128GY-3B-8	FED HOME LOAN MTG CORP GOLD #E94394			2	1	51,772	107.3590	52,967	49,336	50,804		(819)			5.500	4.150	MON	226	2,683	08/27/2009	07/01/2017
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905			2	1	189,588	106.6410	197,006	184,739	188,318		72			5.000	4.224	MON	770	8,902	01/12/2004	04/01/2018
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516			2	1	10,762	106.6410	11,183	10,487	10,625		(33)			5.000	4.338	MON	44	503	01/12/2004	07/01/2018
3128H6-TT-1	FED HOME LOAN MTG CORP GOLD #E98662			2	1	14,271	106.6410	14,702	13,786	14,263		20			5.000	3.720	MON	57	666	03/24/2009	08/01/2018
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415			2	1	5,167,609	106.6410	5,430,166	5,092,024	5,139,258		(2,902)			5.000	4.638	MON	21,217	248,360	10/22/2003	09/01/2018
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520			2	1	139,093	106.6410	144,536	135,535	137,493		69			5.000	4.394	MON	565	6,670	01/12/2004	09/01/2018
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829			2	1	31,332	106.6410	32,557	30,530	31,042		(80)			5.000	4.175	MON	127	1,474	01/12/2004	10/01/2018
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762			2	1	361	113.6430	401	353	372		3			7.000	5.220	MON	2	24	02/05/2002	09/01/2027
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800			2	1	17,747	113.4060	19,841	17,495	17,851		18			7.000	6.293	MON	102	1,206	11/06/1998	11/01/2026
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848			2	1	453	113.4060	501	442	467		3			7.000	5.353	MON	3	30	02/05/2002	12/01/2026
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097			2	1	58,223	114.6420	49,396	43,088	46,446		972			7.500	5.264	MON	269	3,149	01/04/2002	12/01/2029
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109			2	1	18,372	114.6420	20,249	17,663	19,431		438			7.500	4.027	MON	110	1,245	04/15/2002	03/01/2030
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131			2	1	11,566	114.7160	11,404	9,941	10,912		255			7.500	4.304	MON	62	735	04/16/2002	09/01/2030
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136			2	1	14,614	114.7160	13,389	11,672	12,724		356			7.500	4.781	MON	73	863	01/04/2002	10/01/2030
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158			2	1	346,205	114.7160	374,096	326,106	357,842		11,183			7.500	4.780	MON	2,038	23,982	04/15/2002	01/01/2031
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186			2	1	1,587	114.7160	1,750	1,526	1,681		36			7.500	4.078	MON	10	112	04/15/2002	02/01/2031
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243			2	1	20,466	114.7160	22,571	19,676	21,564		518			7.500	4.279	MON	123	1,458	04/15/2002	05/01/2031
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354			2	1	27,929	114.7160	25,499	22,227	23,895		566			7.500	5.206	MON	139	1,638	01/04/2002	12/01/2031
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374			2	1	4,631	113.9540	3,925	3,445	3,729		58			7.000	4.260	MON	20	236	05/01/2002	03/01/2032
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381			2	1	129,790	113.8900	112,388	98,682	107,676		1,864			7.000	4.114	MON	576	6,760	05/01/2002	04/01/2032
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391			2	1	39,028	113.8900	33,549	29,457	32,680		986			7.000	3.929	MON	172	2,017	05/01/2002	04/01/2032
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443			2	1	24,241	112.4420	26,343	23,428	24,117		65			6.500	5.474	MON	127	1,481	07/15/2005	08/01/2032
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449			2	1	449,330	113.8900	485,351	426,158	472,798		13,794			7.000	3.935	MON	2,486	29,170	09/10/2003	07/01/2032
31283H-TN-5	FED HOME LOAN MTG CORP GOLD #G01457			2	1	95,120	109.8990	77,834	70,823	72,381		(17)			6.000	5.245	MON	354	4,147	06/02/2004	08/01/2029
31283H-UA-1	FED HOME LOAN MTG CORP GOLD #G01477			2	1	98,336	109.8910	105,702	96,187	98,285		(17)			6.000	5.251	MON	481	5,598	09/03/2004	12/01/2032
31283H-VE-2	FED HOME LOAN MTG CORP GOLD #G01513			2	1	324,855	109.8990	349,246	317,788	323,311		108			6.000	5.344	MON	1,589	18,420	08/03/2005	03/01/2033
31283H-VL-6	FED HOME LOAN MTG CORP GOLD #G01519			2	1	968,665	109.8990	967,129	880,015	908,153		(250)			6.000	4.603	MON	4,400	51,246	05/10/2005	02/01/2033
31283H-WK-7	FED HOME LOAN MTG CORP GOLD #G01550			2	1	69,128	109.8990	74,265	67,576	69,725		372			6.000	5.118	MON	338	3,939	09/22/2003	04/01/2033
31283H-WZ-4	FED HOME LOAN MTG CORP GOLD #G01564			2	1	1,769,922	109.8990	1,676,975	1,525,921	1,584,907		1,042			6.000	4.667	MON	7,630	88,914	02/06/2004	04/01/2033
31283H-W9-2	FED HOME LOAN MTG CORP GOLD #G01572			2	1	43,631	109.8990	46,780	42,567	43,961		57			6.000	4.880	MON	213	2,488	09/10/2003	05/01/2033
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597			2	1	8,283	109.8990	6,814	6,200	6,313		23			6.000	5.517	MON	31	363	05/10/2005	07/01/2033
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736			2	1	5,750	112.4420	6,249	5,558	5,742		18			6.500	5.353	MON	30	350	07/15/2005	09/01/2034
31283H-7E-9	FED HOME LOAN MTG CORP GOLD #G01793			2	1	60,497	109.8990	47,406	43,136	44,101		175			6.000	5.324	MON	216	2,514	05/10/2005	03/01/2035
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410			2	1	462,665	105.3790	506,795	480,926	471,677		3,275			5.000	5.754	MON	2,004	23,394	11/03/2006	01/01/2036
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434			2	1	15,468	111.2230	10,497	9,437	9,536		7			6.500	6.078	MON	51	583	08/09/2006	10/01/2036
3128M6-JM-1	FED HOME LOAN MTG CORP GOLD #G04468			2	1	1,412,766	104.9520	1,459,235	1,390,389	1,416,698		2,345			5.000	4.315	MON	5,793	67,196	02/26/2009	07/01/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
3128M6-VZ-8	FED HOME LOAN MTG CORP GOLD #G04832			2	1	21,949,144	104.9730	22,645,242	21,572,490	21,986,835		14,812			5.000	4.276	MON	89,885	1,042,442	02/25/2009	10/01/2038
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072			2	1	1,514,941	105.3790	1,659,437	1,574,731	1,533,064		(4,361)			5.000	5.465	MON	6,561	76,779	11/03/2006	08/01/2035
3128MJ-F9-6	FED HOME LOAN MTG CORP GOLD #G08191			2	1	10,090,060	104.9730	10,390,388	9,898,173	10,089,095		(8,839)			5.000	4.288	MON	41,242	480,590	03/09/2009	04/01/2037
3128MJ-GF-1	FED HOME LOAN MTG CORP GOLD #G08197			2	1	133,463	102.7560	147,340	143,389	140,087		3,968			4.500	5.376	MON	538	6,354	05/18/2007	02/01/2037
31283J-WD-9	FED HOME LOAN MTG CORP GOLD #G10644			2	1	3,505	102.4970	3,479	3,394	3,411		(19)			8.000	6.428	MON	23	221	03/07/2001	12/01/2011
31283J-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735			2	1	70,945	105.5190	72,791	68,984	69,456		(253)			7.500	6.303	MON	431	4,678	09/24/1998	09/01/2012
31283K-2X-5	FED HOME LOAN MTG CORP GOLD #G11690			2	1	520,608	103.7190	406,764	392,180	385,925		(193)			4.000	4.497	MON	1,307	15,259	07/15/2005	02/01/2020
31283K-4V-7	FED HOME LOAN MTG CORP GOLD #G11736			2	1	65,104	107.0160	67,153	62,750	64,614		(255)			5.000	3.967	MON	261	3,082	03/31/2009	04/01/2020
31283K-5N-4	FED HOME LOAN MTG CORP GOLD #G11753			2	1	267,792	106.5160	178,904	167,961	169,516		(219)			5.000	4.557	MON	700	8,050	07/13/2005	08/01/2020
31336W-CQ-0	FED HOME LOAN MTG CORP GOLD #G11880			2	1	71,820	106.5160	73,819	69,303	71,429		(268)			5.000	3.649	MON	289	3,352	03/31/2009	12/01/2020
3128M1-BF-5	FED HOME LOAN MTG CORP GOLD #G11938			2	1	25,821	105.4380	26,521	25,154	25,771		(32)			4.500	3.427	MON	94	1,090	03/05/2009	03/01/2021
3128M1-EC-9	FED HOME LOAN MTG CORP GOLD #G12031			2	1	569,484	108.6090	589,410	542,688	569,454		994			5.500	4.191	MON	2,487	29,161	08/27/2009	05/01/2021
3128M1-GT-0	FED HOME LOAN MTG CORP GOLD #G12110			2	1	52,444	107.2970	54,017	50,343	52,819		325			5.500	3.478	MON	231	2,655	03/30/2009	06/01/2021
3128M1-LA-5	FED HOME LOAN MTG CORP GOLD #G12221			2	1	94,372	107.4840	96,662	89,931	94,419		190			5.500	3.407	MON	412	4,752	08/27/2009	06/01/2021
3128M1-LH-0	FED HOME LOAN MTG CORP GOLD #G12228			2	1	57,350	107.2970	59,071	55,054	57,550		184			5.500	3.577	MON	252	2,906	03/30/2009	07/01/2021
3128M1-L7-2	FED HOME LOAN MTG CORP GOLD #G12250			2	1	11,734	105.4380	12,052	11,430	11,805		72			4.500	3.539	MON	43	497	03/05/2009	06/01/2021
3128M1-N3-9	FED HOME LOAN MTG CORP GOLD #G12310			2	1	345,110	107.2970	352,967	328,963	348,689		3,685			5.500	3.049	MON	1,508	17,239	08/27/2009	08/01/2021
3128M1-PA-1	FED HOME LOAN MTG CORP GOLD #G12317			2	1	518,774	107.2970	530,865	494,763	522,135		3,528			5.500	3.258	MON	2,268	26,096	08/27/2009	08/01/2021
3128M1-PE-3	FED HOME LOAN MTG CORP GOLD #G12321			2	1	311,392	107.2970	320,433	298,642	317,180		4,348			5.500	3.035	MON	1,369	15,683	03/31/2009	09/01/2021
3128M1-RM-3	FED HOME LOAN MTG CORP GOLD #G12392			2	1	7,103,431	107.2970	7,223,347	6,732,113	7,102,762		13,967			5.500	3.309	MON	30,856	357,699	08/28/2009	09/01/2021
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438			2	1	1,619,880	107.2970	1,657,328	1,544,619	1,627,952		9,034			5.500	3.344	MON	7,080	81,585	08/27/2009	12/01/2021
3128M1-TK-5	FED HOME LOAN MTG CORP GOLD #G12454			2	1	44,488	107.2970	45,822	42,706	45,148		480			5.500	3.176	MON	196	2,247	03/30/2009	11/01/2021
3128MB-AW-7	FED HOME LOAN MTG CORP GOLD #G12521			2	1	19,110,312	106.5160	19,397,708	18,211,138	19,082,954		116			5.000	3.003	MON	75,880	878,153	09/01/2009	12/01/2021
3128MB-AZ-0	FED HOME LOAN MTG CORP GOLD #G12524			2	1	14,324	107.2970	14,646	13,650	14,565		255			5.500	3.813	MON	63	719	08/27/2009	01/01/2022
3128MB-BR-7	FED HOME LOAN MTG CORP GOLD #G12548			2	1	292,319	107.2970	300,858	280,398	296,527		2,964			5.500	3.211	MON	1,285	14,806	03/31/2009	01/01/2022
3128MB-CN-5	FED HOME LOAN MTG CORP GOLD #G12577			2	1	482,620	107.2970	497,098	463,292	489,338		4,668			5.500	3.249	MON	2,123	24,442	03/30/2009	03/01/2022
3128MB-CT-2	FED HOME LOAN MTG CORP GOLD #G12582			2	1	444,243	107.2970	457,569	426,452	449,329		3,788			5.500	3.295	MON	1,955	22,399	03/30/2009	02/01/2022
3128MB-DD-6	FED HOME LOAN MTG CORP GOLD #G12600			2	1	356,410	107.2970	366,819	341,873	360,701		3,355			5.500	3.236	MON	1,567	17,998	03/31/2009	03/01/2022
3128MB-DG-9	FED HOME LOAN MTG CORP GOLD #G12603			2	1	456,903	107.2970	470,609	438,605	463,655		4,612			5.500	3.207	MON	2,010	23,139	03/30/2009	04/01/2022
3128MB-DJ-3	FED HOME LOAN MTG CORP GOLD #G12605			2	1	604,194	107.2970	617,778	575,765	608,541		4,964			5.500	3.208	MON	2,639	30,315	08/27/2009	04/01/2022
3128MB-DN-4	FED HOME LOAN MTG CORP GOLD #G12609			2	1	219,360	107.2970	225,729	210,378	222,010		1,832			5.500	3.223	MON	964	11,109	03/31/2009	04/01/2022
3128MB-EP-8	FED HOME LOAN MTG CORP GOLD #G12642			2	1	41,520	107.2970	42,454	39,567	41,640		131			5.500	3.372	MON	181	2,095	08/27/2009	04/01/2022
3128MB-FZ-5	FED HOME LOAN MTG CORP GOLD #G12684			2	1	298,195	107.2970	304,899	284,164	299,110		1,260			5.500	3.362	MON	1,302	15,026	08/27/2009	05/01/2022
3128MB-F5-1	FED HOME LOAN MTG CORP GOLD #G12688			2	1	229,784	107.2970	234,950	218,972	231,552		2,002			5.500	3.138	MON	1,004	11,495	08/27/2009	06/01/2022
3128MB-F8-5	FED HOME LOAN MTG CORP GOLD #G12691			2	1	773,984	105.6410	789,813	747,641	779,244		4,438			5.000	3.344	MON	3,115	36,106	03/30/2009	06/01/2022
3128MB-GE-1	FED HOME LOAN MTG CORP GOLD #G12697			2	1	10,161	107.2340	10,459	9,754	10,322		108			5.500	3.114	MON	45	517	03/30/2009	05/01/2022
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709			2	1	412,893	105.6410	421,064	398,582	417,393		3,501			5.000	3.149	MON	1,661	19,088	03/31/2009	07/01/2022
3128MB-GT-8	FED HOME LOAN MTG CORP GOLD #G12710			2	1	36,986	107.2340	37,795	35,246	37,105		170			5.500	3.370	MON	162	1,859	08/27/2009	07/01/2022
3128MB-G3-5	FED HOME LOAN MTG CORP GOLD #G12718			2	1	166,715	107.2340	171,456	159,889	168,758		1,458			5.500	3.186	MON	733	8,432	03/31/2009	07/01/2022
3128MB-HC-4	FED HOME LOAN MTG CORP GOLD #G12727			2	1	438,236	105.6410	447,199	423,321	446,116		6,090			5.000	2.970	MON	1,764	20,167	03/30/2009	07/01/2022
3128MB-HN-0	FED HOME LOAN MTG CORP GOLD #G12737			2	1	22,656	107.2340	23,322	21,748	22,950		227			5.500	3.338	MON	100	1,147	03/30/2009	08/01/2022
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743			2	1	1,545,516	107.2340	1,589,499	1,482,266	1,574,138		20,879			5.500	3.101	MON	6,794	77,954	03/31/2009	08/01/2022
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806			2	1	957,477	107.2340	985,551	919,062	970,479		9,885			5.500	3.408	MON	4,212	48,659	08/27/2009	09/01/2022
3128MB-LQ-8	FED HOME LOAN MTG CORP GOLD #G12835			2	1	25,743	107.2340	26,306	24,531	26,204		459			5.500	2.915	MON	112	1,284	08/27/2009	11/01/2022
3128MB-LX-3	FED HOME LOAN MTG CORP GOLD #G12842			2	1	24,146	104.7500	24,639	23,522	24,029		(72)			4.500	3.669	MON	88	1,029	03/05/2009	07/01/2022
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865			2	1	1,907,531	105.6410	1,938,715	1,835,198	1,916,494		10,731			5.000	3.267	MON	7,647	87,810	08/27/2009	10/01/2022
3128MB-MP-9	FED HOME LOAN MTG CORP GOLD #G12866			2	1	483,433	104.7500	493,312	470,942	484,534		1,107			4.500	3.365	MON	1,766	20,408	03/05/2009	10/01/2022
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881			2	1	41,716	104.7500	42,568	40,638	41,795		75			4.500	3.372	MON	152	1,760	03/05/2009	11/01/2022
3128MB-NB-9	FED HOME LOAN MTG CORP GOLD #G12886			2	1	330,438	105.6410	337,234	319,227	337,125		5,205			5.000	2.792	MON	1,330	15,146	03/24/2009	12/01/2022
3128MB-NM-5	FED HOME LOAN MTG CORP GOLD #G12896			2	1	77,891	105.6410	79,493	75,249	79,516		1,230			5.000	2.788	MON	314	3,575	03/24/2009	11/01/2022
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917			2	1	993,173	107.2340	1,021,056	952,172	1,010,749		11,832			5.500	3.074	MON	4,364	50,437	08/27/2009	12/01/2022
3128MB-QJ-9	FED HOME LOAN MTG CORP GOLD #G12957			2	1	809,337	107.2340	833,130	776,924	830,839		14,933			5.500	2.770	MON	3,561	40,976	03/30/2009	01/01/2023
3128MB-QT-7	FED HOME LOAN MTG CORP GOLD #G12966			2	1	773,927	107.2340	794,749	741,133	787,759		10,777			5.500	2.979	MON	3,397	38,971	08/27/2009	01/01/2023
3128MB-Q6-7	FED HOME LOAN MTG CORP GOLD #G12977			2	1	482,810	107.2970	497,294	463,475	486,418		2,894			5.500	3.559	MON	2,124	24,566	03/30/2009	10/01/2022
3128MB-Q7-5	FED HOME LOAN MTG CORP GOLD #G12978			2	1	641,087	107.2340	659,770	615,260	649,237		6,255			5.500	3.196	MON	2,820	32,415	03/31/2009	12/01/2022
3128MB-RG-4	FED HOME LOAN MTG CORP GOLD #G12987			2	1	17,587	107.2340	17,972	16,760	17,891		326			5.500	3.933	MON	77	885	08/27/2009	02/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006			2	1	15,032,794	105.6410	15,278,548	14,462,757	15,149,506		132,700			5.000	3.131	MON	60,262	690,435	08/27/2009	02/01/2023
3128MB-SD-0	FED HOME LOAN MTG CORP GOLD #G13016			2	1	950,395	105.6410	965,932	914,356	960,651		10,900			5.000	3.036	MON	3,810	43,715	08/27/2009	02/01/2023
3128MB-SK-4	FED HOME LOAN MTG CORP GOLD #G13022			2	1	725,177	107.2340	746,496	696,135	744,912		13,803			5.500	2.766	MON	3,191	36,697	03/30/2009	02/01/2023
3128MB-SM-0	FED HOME LOAN MTG CORP GOLD #G13024			2	1	590,413	107.2970	603,687	562,633	595,087		5,190			5.500	3.264	MON	2,579	29,680	08/27/2009	10/01/2022
3128MB-SN-8	FED HOME LOAN MTG CORP GOLD #G13025			2	1	204,430	107.2970	210,366	196,059	207,703		2,470			5.500	3.166	MON	899	10,325	03/31/2009	08/01/2022
3128MB-S8-1	FED HOME LOAN MTG CORP GOLD #G13043			2	1	476,853	107.2340	490,872	457,756	485,134		6,003			5.500	3.150	MON	2,098	24,216	03/30/2009	02/01/2023
3128MB-UA-3	FED HOME LOAN MTG CORP GOLD #G13077			2	1	471,945	107.2340	482,275	449,739	474,764		3,574			5.500	3.294	MON	2,061	23,867	08/27/2009	04/01/2023
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087			2	1	972,748	105.6410	991,584	938,638	991,973		15,046			5.000	2.755	MON	3,911	44,477	03/31/2009	04/01/2023
3128MB-UX-3	FED HOME LOAN MTG CORP GOLD #G13098			2	1	213,138	107.4840	218,311	203,110	215,379		2,426			5.500	3.095	MON	931	10,668	08/27/2009	09/01/2021
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122			2	1	2,991,946	105.6410	3,050,477	2,887,599	3,061,225		59,585			5.000	2.380	MON	12,032	134,827	03/31/2009	04/01/2023
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136			2	1	605,834	104.6250	617,476	590,181	604,724		(1,063)			4.500	3.470	MON	2,213	25,658	03/05/2009	05/01/2023
3128MB-WE-3	FED HOME LOAN MTG CORP GOLD #G13145			2	1	227,538	107.2340	234,085	218,293	231,152		2,644			5.500	3.166	MON	1,001	11,540	03/31/2009	04/01/2023
3128MB-X7-7	FED HOME LOAN MTG CORP GOLD #G13202			2	1	122,728	105.6410	125,252	118,564	123,952		1,047			5.000	3.222	MON	494	5,697	03/24/2009	07/01/2023
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206			2	1	1,465,765	105.6410	1,492,475	1,412,785	1,500,638		29,859			5.000	2.319	MON	5,887	66,112	03/31/2009	05/01/2023
3128MB-YV-3	FED HOME LOAN MTG CORP GOLD #G13224			2	1	2,907,414	104.6250	2,963,286	2,832,292	2,911,734		4,303			4.500	3.341	MON	10,621	121,317	03/05/2009	05/01/2023
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232			2	1	3,123,089	105.6410	3,181,319	3,011,454	3,172,397		36,352			5.000	2.896	MON	12,548	144,659	03/31/2009	06/01/2023
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240			2	1	31,312	105.6410	31,956	30,250	31,703		324			5.000	3.116	MON	126	1,454	03/24/2009	08/01/2023
3128MB-ZJ-9	FED HOME LOAN MTG CORP GOLD #G13245			2	1	786,224	107.2340	803,584	749,372	799,505		14,359			5.500	2.832	MON	3,435	39,269	08/27/2009	08/01/2023
3128MB-ZV-2	FED HOME LOAN MTG CORP GOLD #G13256			2	1	609,100	107.2340	622,818	580,800	615,815		7,353			5.500	3.018	MON	2,662	30,744	08/27/2009	09/01/2023
3128MB-4H-7	FED HOME LOAN MTG CORP GOLD #G13324			2	1	336,083	107.2340	343,439	320,270	339,835		4,339			5.500	2.974	MON	1,468	16,880	08/27/2009	11/01/2023
3128MB-4Q-7	FED HOME LOAN MTG CORP GOLD #G13331			2	1	31,326	107.2340	32,247	30,071	31,895		441			5.500	3.195	MON	138	1,587	03/30/2009	10/01/2023
3128MB-4Y-0	FED HOME LOAN MTG CORP GOLD #G13339			2	1	814,162	107.2340	835,461	779,098	825,857		9,801			5.500	3.151	MON	3,571	41,269	08/27/2009	12/01/2023
3128MB-4Z-7	FED HOME LOAN MTG CORP GOLD #G13340			2	1	42,526	107.2970	43,801	40,822	43,251		530			5.500	3.152	MON	187	2,149	03/30/2009	12/01/2021
3128MB-5G-8	FED HOME LOAN MTG CORP GOLD #G13347			2	1	1,127,116	107.2340	1,151,787	1,074,084	1,157,201		30,477			5.500	3.696	MON	4,923	56,254	08/27/2009	05/01/2023
3128MB-5K-9	FED HOME LOAN MTG CORP GOLD #G13350			2	1	19,166	107.2970	19,597	18,264	19,440		293			5.500	2.911	MON	84	958	08/27/2009	10/01/2022
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352			2	1	3,580,674	105.6410	3,654,014	3,458,909	3,663,918		70,687			5.000	2.591	MON	14,412	164,326	03/30/2009	12/01/2023
3128MB-5P-8	FED HOME LOAN MTG CORP GOLD #G13354			2	1	374,877	105.6410	381,709	361,328	382,683		6,553			5.000	2.717	MON	1,506	17,189	03/31/2009	11/01/2023
3128MB-7H-4	FED HOME LOAN MTG CORP GOLD #G13396			2	1	377,005	107.2340	388,089	361,907	383,462		4,750			5.500	3.143	MON	1,659	19,089	03/30/2009	12/01/2023
3128MC-AH-8	FED HOME LOAN MTG CORP GOLD #G13408			2	1	479,322	105.6410	487,158	461,147	482,732		4,009			5.000	3.133	MON	1,921	22,111	08/27/2009	01/01/2024
3128MC-BL-8	FED HOME LOAN MTG CORP GOLD #G13443			2	1	64,663	106.1410	66,153	62,326	65,471		588			5.000	2.977	MON	260	2,981	03/31/2009	04/01/2023
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452			2	1	29,799	105.6410	30,342	28,722	30,087		331			5.000	2.963	MON	120	1,370	03/31/2009	02/01/2024
3128MC-CK-9	FED HOME LOAN MTG CORP GOLD #G13474			2	1	10,969,787	104.6250	11,146,236	10,653,511	11,228,517		207,845			4.500	2.207	MON	39,951	451,883	04/01/2009	02/01/2024
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480			2	1	1,300,023	105.6410	1,324,396	1,253,681	1,353,290		41,738			5.000	1.577	MON	5,224	58,956	03/31/2009	02/01/2024
3128MC-CY-9	FED HOME LOAN MTG CORP GOLD #G13487			2	1	175,870	105.6410	179,075	169,513	180,121		2,888			5.000	2.407	MON	706	8,204	03/31/2009	02/01/2024
3128MC-C3-7	FED HOME LOAN MTG CORP GOLD #G13490			2	1	198,367	107.4840	203,181	189,033	199,211		1,064			5.500	3.332	MON	866	9,982	08/27/2009	12/01/2023
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492			2	1	2,788,264	105.6410	2,835,719	2,684,307	2,837,522		48,324			5.000	2.759	MON	11,185	126,864	08/27/2009	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501			2	1	3,075,957	105.6410	3,126,243	2,959,318	3,151,236		78,241			5.000	2.352	MON	12,330	138,847	08/27/2009	01/01/2024
3128MC-DF-9	FED HOME LOAN MTG CORP GOLD #G13502			2	1	776,372	105.6410	790,520	748,310	788,365		9,645			5.000	2.891	MON	3,118	35,780	03/31/2009	01/01/2024
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504			2	1	1,300,274	106.1410	1,331,024	1,254,019	1,312,916		8,820			5.000	3.071	MON	5,225	60,372	03/31/2009	12/01/2022
3128MC-DL-6	FED HOME LOAN MTG CORP GOLD #G13507			2	1	233,325	107.2340	238,432	222,347	239,222		6,104			5.500	2.299	MON	1,019	11,542	08/27/2009	01/01/2024
3128MC-DQ-5	FED HOME LOAN MTG CORP GOLD #G13511			2	1	34,157,799	104.6250	34,830,590	33,290,887	34,109,799		(22,752)			4.500	3.450	MON	124,841	1,448,778	03/31/2009	04/01/2024
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544			2	1	921,068	107.2340	941,228	877,730	921,365		3,023			5.500	3.368	MON	4,023	46,202	08/27/2009	10/01/2017
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546			2	1	4,058,320	105.6410	4,124,665	3,904,430	4,146,136		91,700			5.000	2.358	MON	16,268	184,691	08/27/2009	04/01/2024
3128MC-GE-9	FED HOME LOAN MTG CORP GOLD #G13597			2	1	127,727	107.2340	130,523	121,718	128,939		1,375			5.500	3.104	MON	558	6,382	08/27/2009	12/01/2023
3128MC-GU-3	FED HOME LOAN MTG CORP GOLD #G13611			2	1	26,159,006	105.6410	26,460,361	25,047,523	26,270,431		148,658			5.000	3.103	MON	104,365	1,199,048	08/28/2009	01/01/2024
3128MC-GW-9	FED HOME LOAN MTG CORP GOLD #G13613			2	1	567,810	107.2340	580,238	541,094	572,848		5,503			5.500	3.216	MON	2,480	28,507	08/27/2009	12/01/2023
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000			2	1	372,145	103.7190	404,221	389,728	376,845		1,066			4.000	5.126	MON	1,299	15,228	09/30/2004	07/01/2019
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005			2	1	47,635	106.7030	48,991	45,914	47,479		(147)			5.000	3.376	MON	191	2,231	03/31/2009	08/01/2019
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031			2	1	398,344	104.0940	321,280	308,645	304,191		990			4.000	4.627	MON	1,029	12,051	07/15/2005	01/01/2020
3128MM-BT-9	FED HOME LOAN MTG CORP GOLD #G18049			2	1	30,544	107.4840	31,286	29,107	30,194		(293)			5.500	3.832	MON	133	1,567	08/27/2009	04/01/2020
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050			2	1	542,065	103.4690	471,992	456,169	449,441		420			4.000	4.434	MON	1,521	17,937	07/15/2005	04/01/2020
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051			2	1	575,729	103.4690	495,240	478,637	472,228		1,710			4.000	4.549	MON	1,595	18,829	07/15/2005	05/01/2020
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080			2	1	244,101	103.4690	208,023	201,049	198,745		896			4.000	4.505	MON	670	7,885	07/15/2005	08/01/2020
3128MM-DA-8	FED HOME LOAN MTG CORP GOLD #G18096			2	1	49,303	107.4840	50,871	47,328	49,574		145			5.500	3.525	MON	217	2,519	03/30/2009	01/01/2021
3128MM-DK-6	FED HOME LOAN MTG CORP GOLD #G18105			2	1	168,318	106.1410	172,573	162,589	169,419		455			5.000	3.231	MON	677	7,849	03/30/2009	03/01/2021
3128MM-DL-4	FED HOME LOAN MTG CORP GOLD #G18106			2	1	31,520	107.2970	32,466	30,258	31,849		154			5.500	3.280	MON	139	1,605	03/30/2009	03/01/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3128MM-DQ-3	FED HOME LOAN MTG CORP GOLD #G18110			2	1	963,088	107.2970	991,979	924,518	970,859		4,195			5.500	3.411	MON	4,237	48,972	03/30/2009	04/01/2021
3128MM-DU-4	FED HOME LOAN MTG CORP GOLD #G18114			2	1	124,796	107.2970	127,602	118,924	125,473		761			5.500	3.284	MON	545	6,268	08/27/2009	05/01/2021
3128MM-EH-2	FED HOME LOAN MTG CORP GOLD #G18135			2	1	71,512	107.2970	73,120	68,147	72,906		1,283			5.500	2.634	MON	312	3,584	08/27/2009	08/01/2021
3128MM-ER-0	FED HOME LOAN MTG CORP GOLD #G18143			2	1	450,854	107.2970	464,378	432,798	459,586		5,181			5.500	2.937	MON	1,984	22,908	03/30/2009	10/01/2021
3128MM-E6-6	FED HOME LOAN MTG CORP GOLD #G18156			2	1	157,520	106.1410	161,503	152,159	160,173		1,727			5.000	2.918	MON	634	7,310	03/30/2009	12/01/2021
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157			2	1	1,169,689	107.2970	1,204,062	1,122,178	1,192,927		14,306			5.500	2.995	MON	5,143	59,463	03/31/2009	12/01/2021
3128MM-FD-0	FED HOME LOAN MTG CORP GOLD #G18163			2	1	232,566	107.2970	237,795	221,623	232,472		162			5.500	3.547	MON	1,016	11,763	08/27/2009	01/01/2022
3128MM-FM-0	FED HOME LOAN MTG CORP GOLD #G18171			2	1	38,822	105.6410	39,529	37,419	39,325		315			5.000	2.956	MON	156	1,805	03/31/2009	03/01/2022
3128MM-FS-7	FED HOME LOAN MTG CORP GOLD #G18176			2	1	15,679	105.6410	15,965	15,113	15,946		183			5.000	2.811	MON	63	725	03/31/2009	04/01/2022
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189			2	1	367,666	105.6410	375,185	355,152	374,210		4,140			5.000	2.926	MON	1,480	17,153	03/30/2009	06/01/2022
3128MM-GD-9	FED HOME LOAN MTG CORP GOLD #G18195			2	1	224,015	107.2340	228,918	213,475	225,179		1,219			5.500	3.359	MON	978	11,309	08/27/2009	07/01/2022
3128MM-GH-0	FED HOME LOAN MTG CORP GOLD #G18199			2	1	88,855	107.2340	91,123	84,975	89,977		722			5.500	3.289	MON	389	4,502	08/27/2009	08/01/2022
3128MM-GN-7	FED HOME LOAN MTG CORP GOLD #G18204			2	1	75,755	107.2340	77,413	72,191	76,861		1,196			5.500	2.936	MON	331	3,736	08/27/2009	09/01/2022
3128MM-GU-1	FED HOME LOAN MTG CORP GOLD #G18210			2	1	242,873	107.2340	249,779	232,928	249,105		4,088			5.500	2.855	MON	1,068	12,256	03/31/2009	10/01/2022
3128MM-G5-6	FED HOME LOAN MTG CORP GOLD #G18219			2	1	32,640	107.2340	33,600	31,333	33,592		606			5.500	2.737	MON	144	1,657	03/30/2009	11/01/2022
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229			2	1	85,578	105.6410	87,338	82,675	87,800		1,547			5.000	2.600	MON	344	3,946	03/24/2009	01/01/2023
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233			2	1	423,944	105.6410	432,664	409,562	435,251		7,496			5.000	2.526	MON	1,707	19,529	03/24/2009	02/01/2023
3128MM-HL-0	FED HOME LOAN MTG CORP GOLD #G18234			2	1	339,550	107.2340	346,982	323,574	341,271		2,191			5.500	3.344	MON	1,483	17,223	08/27/2009	02/01/2023
3128MM-H6-3	FED HOME LOAN MTG CORP GOLD #G18252			2	1	621,603	107.2340	635,209	592,355	619,718		(893)			5.500	3.623	MON	2,715	31,773	08/27/2009	05/01/2023
3128MM-JB-0	FED HOME LOAN MTG CORP GOLD #G18257			2	1	693,931	104.6250	707,267	676,002	689,937		(2,969)			4.500	3.652	MON	2,535	29,670	03/05/2009	06/01/2023
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258			2	1	138,005	105.6410	140,520	133,017	140,102		1,377			5.000	2.847	MON	554	6,388	03/31/2009	06/01/2023
3128MM-JD-6	FED HOME LOAN MTG CORP GOLD #G18259			2	1	21,806	107.2340	22,284	20,780	21,982		215			5.500	4.218	MON	95	1,110	08/27/2009	06/01/2023
3128MM-JK-0	FED HOME LOAN MTG CORP GOLD #G18265			2	1	713,941	107.2340	731,337	681,998	722,199		8,205			5.500	3.166	MON	3,126	36,072	08/27/2009	07/01/2023
3128MM-JP-9	FED HOME LOAN MTG CORP GOLD #G18269			2	1	405,163	107.2340	417,074	388,937	418,927		9,055			5.500	2.185	MON	1,783	20,508	03/30/2009	08/01/2023
3128MM-JT-1	FED HOME LOAN MTG CORP GOLD #G18273			2	1	393,887	107.2340	402,508	375,354	403,866		9,983			5.500	2.418	MON	1,720	19,777	08/27/2009	09/01/2023
3128MM-JY-0	FED HOME LOAN MTG CORP GOLD #G18278			2	1	24,808	107.2340	25,351	23,641	25,383		624			5.500	3.909	MON	108	1,247	08/27/2009	10/01/2023
3128MM-J8-7	FED HOME LOAN MTG CORP GOLD #G18286			2	1	42,926	105.6410	43,709	41,375	44,233		1,049			5.000	2.051	MON	172	1,956	03/31/2009	12/01/2023
3128MM-J9-5	FED HOME LOAN MTG CORP GOLD #G18287			2	1	172,524	107.2340	177,430	165,460	178,091		4,099			5.500	2.268	MON	758	8,719	03/31/2009	12/01/2023
3128MM-KG-7	FED HOME LOAN MTG CORP GOLD #G18294			2	1	526,242	107.2340	541,713	505,167	533,997		5,163			5.500	3.156	MON	2,315	27,011	03/30/2009	01/01/2024
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306			2	1	6,548,235	104.5000	6,666,098	6,379,041	6,525,163		(14,361)			4.500	3.521	MON	23,921	279,223	03/05/2009	04/01/2024
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD #G18307			2	1	8,373,838	105.6410	8,530,733	8,075,239	8,429,494		65,280			5.000	3.198	MON	33,647	391,809	03/31/2009	04/01/2024
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024			2	1	77,252	106.9930	83,526	78,067	77,663		122			7.000	7.504	MON	455	4,938	07/20/1995	12/01/2013
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030			2	1	71,691	107.8060	78,100	72,445	71,994		147			7.000	7.548	MON	423	4,800	07/20/1995	03/01/2014
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056			2	1	1,367,579	106.0670	1,465,195	1,381,393	1,372,384		1,900			5.500	5.700	MON	6,331	72,444	01/25/2006	10/01/2035
3128MS-CU-2	FED HOME LOAN MTG CORP GOLD #H00083			2	1	5,529,609	106.0670	5,924,307	5,585,464	5,551,475		8,884			5.500	5.705	MON	25,600	297,108	01/25/2006	12/01/2035
3128MS-DJ-6	FED HOME LOAN MTG CORP GOLD #H00105			2	1	4,211,500	106.0670	4,512,114	4,254,041	4,239,889		6,974			5.500	5.625	MON	19,498	224,829	01/25/2006	12/01/2035
3128PB-ZD-9	FED HOME LOAN MTG CORP GOLD #J00740			2	1	151,158	108.6090	156,447	144,045	149,217		(1,593)			5.500	4.142	MON	660	7,809	08/27/2009	12/01/2020
3128PC-FY-3	FED HOME LOAN MTG CORP GOLD #J01083			2	1	443,909	107.4840	454,683	423,022	444,144		938			5.500	3.334	MON	1,939	22,423	08/27/2009	01/01/2021
3128PC-UK-6	FED HOME LOAN MTG CORP GOLD #J01486			2	1	18,658	106.1410	19,129	18,023	18,461		(84)			5.000	3.856	MON	75	863	03/30/2009	03/01/2021
3128PC-XD-9	FED HOME LOAN MTG CORP GOLD #J01576			2	1	15,531	106.1410	15,924	15,002	15,563		11			5.000	3.203	MON	63	711	03/30/2009	04/01/2021
3128PC-Y5-5	FED HOME LOAN MTG CORP GOLD #J01632			2	1	80,480	107.2970	82,290	76,693	82,807		2,340			5.500	1.988	MON	352	3,898	08/27/2009	04/01/2021
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074			2	1	274,967	103.4690	145,196	140,328	137,608		(298)			4.000	4.643	MON	468	5,161	07/15/2005	06/01/2020
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322			2	1	12,447	104.0940	8,267	7,942	7,858		21			4.000	4.477	MON	26	302	07/15/2005	06/01/2019
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409			2	1	725,328	103.4690	471,589	455,779	447,397		(809)			4.000	4.558	MON	1,519	17,394	07/15/2005	08/01/2020
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428			2	1	75,260	103.4690	57,725	55,790	55,154		225			4.000	4.545	MON	186	2,166	07/15/2005	08/01/2020
3128PE-BN-7	FED HOME LOAN MTG CORP GOLD #J02745			2	1	621,869	107.2340	635,480	592,609	618,079		(1,920)			5.500	3.563	MON	2,716	31,172	08/27/2009	07/01/2019
3128PE-SW-9	FED HOME LOAN MTG CORP GOLD #J03233			2	1	24,550	106.1410	25,173	23,717	24,314		(163)			5.000	3.929	MON	99	1,159	03/24/2009	08/01/2021
3128PE-TW-8	FED HOME LOAN MTG CORP GOLD #J03265			2	1	43,189	107.2970	44,484	41,459	44,095		723			5.500	2.779	MON	190	2,161	03/30/2009	08/01/2021
3128PE-XQ-6	FED HOME LOAN MTG CORP GOLD #J03387			2	1	420,208	107.2970	432,813	403,379	441,312		16,496			5.500	2.213	MON	1,849	20,645	03/30/2009	09/01/2021
3128PE-XR-4	FED HOME LOAN MTG CORP GOLD #J03388			2	1	376,383	107.2970	384,846	358,674	383,059		6,033			5.500	2.616	MON	1,644	18,864	08/27/2009	09/01/2021
3128PE-YK-8	FED HOME LOAN MTG CORP GOLD #J03414			2	1	7,355	107.2970	7,521	7,009	7,732		393			5.500	3.023	MON	32	344	08/27/2009	09/01/2021
3128PE-2X-5	FED HOME LOAN MTG CORP GOLD #J03490			2	1	388,265	107.2970	396,995	369,997	386,145		(900)			5.500	3.723	MON	1,696	19,662	08/27/2009	10/01/2021
3128PE-7C-6	FED HOME LOAN MTG CORP GOLD #J03591			2	1	108,920	107.2970	111,944	104,331	110,495		1,457			5.500	3.025	MON	478	5,374	08/27/2009	10/01/2021
3128PF-H2-4	FED HOME LOAN MTG CORP GOLD #J03849			2	1	159,284	106.1410	163,311	153,863	160,479		1,189			5.000	3.235	MON	641	7,291	03/30/2009	11/01/2021
3128PF-KF-1	FED HOME LOAN MTG CORP GOLD #J03894			2	1	32,764	106.1410	33,519	31,579	33,603		895			5.000	2.662	MON	132	1,413	03/31/2009	11/01/2021
3128PF-LU-7	FED HOME LOAN MTG CORP GOLD #J03939			2	1	71,080	107.2970	72,678	67,736	72,222		1,295			5.500	3.017	MON	310	3,502	08/27/2009	12/01/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3128PF-N2-7	FED HOME LOAN MTG CORP GOLD #J04009			2	1	17,779	106.1410	18,189	17,137	17,459		(220)			5.000	4.262	MON	71	851	03/31/2009	12/01/2021
3128PF-PG-4	FED HOME LOAN MTG CORP GOLD #J04023			2	1	112,889	107.2970	116,276	108,368	113,466		605			5.500	3.585	MON	497	5,755	03/30/2009	01/01/2022
3128PF-R4-9	FED HOME LOAN MTG CORP GOLD #J04107			2	1	257,877	107.2340	263,522	245,744	260,760		2,683			5.500	2.845	MON	1,126	13,055	08/27/2009	01/01/2022
3128PF-SJ-5	FED HOME LOAN MTG CORP GOLD #J04121			2	1	260,082	107.2340	265,774	247,844	262,059		2,771			5.500	4.053	MON	1,136	12,687	08/27/2009	01/01/2022
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148			2	1	1,419,549	107.2340	1,450,620	1,352,756	1,403,414		(12,900)			5.500	3.861	MON	6,200	72,370	08/27/2009	01/01/2022
3128PF-YD-1	FED HOME LOAN MTG CORP GOLD #J04308			2	1	43,127	107.2340	44,394	41,399	43,999		621			5.500	2.881	MON	190	2,160	03/30/2009	02/01/2022
3128PF-5U-5	FED HOME LOAN MTG CORP GOLD #J04459			2	1	15,138	105.6410	15,414	14,591	15,231		105			5.000	3.194	MON	61	694	03/31/2009	03/01/2022
3128PG-F9-9	FED HOME LOAN MTG CORP GOLD #J04692			2	1	14,237	107.2340	14,655	13,667	14,820		441			5.500	1.910	MON	63	693	03/30/2009	04/01/2022
3128PG-MQ-3	FED HOME LOAN MTG CORP GOLD #J04867			2	1	22,671	107.2340	23,338	21,763	23,502		631			5.500	2.171	MON	100	1,119	03/30/2009	05/01/2022
3128PG-UE-1	FED HOME LOAN MTG CORP GOLD #J05081			2	1	469,316	105.6410	477,868	452,353	464,752		(3,017)			5.000	3.793	MON	1,885	22,142	03/31/2009	06/01/2022
3128PG-VQ-3	FED HOME LOAN MTG CORP GOLD #J05123			2	1	97,313	107.2340	100,080	93,328	97,848		543			5.500	3.257	MON	428	4,869	03/31/2009	06/01/2022
3128PG-W5-8	FED HOME LOAN MTG CORP GOLD #J05168			2	1	102,430	107.2340	105,182	98,086	102,848		241			5.500	3.517	MON	450	5,247	08/27/2009	07/01/2022
3128PG-2W-2	FED HOME LOAN MTG CORP GOLD #J05289			2	1	35,315	105.6410	35,959	34,039	36,800		726			5.000	2.034	MON	142	1,656	03/31/2009	08/01/2022
3128PH-AJ-0	FED HOME LOAN MTG CORP GOLD #J05409			2	1	1,256,496	105.6410	1,280,185	1,211,830	1,271,166		10,599			5.000	3.115	MON	5,049	57,862	03/31/2009	08/01/2022
3128PH-AK-7	FED HOME LOAN MTG CORP GOLD #J05410			2	1	333,598	107.2340	342,556	319,446	344,688		10,244			5.500	2.507	MON	1,464	16,166	08/27/2009	08/01/2022
3128PH-CE-9	FED HOME LOAN MTG CORP GOLD #J05469			2	1	66,515	107.2340	68,471	63,852	66,370		(68)			5.500	3.855	MON	293	3,402	03/30/2009	07/01/2022
3128PH-E9-8	FED HOME LOAN MTG CORP GOLD #J05560			2	1	22,212	107.2340	22,865	21,323	24,260		1,609			5.500	(0.366)	MON	98	1,065	03/30/2009	09/01/2022
3128PH-GX-3	FED HOME LOAN MTG CORP GOLD #J05614			2	1	154,590	107.2340	158,986	148,260	160,007		4,195			5.500	2.203	MON	680	7,519	03/31/2009	09/01/2022
3128PH-J4-4	FED HOME LOAN MTG CORP GOLD #J05683			2	1	882,539	107.2340	908,484	847,195	903,843		16,446			5.500	2.909	MON	3,883	44,890	03/30/2009	10/01/2022
3128PH-NE-7	FED HOME LOAN MTG CORP GOLD #J05789			2	1	27,284	107.2340	28,086	26,192	27,945		543			5.500	2.590	MON	120	1,328	03/30/2009	10/01/2022
3128PH-3E-9	FED HOME LOAN MTG CORP GOLD #J06197			2	1	41,247	107.4840	42,559	39,595	41,667		453			5.500	3.116	MON	181	2,041	03/30/2009	10/01/2021
3128PJ-BX-4	FED HOME LOAN MTG CORP GOLD #J06354			2	1	29,111	107.9840	30,176	27,945	29,175		181			5.500	3.657	MON	128	1,438	03/30/2009	11/01/2022
3128PJ-CD-7	FED HOME LOAN MTG CORP GOLD #J06368			2	1	16,083	107.2340	16,556	15,439	16,281		199			5.500	3.097	MON	71	802	03/30/2009	11/01/2022
3128PJ-F5-1	FED HOME LOAN MTG CORP GOLD #J06488			2	1	25,126	107.2340	25,864	24,119	25,438		229			5.500	3.317	MON	111	1,281	03/30/2009	12/01/2022
3128PJ-F9-3	FED HOME LOAN MTG CORP GOLD #J06492			2	1	27,712	107.2340	28,527	26,603	28,719		657			5.500	2.299	MON	122	1,392	03/30/2009	12/01/2022
3128PJ-JH-1	FED HOME LOAN MTG CORP GOLD #J06564			2	1	6,032	105.6410	6,142	5,814	6,440		273			5.000	0.623	MON	24	276	03/31/2009	12/01/2022
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626			2	1	1,353,152	108.6090	1,400,500	1,289,484	1,342,919		(5,879)			5.500	3.948	MON	5,910	69,518	08/27/2009	12/01/2022
3128PJ-ML-8	FED HOME LOAN MTG CORP GOLD #J06663			2	1	9,490	107.2340	9,769	9,110	9,648		134			5.500	2.830	MON	42	472	03/30/2009	12/01/2022
3128PJ-M3-8	FED HOME LOAN MTG CORP GOLD #J06678			2	1	27,593	107.2340	28,306	26,396	27,741		192			5.500	3.413	MON	121	1,376	08/27/2009	01/01/2023
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806			2	1	349,977	105.6410	357,175	338,104	351,064		916			5.000	3.510	MON	1,409	16,236	03/24/2009	02/01/2023
3128PJ-S6-5	FED HOME LOAN MTG CORP GOLD #J06841			2	1	332,355	105.6410	338,412	320,342	340,225		6,029			5.000	2.519	MON	1,335	15,098	03/31/2009	01/01/2023
3128PJ-TF-4	FED HOME LOAN MTG CORP GOLD #J06850			2	1	601,271	107.2340	614,432	572,981	593,350		(5,435)			5.500	3.853	MON	2,626	30,597	08/27/2009	01/01/2023
3128PJ-TZ-0	FED HOME LOAN MTG CORP GOLD #J06868			2	1	265,640	107.7410	272,736	253,141	269,760		4,191			5.500	2.400	MON	1,160	13,252	08/27/2009	01/01/2023
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890			2	1	503,648	106.6410	518,848	486,539	502,519		778			5.000	3.349	MON	2,027	23,258	03/30/2009	02/01/2018
3128PJ-XF-9	FED HOME LOAN MTG CORP GOLD #J06978			2	1	277,643	105.6410	283,322	268,194	289,062		8,791			5.000	1.809	MON	1,117	12,330	03/30/2009	02/01/2023
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567			2	1	28,167	106.6530	28,902	27,099	28,456		331			5.000	3.103	MON	113	1,297	08/27/2009	04/01/2023
3128PK-QX-5	FED HOME LOAN MTG CORP GOLD #J07670			2	1	386,093	105.6410	393,967	372,931	392,011		5,172			5.000	2.711	MON	1,554	17,683	03/31/2009	04/01/2023
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714			2	1	771,827	106.7660	792,799	742,560	771,957		242			5.000	3.383	MON	3,094	36,051	08/27/2009	04/01/2023
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813			2	1	907,918	104.6250	925,365	884,459	907,987		(540)			4.500	3.461	MON	3,317	38,719	03/05/2009	05/01/2023
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891			2	1	3,852,305	105.6410	3,931,064	3,721,166	3,996,303		118,369			5.000	1.792	MON	15,505	170,647	03/31/2009	05/01/2023
3128PK-YX-6	FED HOME LOAN MTG CORP GOLD #J07926			2	1	509,579	105.6410	518,865	491,161	512,511		3,872			5.000	3.223	MON	2,047	23,223	03/31/2009	05/01/2023
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096			2	1	33,933	105.6410	34,631	32,782	35,326		1,104			5.000	1.618	MON	137	1,502	03/24/2009	06/01/2023
3128PL-B5-0	FED HOME LOAN MTG CORP GOLD #J08160			2	1	505,740	105.6410	516,141	488,582	511,730		4,764			5.000	3.137	MON	2,036	23,425	03/24/2009	12/01/2022
3128PL-DF-6	FED HOME LOAN MTG CORP GOLD #J08202			2	1	51,197	105.6410	52,130	49,347	52,092		664			5.000	2.844	MON	206	2,368	03/31/2009	07/01/2023
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255			2	1	4,233,554	107.2970	4,328,740	4,034,357	4,307,575		77,987			5.500	3.082	MON	18,491	214,819	08/27/2009	12/01/2022
3128PL-J7-8	FED HOME LOAN MTG CORP GOLD #J08386			2	1	143,265	107.2340	146,401	136,524	148,082		5,142			5.500	1.686	MON	626	6,818	08/27/2009	07/01/2023
3128PL-NZ-1	FED HOME LOAN MTG CORP GOLD #J08508			2	1	32,751	107.2340	33,714	31,439	33,125		360			5.500	3.207	MON	144	1,669	03/30/2009	08/01/2023
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525			2	1	2,117,326	107.2340	2,163,670	2,017,702	2,237,684		118,933			5.500	0.689	MON	9,248	100,703	08/27/2009	08/01/2023
3128PL-P2-2	FED HOME LOAN MTG CORP GOLD #J08541			2	1	182,776	107.2340	186,777	174,176	190,285		8,167			5.500	1.585	MON	798	8,293	08/27/2009	09/01/2023
3128PL-QR-6	FED HOME LOAN MTG CORP GOLD #J08564			2	1	580,764	107.2340	597,258	556,965	595,677		9,324			5.500	2.602	MON	2,553	29,783	08/27/2009	09/01/2023
3128PL-Q7-0	FED HOME LOAN MTG CORP GOLD #J08578			2	1	13,634	107.2340	13,933	12,993	14,369		736			5.500	0.770	MON	60	640	08/27/2009	08/01/2023
3128PL-Q8-8	FED HOME LOAN MTG CORP GOLD #J08579			2	1	90,944	107.2340	92,934	86,664	93,287		2,455			5.500	2.064	MON	397	4,345	08/27/2009	08/01/2023
3128PL-TP-7	FED HOME LOAN MTG CORP GOLD #J08658			2	1	229,423	107.2340	236,168	220,235	252,823		18,112			5.500	(0.890)	MON	1,009	10,959	03/30/2009	09/01/2023
3128PL-UJ-9	FED HOME LOAN MTG CORP GOLD #J08685			2	1	39,096	105.6410	39,901	37,770	39,732		599			5.000	2.924	MON	157	1,785	03/24/2009	09/01/2023
3128PL-WH-1	FED HOME LOAN MTG CORP GOLD #J08748			2	1	53,436	107.2340	54,778	51,083	55,734		2,063			5.500	1.715	MON	234	2,572	08/27/2009	10/01/2023
3128PL-X8-0	FED HOME LOAN MTG CORP GOLD #J08803			2	1	374,518	105.6410	382,221	361,812	383,652		7,521			5.000	2.459	MON	1,508	17,020	03/24/2009	10/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899			2	1	2,918,323	105.6410	2,978,064	2,819,052	3,132,054		(175,483)			5.000	0.360	MON	11,746	124,070	03/31/2009	10/01/2023
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995			2	1	1,794,245	105.6410	1,830,232	1,732,508	1,901,628		(88,404)			5.000	1.101	MON	7,219	78,577	03/31/2009	11/01/2023
3128PL-7L-0	FED HOME LOAN MTG CORP GOLD #J08999			2	1	140,152	107.2340	143,220	133,558	139,488		(188)			5.500	3.608	MON	612	7,191	08/27/2009	12/01/2023
3128PM-A3-4	FED HOME LOAN MTG CORP GOLD #J09026			2	1	360,096	107.2340	370,336	345,352	369,509		(9,280)			5.500	2.693	MON	1,583	17,732	03/31/2009	12/01/2023
3128PM-FE-5	FED HOME LOAN MTG CORP GOLD #J09165			2	1	15,867	105.6410	16,156	15,294	18,193		(1,583)			5.000	(1.713)	MON	64	700	03/31/2009	12/01/2023
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193			2	1	70,591	108.0220	72,666	67,269	71,400		(1,017)			5.500	2.616	MON	308	3,518	08/27/2009	01/01/2019
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234			2	1	715,495	105.6410	730,210	691,221	711,161		(58)			5.000	3.697	MON	2,880	33,022	03/24/2009	01/01/2024
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265			2	1	550,856	106.7030	567,775	532,107	548,411		(1,008)			5.000	3.535	MON	2,217	25,672	03/30/2009	01/01/2019
3128PM-J3-5	FED HOME LOAN MTG CORP GOLD #J09282			2	1	180,174	107.8590	186,377	172,796	177,879		(941)			5.500	4.285	MON	792	9,254	03/31/2009	11/01/2023
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299			2	1	229,823	107.7760	236,040	219,010	237,304		(8,397)			5.500	1.443	MON	1,004	10,559	08/27/2009	02/01/2019
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305			2	1	14,025	106.7660	14,466	13,549	14,187		(185)			5.000	3.087	MON	56	640	03/24/2009	02/01/2024
3128PM-L9-9	FED HOME LOAN MTG CORP GOLD #J09352			2	1	701,001	105.6410	714,003	675,879	703,479		(3,796)			5.000	3.164	MON	2,816	32,688	03/31/2009	03/01/2024
3128PM-MD-9	FED HOME LOAN MTG CORP GOLD #J09356			2	1	496,620	105.6410	505,670	478,670	503,070		(5,883)			5.000	2.837	MON	1,994	23,123	03/31/2009	02/01/2024
3128PM-MU-1	FED HOME LOAN MTG CORP GOLD #J09371			2	1	239,914	105.6410	244,285	231,242	238,430		(73)			5.000	3.706	MON	964	11,253	03/31/2009	03/01/2024
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412			2	1	593,883	108.1090	611,834	565,940	610,952		(17,840)			5.500	1.878	MON	2,594	30,563	08/27/2009	03/01/2019
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475			2	1	228,295	104.6250	232,682	222,397	226,902		(931)			4.500	3.603	MON	834	9,731	03/05/2009	04/01/2024
3128PM-Q9-4	FED HOME LOAN MTG CORP GOLD #J09480			2	1	241,344	105.6410	245,742	232,620	238,331		(1,683)			5.000	3.920	MON	969	11,419	03/31/2009	03/01/2024
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520			2	1	684,861	104.6250	698,022	667,166	681,010		(2,453)			4.500	3.542	MON	2,502	29,444	03/05/2009	04/01/2024
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649			2	1	1,626,281	105.5000	1,671,395	1,584,261	1,616,118		(6,826)			4.500	3.786	MON	5,941	70,314	03/05/2009	04/01/2024
3128PM-XH-8	FED HOME LOAN MTG CORP GOLD #J09680			2	1	182,389	105.6410	186,140	176,201	180,500		(1,069)			5.000	4.107	MON	734	8,762	03/24/2009	05/01/2024
3128PN-BS-6	FED HOME LOAN MTG CORP GOLD #J09949			2	1	334,146	106.1410	341,216	321,475	332,221		(2,211)			5.000	3.648	MON	1,339	15,589	08/27/2009	07/01/2023
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363			2	1	1,612,930	107.2340	1,648,234	1,537,038	1,593,080		(13,493)			5.500	3.976	MON	7,045	83,242	08/27/2009	07/01/2024
31282C-BC-0	FED HOME LOAN MTG CORP GOLD #M30035			2	1	2,595,314	104.4380	2,607,799	2,496,995	2,586,596		(8,283)			4.500	1.814	MON	9,364	103,710	09/29/2009	04/01/2022
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054			2	1	225,747	106.4660	246,034	231,091	227,176		94			6.000	6.630	MON	1,155	13,546	02/19/1999	08/01/2028
31283Y-5R-5	FED HOME LOAN MTG CORP GOLD #P20057			2	1	97,837	106.8460	105,657	98,887	97,996		(202)			7.000	7.360	MON	577	6,889	06/11/1999	08/01/2028
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064			2	1	163,770	105.2760	176,492	167,647	164,379		(641)			6.000	6.650	MON	838	9,969	02/19/1999	08/01/2028
31283Y-DR-6	FED HOME LOAN MTG CORP GOLD #P20213			2	1	408,802	110.4360	457,035	413,846	411,060		(107)			7.000	7.217	MON	2,414	28,915	06/11/1999	04/01/2029
31283Y-FS-2	FED HOME LOAN MTG CORP GOLD #P20278			2	1	488,476	110.4980	539,591	488,324	488,470		40			7.500	7.489	MON	3,052	36,541	10/29/1999	08/01/2029
31361C-U9-0	FED NATL MTG ASSOC #027608			2	1	16,502	100.9330	16,282	16,131	16,310		(36)			8.500	7.787	MON	114	1,350	10/10/2000	06/01/2016
31361M-ML-0	FED NATL MTG ASSOC #035463			2	1	3,381	113.8540	3,692	3,243	3,362		(12)			9.000	6.917	MON	24	287	10/31/2001	02/01/2017
313615-H4-1	FED NATL MTG ASSOC #050651			2	1	2,862	116.4160	3,204	2,752	2,928		17			9.000	6.612	MON	21	247	04/26/1995	08/01/2022
313615-L4-6	FED NATL MTG ASSOC #050747			2	1	342,927	113.0540	389,153	344,217	342,922		(41)			7.000	7.137	MON	2,008	23,678	03/31/1993	06/01/2023
31365D-JD-8	FED NATL MTG ASSOC #124560			2	1	6,003	115.4020	6,741	5,841	6,003		8			8.000	6.923	MON	39	459	06/11/1999	11/01/2022
31365D-MA-0	FED NATL MTG ASSOC #124653			2	1	968	113.6870	883	777	829		5			7.500	5.209	MON	5	57	02/07/2002	01/01/2023
31365D-T7-0	FED NATL MTG ASSOC #124874			2	1	189,968	113.0540	215,576	190,683	189,990		8			7.000	7.141	MON	1,112	13,078	03/31/1993	05/01/2023
31365T-2M-1	FED NATL MTG ASSOC #137680			2	1	288	116.1710	322	277	295		3			9.000	6.561	MON	2	25	04/26/1995	12/01/2021
31367U-2S-3	FED NATL MTG ASSOC #179985			2	1	5,631	113.6870	4,773	4,198	4,388		(2)			7.500	5.816	MON	26	307	02/07/2002	09/01/2022
31368H-BN-2	FED NATL MTG ASSOC #190045			2	1	18,719	111.1130	19,870	17,883	18,636		(56)			8.500	6.229	MON	127	1,474	04/23/1996	04/01/2017
31368H-H2-2	FED NATL MTG ASSOC #190249			2	1	6,656	111.8270	7,512	6,717	6,663		4			6.500	6.822	MON	36	429	05/01/1998	10/01/2023
31368H-JV-6	FED NATL MTG ASSOC #190276			2	1	5,338	111.8270	5,684	5,083	5,348		13			6.500	4.756	MON	28	323	01/12/2004	10/01/2024
31368H-K8-5	FED NATL MTG ASSOC #190319			2	1	7,696	112.4420	6,703	5,962	5,989		1			6.500	6.333	MON	32	379	07/02/2002	02/01/2032
31368H-K9-3	FED NATL MTG ASSOC #190320			2	1	21,280	113.9240	23,196	20,361	22,607		516			7.000	3.631	MON	119	1,398	12/05/2002	04/01/2032
31369B-U8-6	FED NATL MTG ASSOC #205907			2	1	13,413	112.8490	14,871	13,178	13,426		7			7.000	6.238	MON	77	919	12/22/1998	03/01/2023
31370F-5C-3	FED NATL MTG ASSOC #230443			2	1	9,043	111.8270	9,804	8,767	9,012		(8)			6.500	4.959	MON	47	568	09/17/2004	09/01/2023
31371E-U6-0	FED NATL MTG ASSOC #250005			2	1	173,737	113.2290	190,355	168,116	190,020		6,423			7.000	2.935	MON	981	11,561	10/25/2001	04/01/2024
31371E-ZT-5	FED NATL MTG ASSOC #250154			2	1	39,186	115.2480	43,945	38,131	39,280		164			8.000	6.922	MON	254	3,024	06/11/1999	12/01/2024
31371E-5J-0	FED NATL MTG ASSOC #250249			2	1	436	100.5940	418	416	433		(4)			9.000	6.326	MON	3	34	04/26/1995	01/01/2015
31371E-5P-6	FED NATL MTG ASSOC #250254			2	1	1,090	100.5950	1,036	1,029	1,083		(14)			9.000	5.711	MON	8	91	04/26/1995	02/01/2015
31371F-JY-9	FED NATL MTG ASSOC #250579			2	1	707	108.9840	761	699	699		(1)			6.500	6.265	MON	4	28	12/22/1998	06/01/2011
31371G-TR-1	FED NATL MTG ASSOC #251760			2	1	2,676	108.6720	2,918	2,685	2,685					6.000	6.000	MON	13	151	01/21/1999	06/01/2013
31371G-XA-3	FED NATL MTG ASSOC #251873			2	1	2,242	108.0400	2,480	2,296	2,241		(13)			5.500	6.155	MON	11	126	10/02/1998	05/01/2028
31371H-E4-6	FED NATL MTG ASSOC #252255			2	1	6,904	112.4420	8,139	7,238	6,784		(43)			6.500	8.498	MON	39	463	09/19/2000	02/01/2029
31371H-GY-8	FED NATL MTG ASSOC #252315			2	1	279,612	108.0400	317,940	294,280	285,098		66			5.500	6.616	MON	1,349	15,646	04/21/1999	02/01/2029
31371H-JY-5	FED NATL MTG ASSOC #252379			2	1	863,094	107.8520	981,312	909,867	878,782		548			5.500	6.684	MON	4,170	48,824	04/14/1999	04/01/2029
31371H-LU-0	FED NATL MTG ASSOC #252439			2	1	4,224	112.4420	4,523	4,023	4,265		(5)			6.500	4.609	MON	22	255	01/12/2004	05/01/2029
31371H-NN-4	FED NATL MTG ASSOC #252497			2	1	15,125	112.4420	13,359	11,881	11,945		7			6.500	6.338	MON	64	756	07/02/2002	06/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31371H-NQ-7	FED NATL MTG ASSOC #252499			2	1	16,491	109.7840	17,478	15,920	16,422		(18)			6.500	4.355	MON	86	1,010	09/26/2003	06/01/2019
31371H-VG-0	FED NATL MTG ASSOC #252715			2	1	5,864	112.4420	6,279	5,584	5,912		(7)			6.500	4.635	MON	30	356	01/12/2004	09/01/2029
31371H-X9-4	FED NATL MTG ASSOC #252804			2	1	5,744	112.4420	6,151	5,470	5,836		56			6.500	4.679	MON	30	345	01/12/2004	10/01/2029
31371H-2B-3	FED NATL MTG ASSOC #252870			2	1	14,766	108.2240	16,075	14,854	14,980		(25)			7.000	6.378	MON	87	998	10/30/2000	11/01/2014
31371H-2D-9	FED NATL MTG ASSOC #252872			2	1	15,791	112.4420	17,234	15,327	15,775		(3)			6.500	4.805	MON	83	973	09/26/2003	11/01/2029
31371H-4H-8	FED NATL MTG ASSOC #252924			2	1	13,282	113.7890	15,651	13,755	13,159		(81)			7.000	8.507	MON	80	935	04/12/2000	12/01/2029
31371J-BA-1	FED NATL MTG ASSOC #253033			2	1	30,227	108.2240	31,502	29,108	30,210		(211)			7.000	4.445	MON	170	1,963	04/12/2002	02/01/2015
31371J-BE-3	FED NATL MTG ASSOC #253037			2	1	92,558	114.6810	97,591	85,098	94,299		1,326			7.500	4.075	MON	532	6,258	09/11/2003	02/01/2030
31371J-BM-5	FED NATL MTG ASSOC #253044			2	1	10,908	109.6750	11,852	10,807	10,865		(11)			8.000	7.623	MON	72	840	06/29/2000	11/01/2014
31371J-DM-3	FED NATL MTG ASSOC #253108			2	1	2,635	109.1920	2,805	2,569	2,629		(11)			7.000	5.420	MON	15	173	08/02/2001	03/01/2015
31371J-DS-0	FED NATL MTG ASSOC #253113			2	1	74,679	114.6300	67,084	58,522	64,278		1,514			7.500	4.654	MON	366	4,307	02/07/2002	03/01/2030
31371J-GA-6	FED NATL MTG ASSOC #253193			2	1	12,885	110.1450	14,078	12,781	12,932		(30)			7.500	6.703	MON	80	926	10/13/2000	04/01/2015
31371J-ND-2	FED NATL MTG ASSOC #253388			2	1	3,742	110.2190	4,086	3,707	3,734		(5)			8.000	7.517	MON	25	289	06/29/2000	07/01/2015
31371J-NQ-3	FED NATL MTG ASSOC #253399			2	1	25,125	116.2170	27,571	23,724	27,240		1,063			8.500	4.172	MON	168	2,004	10/02/2001	08/01/2030
31371J-SC-9	FED NATL MTG ASSOC #253515			2	1	105,891	114.7570	94,523	82,368	89,840		1,318			7.500	4.311	MON	515	6,071	02/07/2002	11/01/2030
31371J-S6-2	FED NATL MTG ASSOC #253541			2	1	11,901	109.1920	12,514	11,461	11,973		(70)			7.000	4.399	MON	67	787	04/12/2002	12/01/2015
31371J-UE-2	FED NATL MTG ASSOC #253581			2	1	24,761	109.1920	26,107	23,909	24,939		(138)			7.000	4.541	MON	139	1,618	04/12/2002	01/01/2016
31371J-UG-7	FED NATL MTG ASSOC #253583			2	1	443	113.8610	483	424	467		6			7.000	3.604	MON	2	29	12/05/2002	01/01/2031
31371J-UT-9	FED NATL MTG ASSOC #253594			2	1	157,711	115.5410	180,193	155,957	155,625		(79)			8.000	8.078	MON	1,040	12,059	11/07/2000	10/01/2023
31371J-V4-3	FED NATL MTG ASSOC #253635			2	1	31,204	109.1920	33,158	30,366	31,279		(148)			7.000	5.299	MON	177	2,055	04/12/2002	02/01/2016
31371J-WB-6	FED NATL MTG ASSOC #253642			2	1	19,764	113.8610	21,531	18,910	21,499		721			7.000	3.366	MON	110	1,306	12/05/2002	02/01/2031
31371J-WC-4	FED NATL MTG ASSOC #253643			2	1	116,690	114.7570	106,140	92,491	100,811		1,634			7.500	4.475	MON	578	6,826	02/07/2002	02/01/2031
31371J-XA-7	FED NATL MTG ASSOC #253673			2	1	4,333	114.7570	4,837	4,215	4,598		118			7.500	4.786	MON	26	309	07/30/2001	03/01/2031
31371J-XB-5	FED NATL MTG ASSOC #253674			2	1	563	115.6510	629	544	592		10			8.000	4.986	MON	4	42	07/06/2001	03/01/2031
31371J-3G-7	FED NATL MTG ASSOC #253799			2	1	39,663	109.1090	42,395	38,856	39,587		(160)			6.500	5.424	MON	210	2,441	12/06/2001	05/01/2016
31371J-5E-0	FED NATL MTG ASSOC #253845			2	1	12,817	108.8590	13,414	12,322	12,682		(59)			6.000	4.354	MON	62	717	09/11/2003	06/01/2016
31371J-5K-6	FED NATL MTG ASSOC #253850			2	1	27,841	110.2310	29,575	26,830	27,725		(104)			7.000	5.144	MON	157	1,827	04/12/2002	06/01/2016
31371J-6Z-2	FED NATL MTG ASSOC #253888			2	1	54,644	110.1600	42,745	38,802	39,690		1			6.000	5.272	MON	194	2,260	11/09/2004	07/01/2031
31371J-7C-2	FED NATL MTG ASSOC #253891			2	1	54,975	114.8230	55,858	48,647	52,826		1,289			7.500	5.025	MON	304	3,596	02/07/2002	07/01/2031
31371J-7F-5	FED NATL MTG ASSOC #253894			2	1	73,310	112.4420	78,493	69,808	74,979		300			6.500	4.162	MON	378	4,425	01/12/2004	08/01/2031
31371K-DL-2	FED NATL MTG ASSOC #254007			2	1	4,983	112.4420	5,335	4,745	5,097		61			6.500	4.432	MON	26	302	01/12/2004	10/01/2031
31371K-DV-0	FED NATL MTG ASSOC #254016			2	1	8,941	116.2860	9,817	8,442	9,271		154			8.500	4.619	MON	60	695	10/02/2001	09/01/2031
31371K-F9-7	FED NATL MTG ASSOC #254092			2	1	92,730	112.4420	77,315	68,760	69,808		160			6.500	6.057	MON	372	4,356	06/10/2002	12/01/2031
31371K-HT-1	FED NATL MTG ASSOC #254142			2	1	3,692	109.1090	3,947	3,617	3,686		(6)			6.500	5.546	MON	20	228	12/06/2001	01/01/2017
31371K-JY-8	FED NATL MTG ASSOC #254179			2	1	127,704	109.9720	106,820	97,134	101,383		(176)			6.000	4.378	MON	486	5,705	01/08/2003	01/01/2022
31371K-LF-6	FED NATL MTG ASSOC #254226			2	1	19,688	106.5990	7,837	7,352	7,389		(35)			5.500	4.314	MON	34	353	06/10/2004	02/01/2012
31371K-ML-2	FED NATL MTG ASSOC #254263			2	1	1,026,591	112.4420	893,142	794,317	804,950		1,776			6.500	6.106	MON	4,303	50,495	07/02/2002	04/01/2032
31371K-NV-9	FED NATL MTG ASSOC #254304			2	1	87,541	109.9720	69,618	63,305	66,126		(101)			6.000	4.389	MON	317	3,701	01/08/2003	05/01/2022
31371K-N3-1	FED NATL MTG ASSOC #254310			2	1	109,893	110.1600	88,395	80,242	82,053		44			6.000	5.265	MON	401	4,691	11/09/2004	05/01/2032
31371K-N4-9	FED NATL MTG ASSOC #254311			2	1	297,182	112.4420	262,614	233,556	235,829		359			6.500	6.211	MON	1,265	14,867	07/02/2002	05/01/2032
31371K-PU-9	FED NATL MTG ASSOC #254335			2	1	576,053	114.8810	634,608	552,403	598,142		163			7.500	4.891	MON	3,453	40,799	05/02/2002	05/01/2032
31371K-SG-7	FED NATL MTG ASSOC #254419			2	1	2,192,939	114.3780	2,388,761	2,088,478	2,261,489		5,018			7.000	4.151	MON	12,183	144,319	12/10/2002	07/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420			2	1	6,176	109.9720	5,028	4,572	4,789		18			6.000	4.478	MON	23	268	01/08/2003	07/01/2022
31371K-S5-1	FED NATL MTG ASSOC #254440			2	1	65,118	109.8720	53,903	49,059	51,410		131			6.000	4.472	MON	245	2,878	01/08/2003	08/01/2022
31371K-TB-7	FED NATL MTG ASSOC #254446			2	1	480,189	114.8810	522,270	454,617	499,654		9,301			7.500	4.264	MON	2,841	33,555	08/06/2002	08/01/2032
31371K-WF-4	FED NATL MTG ASSOC #254546			2	1	194,337	107.8760	150,226	139,257	141,211		(43)			5.500	4.894	MON	638	7,443	06/10/2004	12/01/2017
31371K-WG-2	FED NATL MTG ASSOC #254547			2	1	371,248	109.0780	388,267	355,953	368,324		(860)			6.000	4.338	MON	1,780	20,955	09/24/2003	12/01/2017
31371K-3D-1	FED NATL MTG ASSOC #254696			2	1	17,757	107.8280	14,239	13,205	13,349		(18)			5.500	4.974	MON	61	709	04/14/2005	03/01/2018
31371K-3L-3	FED NATL MTG ASSOC #254703			2	1	364,254	109.0780	380,952	349,247	360,554		478			6.000	4.571	MON	1,746	20,488	09/24/2003	03/01/2018
31371K-4T-5	FED NATL MTG ASSOC #254734			2	1	263,015	109.0780	275,073	252,180	260,171		238			6.000	4.633	MON	1,261	14,815	09/24/2003	03/01/2018
31371L-BB-4	FED NATL MTG ASSOC #254834			2	1	9,670	107.0780	7,908	7,385	7,481		(16)			5.000	4.405	MON	31	361	12/02/2003	08/01/2018
31371L-DH-9	FED NATL MTG ASSOC #254904			2	1	59,109	107.7900	64,159	59,523	59,101		(106)			5.500	5.670	MON	273	3,202	08/22/2003	10/01/2033
31371L-DK-2	FED NATL MTG ASSOC #254906			2	1	4,868,751	105.9380	5,284,817	4,988,617	4,901,215		7,732			4.500	5.145	MON	18,707	219,097	03/30/2005	10/01/2018
31371L-E2-1	FED NATL MTG ASSOC #254953			2	1	37,554	107.0780	31,017	28,967	28,752		19			5.000	5.287	MON	121	1,414	07/12/2007	11/01/2018
31371L-JS-9	FED NATL MTG ASSOC #255073			2	1	189,637	107.7900	207,918	192,892	190,948		76			5.500	5.885	MON	884	10,346	12/05/2005	02/01/2034
31371L-KW-8	FED NATL MTG ASSOC #255109			2	1	59,246	107.0780	45,401	42,400	43,036		40			5.000	4.451	MON	177	2,059	12/02/2003	03/01/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31371L-QZ-5	FED NATL MTG ASSOC #255272			2	1	76,962	104.2660	63,423	60,828	59,600		54			4.000	4.674	MON	203	2,376	02/06/2004	06/01/2019
31371L-SG-5	FED NATL MTG ASSOC #255319			2	1	20,287	106.9530	21,448	20,054	20,229		(17)			5.000	4.600	MON	84	973	01/16/2008	08/01/2019
31371L-TV-1	FED NATL MTG ASSOC #255364			2	1	106,189	109.6920	115,299	105,112	106,109		(6)			6.000	5.675	MON	526	6,149	08/06/2004	09/01/2034
31371L-4K-2	FED NATL MTG ASSOC #255626			2	1	77,722	106.9530	62,269	58,221	58,791		(58)			5.000	4.581	MON	243	2,843	04/12/2005	03/01/2020
31371M-DH-7	FED NATL MTG ASSOC #255804			2	1	10,937	105.5000	11,882	11,263	11,036		48			4.500	5.374	MON	42	490	11/13/2007	07/01/2020
31371M-PL-5	FED NATL MTG ASSOC #256127			2	1	858,583	106.4770	931,072	874,432	861,933		(5,211)			5.500	5.721	MON	4,008	46,956	02/07/2006	01/01/2036
31371M-PU-5	FED NATL MTG ASSOC #256135			2	1	5,999,287	106.1650	6,466,124	6,090,647	6,050,824		2,540			5.500	5.776	MON	27,915	319,505	01/31/2006	02/01/2036
31371M-SB-4	FED NATL MTG ASSOC #256214			2	1	172,144	102.8650	192,901	187,527	183,626		3,725			4.500	5.159	MON	703	8,275	04/07/2006	03/01/2036
31371M-4C-8	FED NATL MTG ASSOC #256519			2	1	439,409	107.6410	454,143	421,906	442,559		3,340			5.500	3.756	MON	1,934	22,200	03/30/2009	12/01/2021
31371N-GR-0	FED NATL MTG ASSOC #256808			2	1	4,078,202	106.1650	4,314,112	4,063,598	4,084,427		8,385			5.500	5.424	MON	18,625	211,015	01/16/2008	07/01/2037
31371N-HW-8	FED NATL MTG ASSOC #256845			2	1	51,264	111.2230	36,305	32,642	33,171		(3)			6.500	5.872	MON	177	2,030	05/09/2007	08/01/2037
31371N-J8-9	FED NATL MTG ASSOC #256887			2	1	28,627	107.5880	29,550	27,466	29,795		943			5.500	3.533	MON	126	1,466	03/31/2009	09/01/2022
31371N-M2-8	FED NATL MTG ASSOC #256977			2	1	95,963	105.1250	97,962	93,186	95,010		(458)			4.500	3.733	MON	349	4,056	03/31/2009	11/01/2022
31371N-NZ-4	FED NATL MTG ASSOC #257008			2	1	200,383	107.5880	207,001	192,401	205,134		4,061			5.500	3.157	MON	882	10,102	03/30/2009	12/01/2022
31371N-SH-9	FED NATL MTG ASSOC #257120			2	1	533,382	105.1250	546,812	520,154	541,112		7,354			4.500	3.582	MON	1,951	22,509	03/24/2009	02/01/2023
31371N-U9-4	FED NATL MTG ASSOC #257208			2	1	552,488	105.0000	565,726	538,787	557,772		5,240			4.500	3.706	MON	2,020	23,503	03/24/2009	05/01/2023
31371N-VM-4	FED NATL MTG ASSOC #257220			2	1	20,086	106.1410	20,611	19,418	20,485		373			5.000	3.769	MON	81	942	03/24/2009	05/01/2023
31371N-V3-6	FED NATL MTG ASSOC #257234			2	1	52,144	106.1410	53,455	50,362	52,631		380			5.000	3.307	MON	210	2,437	03/30/2009	06/01/2023
31371N-Z2-4	FED NATL MTG ASSOC #257361			2	1	105,578	105.0000	108,108	102,960	106,615		1,095			4.500	3.696	MON	386	4,514	03/24/2009	08/01/2023
31371N-3T-0	FED NATL MTG ASSOC #257410			2	1	1,097,748	106.1410	1,124,927	1,059,846	1,146,378		43,952			5.000	3.252	MON	4,416	51,670	03/31/2009	10/01/2023
31371P-BP-4	FED NATL MTG ASSOC #257546			2	1	390,677	105.0000	400,038	380,989	393,953		4,348			4.500	3.761	MON	1,429	16,457	03/24/2009	11/01/2023
31372Q-KV-8	FED NATL MTG ASSOC #279408			2	1	20,433	113.2290	22,717	20,063	20,612		21			7.000	6.068	MON	117	1,382	11/05/1998	05/01/2024
31372R-NB-7	FED NATL MTG ASSOC #280386			2	1	1,883	115.2480	2,095	1,818	1,954		16			8.000	5.336	MON	12	145	11/20/1998	06/01/2024
31372Y-E2-2	FED NATL MTG ASSOC #286453			2	1	3,474	115.2480	3,866	3,355	3,572		29			8.000	5.718	MON	22	267	11/20/1998	06/01/2024
31373C-Z7-5	FED NATL MTG ASSOC #289766			2	1	12,518	115.2480	13,930	12,087	13,519		694			8.000	3.414	MON	81	964	11/20/1998	09/01/2024
31373D-EG-6	FED NATL MTG ASSOC #290035			2	1	148,968	113.2290	168,577	148,882	149,002		2			7.000	6.972	MON	868	10,027	06/06/1994	08/01/2024
31373M-P5-8	FED NATL MTG ASSOC #297544			2	1	34,641	115.2480	38,849	33,709	34,626		138			8.000	6.940	MON	225	2,689	06/11/1999	11/01/2024
31373P-JK-5	FED NATL MTG ASSOC #299166			2	1	57,939	117.3280	64,629	55,084	58,336		385			9.000	6.839	MON	413	4,936	04/26/1995	10/01/2021
31373Q-GN-0	FED NATL MTG ASSOC #300005			2	1	238	115.9900	260	224	248		4			8.500	4.915	MON	2	19	10/02/2001	03/01/2025
31373T-AM-2	FED NATL MTG ASSOC #302512			2	1	9,668	110.7790	10,422	9,408	9,647		11			8.000	7.152	MON	63	700	06/11/1999	11/01/2024
31374F-JF-7	FED NATL MTG ASSOC #312662			2	1	8,683	115.1860	9,658	8,385	9,358		294			8.000	3.560	MON	56	668	11/20/1998	06/01/2025
31374J-RF-0	FED NATL MTG ASSOC #315586			2	1	3,991	115.4500	4,483	3,883	3,968		14			8.000	7.097	MON	26	309	06/11/1999	06/01/2025
31374S-CE-9	FED NATL MTG ASSOC #322369			2	1	2,381	115.9900	2,608	2,248	2,420		47			8.500	5.875	MON	16	191	10/02/2001	09/01/2025
31374S-ZE-4	FED NATL MTG ASSOC #323041			2	1	23,551	102.0970	23,578	23,094	23,161		(36)			7.000	6.316	MON	135	1,326	05/06/1998	01/01/2013
31374T-AK-5	FED NATL MTG ASSOC #323210			2	1	274,879	110.1600	245,525	222,879	236,243		(1,154)			6.000	3.940	MON	1,114	13,183	01/08/2003	06/01/2028
31374T-CN-7	FED NATL MTG ASSOC #323277			2	1	53,613	112.4420	57,404	51,053	55,632		274			6.500	3.816	MON	277	3,280	01/12/2004	07/01/2028
31374T-DR-7	FED NATL MTG ASSOC #323312			2	1	120,507	110.1600	98,441	89,362	93,914		(196)			6.000	4.271	MON	447	5,238	01/08/2003	11/01/2028
31374T-DX-4	FED NATL MTG ASSOC #323318			2	1	1,310	113.5050	1,457	1,284	1,316		7			7.000	6.228	MON	7	88	12/01/1998	10/01/2028
31374T-D6-3	FED NATL MTG ASSOC #323325			2	1	3,118	113.6140	3,596	3,165	3,098		(16)			7.000	7.671	MON	18	217	06/16/1999	10/01/2028
31374T-E3-9	FED NATL MTG ASSOC #323354			2	1	2,546	110.1600	2,725	2,474	2,552		(2)			6.000	4.947	MON	12	145	09/26/2003	11/01/2028
31374T-FV-6	FED NATL MTG ASSOC #323380			2	1	5,149	112.4420	5,513	4,903	5,277		61			6.500	4.336	MON	27	313	01/12/2004	10/01/2028
31374T-GU-7	FED NATL MTG ASSOC #323411			2	1	4,563	110.1600	3,617	3,283	3,491		32			6.000	4.245	MON	16	192	01/08/2003	12/01/2028
31374T-G7-8	FED NATL MTG ASSOC #323422			2	1	4,278	112.4420	4,581	4,074	4,324		(1)			6.500	4.530	MON	22	259	01/12/2004	12/01/2028
31374T-HA-0	FED NATL MTG ASSOC #323425			2	1	6,692	110.1600	5,493	4,986	5,217		(11)			6.000	4.450	MON	25	292	01/08/2003	12/01/2028
31374T-PE-3	FED NATL MTG ASSOC #323621			2	1	65,979	112.4420	70,645	62,828	67,285		761			6.500	4.461	MON	340	4,005	01/12/2004	01/01/2029
31374T-VD-8	FED NATL MTG ASSOC #323812			2	1	6,880	110.1600	5,570	5,056	6,016		212			6.000	1.312	MON	25	296	01/08/2003	07/01/2029
31374T-YZ-6	FED NATL MTG ASSOC #323928			2	1	1,499	104.9700	1,615	1,538	1,526		3			7.000	7.825	MON	9	101	02/03/2000	09/01/2014
31374T-2X-6	FED NATL MTG ASSOC #323990			2	1	77,928	110.1600	83,409	75,716	78,541		389			6.000	4.966	MON	379	4,442	09/26/2003	10/01/2029
31374V-TB-0	FED NATL MTG ASSOC #325546			2	1	91,527	112.8490	106,054	93,979	91,213		(252)			7.000	8.029	MON	548	6,527	10/24/1996	10/01/2025
31374W-2H-4	FED NATL MTG ASSOC #326676			2	1	1,660	113.3770	1,911	1,686	1,664		(4)			7.000	7.563	MON	10	118	06/16/1999	11/01/2025
31374X-EU-0	FED NATL MTG ASSOC #326947			2	1	11,114	115.4500	12,486	10,815	11,115		34			8.000	7.002	MON	72	863	06/11/1999	10/01/2025
31375A-RK-7	FED NATL MTG ASSOC #329090			2	1	23,324	112.6580	27,695	24,584	23,041		(309)			6.500	8.859	MON	133	1,590	01/30/1997	02/01/2026
31375B-FN-2	FED NATL MTG ASSOC #329673			2	1	20,189	112.6580	23,982	21,288	19,971		58			6.500	8.851	MON	115	1,367	01/30/1997	01/01/2026
31375C-WJ-6	FED NATL MTG ASSOC #331070			2	1	1,623	115.4500	1,823	1,579	1,630		12			8.000	6.931	MON	11	126	06/11/1999	12/01/2025
31375H-HH-0	FED NATL MTG ASSOC #335132			2	1	2,896	115.4500	3,253	2,818	2,940		11			8.000	6.472	MON	19	225	06/11/1999	01/01/2026
31375M-HG-1	FED NATL MTG ASSOC #338731			2	1	259	112.1290	282	252	259					6.500	5.060	MON	1	16	09/17/2004	03/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31375M-U9-2	FED NATL MTG ASSOC #339108			2	1	4,803	112.1290	5,763	5,140	4,761		18			6.500	9.313	MON	28	332	03/07/2000	03/01/2026
31375R-GA-4	FED NATL MTG ASSOC #342293			2	1	3,532	113.5050	4,070	3,586	3,532		(9)			7.000	7.547	MON	21	250	06/16/1999	04/01/2026
31375T-E8-7	FED NATL MTG ASSOC #344059			2	1	720	107.5780	743	691	692		(14)			5.500	1.749	MON	3	22	03/30/2009	04/01/2011
31375U-DJ-1	FED NATL MTG ASSOC #344905			2	1	713,207	110.3050	833,237	755,390	726,028		1,377			6.000	7.446	MON	3,777	44,968	08/27/1997	12/01/2025
31375X-QE-2	FED NATL MTG ASSOC #347953			2	1	27,369	115.6180	31,292	27,065	27,037					8.000	8.048	MON	180	2,150	11/07/2000	06/01/2026
31376A-EY-0	FED NATL MTG ASSOC #349451			2	1	35,966	111.6520	42,486	38,052	35,727		(194)			6.500	8.777	MON	206	2,465	01/23/1997	08/01/2023
31376C-BM-5	FED NATL MTG ASSOC #351144			2	1	7,979	115.2480	8,879	7,704	8,136		32			8.000	5.974	MON	51	600	11/20/1998	06/01/2026
31376C-GZ-1	FED NATL MTG ASSOC #351316			2	1	91,642	114.3790	105,728	92,437	91,595		(199)			7.500	7.853	MON	578	6,914	08/01/1996	06/01/2026
31376C-UE-2	FED NATL MTG ASSOC #351681			2	1	669	115.6180	747	646	713		4			8.000	4.168	MON	4	51	11/20/1998	10/01/2026
31376J-2J-7	FED NATL MTG ASSOC #357277			2	1	62,066	113.9760	67,623	59,331	68,204		1,714			7.000	1.847	MON	346	4,044	12/10/2002	05/01/2032
31376J-4K-2	FED NATL MTG ASSOC #357326			2	1	4,009	112.4420	4,292	3,817	4,066		22			6.500	4.079	MON	21	248	01/12/2004	01/01/2033
31376K-DR-4	FED NATL MTG ASSOC #357512			2	1	119,178	107.6340	130,477	121,223	120,173		65			5.500	5.876	MON	556	6,484	12/05/2005	03/01/2034
31376K-GQ-3	FED NATL MTG ASSOC #357607			2	1	8,363	106.9530	8,842	8,267	8,340		(2)			5.000	4.681	MON	34	401	01/16/2008	08/01/2019
31376K-SJ-6	FED NATL MTG ASSOC #357921			2	1	22,618	107.5160	18,878	17,558	17,728		(5)			5.000	4.685	MON	73	859	04/12/2005	08/01/2020
31377A-XU-6	FED NATL MTG ASSOC #371591			2	1	22,965	113.6140	25,694	22,615	22,987		9			7.000	6.466	MON	132	1,570	11/06/1998	02/01/2027
31377C-H9-7	FED NATL MTG ASSOC #372956			2	1	4,836	112.1290	3,816	3,403	3,573		(3)			6.500	4.942	MON	18	215	04/10/2006	08/01/2027
31377C-3D-3	FED NATL MTG ASSOC #373496			2	1	5,894	112.1290	6,668	5,947	5,908		9			6.500	6.803	MON	32	385	05/01/1998	03/01/2027
31377K-TG-0	FED NATL MTG ASSOC #379551			2	1	2,202	108.6720	2,427	2,234	2,231		2			6.000	6.247	MON	11	125	03/04/1999	03/01/2013
31378C-TJ-1	FED NATL MTG ASSOC #394853			2	1	379,275	110.1600	354,104	321,445	327,497		369			6.000	5.430	MON	1,607	19,066	11/09/2004	05/01/2027
31378H-KV-2	FED NATL MTG ASSOC #399108			2	1	945	108.9840	1,017	934	935		(1)			6.500	6.211	MON	5	54	12/22/1998	10/01/2012
31378H-QU-8	FED NATL MTG ASSOC #399267			2	1	171,062	112.0120	190,835	170,370	171,217		56			6.500	6.326	MON	923	11,018	12/22/1998	02/01/2026
31378J-NN-3	FED NATL MTG ASSOC #400097			2	1	2,585	100.4740	2,523	2,511	2,539		(10)			7.500	6.276	MON	16	182	10/16/1998	06/01/2027
31378L-3K-6	FED NATL MTG ASSOC #402302			2	1	20,893	108.6720	22,880	21,055	20,983		33			6.000	6.438	MON	105	1,187	02/22/2001	04/01/2013
31378U-B5-0	FED NATL MTG ASSOC #408760			2	1	18,004	108.9840	19,349	17,754	17,821		(27)			6.500	6.012	MON	96	1,066	12/01/1998	12/01/2012
31378U-D6-6	FED NATL MTG ASSOC #408825			2	1	51,167	112.4420	54,786	48,724	51,936		43			6.500	4.573	MON	264	3,157	01/12/2004	02/01/2028
31378U-KX-9	FED NATL MTG ASSOC #409010			2	1	7,787	104.9700	8,389	7,992	7,941		16			7.000	7.760	MON	47	498	02/03/2000	12/01/2012
31378Y-ML-5	FED NATL MTG ASSOC #412663			2	1	9,233	110.1600	9,883	8,971	9,261					6.000	4.850	MON	45	521	09/26/2003	03/01/2028
31379B-T4-5	FED NATL MTG ASSOC #414671			2	1	2,911	108.6720	3,210	2,954	2,944		4			6.000	6.408	MON	15	172	03/04/1999	04/01/2013
31379C-WJ-6	FED NATL MTG ASSOC #415649			2	1	1,374	110.1600	1,440	1,307	1,350		1			6.000	4.804	MON	7	78	01/08/2003	03/01/2028
31379C-X7-1	FED NATL MTG ASSOC #415702			2	1	52,463	108.9840	56,383	51,735	51,952		(44)			6.500	6.023	MON	280	3,151	12/01/1998	03/01/2013
31379D-CG-2	FED NATL MTG ASSOC #415971			2	1	2,350	110.1600	2,131	1,934	2,010		(2)			6.000	4.680	MON	10	114	01/08/2003	11/01/2028
31379D-LU-1	FED NATL MTG ASSOC #416239			2	1	19,782	108.9840	22,169	20,342	20,177		70			6.500	7.546	MON	110	1,263	12/23/1999	02/01/2013
31379E-BL-0	FED NATL MTG ASSOC #416843			2	1	12,719	108.6720	14,023	12,904	12,878		10			6.000	6.249	MON	65	723	03/04/1999	04/01/2013
31379F-QS-6	FED NATL MTG ASSOC #418165			2	1	8,016	108.9840	8,615	7,905	7,933		(12)			6.500	6.037	MON	43	469	12/01/1998	03/01/2013
31379F-5Q-3	FED NATL MTG ASSOC #418555			2	1	1,463	108.9840	1,576	1,446	1,448		(1)			6.500	6.280	MON	8	88	12/22/1998	09/01/2013
31379G-MD-1	FED NATL MTG ASSOC #418956			2	1	66,567	110.1600	69,050	62,681	63,850		42			6.000	5.186	MON	313	3,752	08/05/2003	03/01/2028
31379G-MP-4	FED NATL MTG ASSOC #418966			2	1	10,497	110.1600	11,214	10,179	10,234		(15)			6.000	5.832	MON	51	609	04/20/2005	04/01/2028
31379H-D3-1	FED NATL MTG ASSOC #419622			2	1	10,307	108.6720	11,170	10,279	10,283		(1)			6.000	5.948	MON	51	558	02/16/1999	04/01/2013
31379H-VS-6	FED NATL MTG ASSOC #420125			2	1	41,345	115.4500	46,123	39,951	41,354		153			8.000	6.801	MON	266	3,091	11/20/1998	05/01/2026
31379J-G6-7	FED NATL MTG ASSOC #420621			2	1	3,854	114.2450	4,291	3,756	3,825		3			7.500	6.817	MON	23	280	10/29/1998	12/01/2027
31379K-L3-5	FED NATL MTG ASSOC #421646			2	1	31,406	110.1600	33,615	30,514	30,952		(24)			6.000	5.471	MON	153	1,794	09/26/2003	03/01/2028
31379L-UL-3	FED NATL MTG ASSOC #422787			2	1	6,999	112.4420	7,724	6,869	6,986		(1)			6.500	5.897	MON	37	445	10/01/1998	04/01/2028
31379Q-WV-8	FED NATL MTG ASSOC #426460			2	1	246,913	107.5780	285,857	265,721	258,675		1,556			5.500	7.926	MON	1,218	13,948	12/28/1999	12/01/2013
31379Q-YC-8	FED NATL MTG ASSOC #426507			2	1	137,935	109.8720	90,905	82,738	85,558		221			6.000	4.594	MON	414	4,711	01/08/2003	01/01/2023
31379R-WX-2	FED NATL MTG ASSOC #427362			2	1	22,276	108.9840	24,137	22,148	22,193		(14)			6.500	6.277	MON	120	1,287	05/29/1998	06/01/2013
31379S-KX-3	FED NATL MTG ASSOC #427910			2	1	419	108.9840	451	414	415					6.500	6.246	MON	2	26	12/22/1998	05/01/2013
31379T-E2-6	FED NATL MTG ASSOC #428653			2	1	22,413	113.9050	24,896	21,857	22,442		(51)			7.500	6.328	MON	137	1,493	08/25/1998	07/01/2026
31379T-MP-6	FED NATL MTG ASSOC #428866			2	1	326,919	113.7080	359,705	316,342	332,227		2,084			7.000	5.509	MON	1,845	22,074	10/25/2001	06/01/2028
31379T-2S-2	FED NATL MTG ASSOC #429285			2	1	10,013	108.9840	10,854	9,960	9,977		(6)			6.500	6.298	MON	54	570	05/29/1998	06/01/2013
31379T-3A-0	FED NATL MTG ASSOC #429293			2	1	4,200	112.4420	4,583	4,076	4,196		(1)			6.500	4.782	MON	22	264	09/26/2003	06/01/2028
31379U-FF-3	FED NATL MTG ASSOC #429566			2	1	383	108.6720	386	385	385		1			6.000	6.422	MON	2	16	02/22/2001	06/01/2013
31379U-GV-7	FED NATL MTG ASSOC #429612			2	1	3,123	108.6720	3,384	3,114	3,115		(1)			6.000	5.950	MON	16	180	02/16/1999	06/01/2013
31379U-S5-1	FED NATL MTG ASSOC #429940			2	1	6,758	108.6720	7,324	6,740	6,742		(1)			6.000	5.956	MON	34	391	02/16/1999	08/01/2013
31379U-4Q-1	FED NATL MTG ASSOC #430231			2	1	13,141	113.7080	15,169	13,340	13,201		(4)			7.000	7.390	MON	78	923	06/16/1999	08/01/2028
31379V-XL-8	FED NATL MTG ASSOC #430983			2	1	611	108.6720	670	616	615					6.000	6.289	MON	3	35	02/22/2001	04/01/2013
31379Y-EA-7	FED NATL MTG ASSOC #433129			2	1	14,264	108.6720	15,620	14,374	14,326		11			6.000	6.330	MON	72	817	02/22/2001	08/01/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31379Y-M9-1	FED NATL MTG ASSOC #433384			2	1	6,617	108.6720	7,247	6,668	6,647		6			6.000	6.362	MON	33	364	02/22/2001	07/01/2013
31379Y-6V-0	FED NATL MTG ASSOC #433884			2	1	600	108.6720	657	605	603		1			6.000	6.336	MON	3	35	02/22/2001	07/01/2013
31380A-LB-6	FED NATL MTG ASSOC #434222			2	1	8,519	110.1600	9,119	8,278	8,588		59			6.000	4.703	MON	41	464	09/26/2003	08/01/2028
31380E-BZ-6	FED NATL MTG ASSOC #437556			2	1	18,714	112.4420	20,419	18,159	18,694		(4)			6.500	4.784	MON	98	1,177	09/26/2003	08/01/2028
31380H-M4-6	FED NATL MTG ASSOC #440579			2	1	7,816	113.7080	9,022	7,935	7,832		(3)			7.000	7.472	MON	46	551	06/16/1999	08/01/2028
31380H-S7-3	FED NATL MTG ASSOC #440742			2	1	3,055	110.1600	1,810	1,643	1,792		24			6.000	3.502	MON	8	92	01/08/2003	12/01/2028
31380J-V4-2	FED NATL MTG ASSOC #441735			2	1	54,437	114.0880	60,562	53,084	54,055		72			7.500	6.674	MON	332	3,968	08/21/1998	07/01/2027
31380M-DF-0	FED NATL MTG ASSOC #443902			2	1	11,050	113.7080	12,755	11,217	11,080		(1)			7.000	7.454	MON	65	767	06/16/1999	09/01/2028
31380M-DG-8	FED NATL MTG ASSOC #443903			2	1	12,985	110.1600	13,248	12,026	12,629		89			6.000	4.581	MON	60	719	01/08/2003	10/01/2028
31380M-MC-7	FED NATL MTG ASSOC #444155			2	1	122,215	108.0400	137,297	127,080	124,740		265			5.500	6.192	MON	582	6,959	02/03/1999	01/01/2029
31380M-QB-5	FED NATL MTG ASSOC #444250			2	1	7,708	112.4420	8,410	7,479	7,695		(3)			6.500	5.071	MON	41	469	09/17/2004	09/01/2028
31380N-KB-9	FED NATL MTG ASSOC #444990			2	1	24,406	110.1600	26,071	23,666	24,001		34			6.000	5.605	MON	118	1,381	04/20/2005	10/01/2028
31380P-Q7-7	FED NATL MTG ASSOC #446078			2	1	65,023	112.4420	71,113	63,245	63,357		24			6.500	6.438	MON	343	4,103	07/02/2002	08/01/2029
31380P-X6-1	FED NATL MTG ASSOC #446301			2	1	36,334	110.3050	38,864	35,233	35,445		(95)			6.000	5.769	MON	176	2,103	04/20/2005	08/01/2025
31380Q-SA-6	FED NATL MTG ASSOC #447013			2	1	20,447	110.1600	21,842	19,827	20,575		66			6.000	4.954	MON	99	1,187	04/20/2005	10/01/2028
31380Q-WF-0	FED NATL MTG ASSOC #447146			2	1	961	113.7890	1,133	995	953		(6)			7.000	8.773	MON	6	64	04/12/2000	11/01/2029
31380R-HZ-1	FED NATL MTG ASSOC #447648			2	1	137,649	113.7080	151,453	133,195	142,512		625			7.000	4.685	MON	777	9,251	10/25/2001	10/01/2028
31380S-CR-2	FED NATL MTG ASSOC #448380			2	1	42,531	108.9840	45,857	42,077	42,223		(34)			6.500	6.213	MON	228	2,383	12/23/1998	01/01/2014
31380T-BP-5	FED NATL MTG ASSOC #449246			2	1	26,446	112.4420	22,357	19,883	19,980		(3)			6.500	6.318	MON	108	1,258	07/02/2002	01/01/2029
31380T-BQ-3	FED NATL MTG ASSOC #449247			2	1	14,438	110.1600	13,495	12,250	12,931		109			6.000	4.480	MON	61	727	01/08/2003	01/01/2029
31380U-PD-4	FED NATL MTG ASSOC #450520			2	1	33,110	108.0400	37,196	34,428	33,300		(196)			5.500	6.418	MON	158	1,835	02/03/1999	11/01/2028
31380W-D6-8	FED NATL MTG ASSOC #452025			2	1	6,625	110.1600	4,875	4,426	4,592		1			6.000	4.782	MON	22	256	01/08/2003	11/01/2028
31380W-TY-0	FED NATL MTG ASSOC #452467			2	1	4,182	110.1600	2,840	2,578	2,731		34			6.000	4.356	MON	13	148	01/08/2003	11/01/2028
31380W-V6-8	FED NATL MTG ASSOC #452537			2	1	80,234	108.0400	90,135	83,427	82,017		(7)			5.500	6.321	MON	382	4,570	02/03/1999	12/01/2028
31380X-KS-0	FED NATL MTG ASSOC #453105			2	1	123,587	112.4420	138,508	123,183	123,520		56			6.500	6.418	MON	667	7,853	12/23/1998	01/01/2029
31380X-QV-7	FED NATL MTG ASSOC #453268			2	1	8,921	110.1600	6,539	5,936	6,073		4			6.000	5.261	MON	30	342	04/07/2005	11/01/2028
31381A-AG-6	FED NATL MTG ASSOC #454607			2	1	20,160	107.5780	4,035	3,750	3,800		(24)			5.500	4.165	MON	17	152	06/10/2004	03/01/2014
31381A-E5-6	FED NATL MTG ASSOC #454756			2	1	133,515	108.0400	151,912	140,608	136,593		(83)			5.500	6.587	MON	644	7,552	10/08/1998	12/01/2028
31381A-ME-8	FED NATL MTG ASSOC #454957			2	1	953	112.4420	1,068	950	952		1			6.500	6.417	MON	5	62	12/23/1998	12/01/2028
31381C-BN-6	FED NATL MTG ASSOC #456445			2	1	8,252	108.9840	8,897	8,164	8,194		(8)			6.500	6.174	MON	44	495	12/23/1998	01/01/2014
31381C-P5-0	FED NATL MTG ASSOC #456844			2	1	18,016	107.8520	20,204	18,733	18,425					5.500	6.095	MON	86	960	02/03/1999	02/01/2029
31381C-YX-9	FED NATL MTG ASSOC #457126			2	1	9,481	112.4420	10,345	9,200	9,471		(2)			6.500	4.786	MON	50	586	09/26/2003	01/01/2029
31381E-4X-8	FED NATL MTG ASSOC #459038			2	1	154,723	112.4420	126,865	112,828	113,452		94			6.500	6.338	MON	611	7,110	07/02/2002	01/01/2029
31381F-MN-7	FED NATL MTG ASSOC #459465			2	1	237,009	112.4420	258,669	230,048	236,752		(48)			6.500	4.798	MON	1,246	14,601	09/26/2003	02/01/2029
31381F-WZ-9	FED NATL MTG ASSOC #459764			2	1	3,842	112.4420	4,477	3,982	3,860		(1)			6.500	7.630	MON	22	255	11/03/2000	04/01/2029
31382D-GZ-1	FED NATL MTG ASSOC #479116			2	1	16,675	108.0400	18,733	17,339	16,977		(66)			5.500	6.051	MON	79	890	02/03/1999	01/01/2029
31382E-RM-6	FED NATL MTG ASSOC #480292			2	1	16,463	113.7080	19,003	16,713	16,515		(11)			7.000	7.406	MON	97	1,167	06/16/1999	06/01/2029
31382F-JT-7	FED NATL MTG ASSOC #480974			2	1	6,822	112.4420	7,304	6,496	6,853		33			6.500	4.886	MON	35	420	01/12/2004	01/01/2029
31382F-4A-4	FED NATL MTG ASSOC #481517			2	1	231,272	108.0400	259,812	240,478	236,085		(839)			5.500	5.974	MON	1,102	13,033	02/03/1999	01/01/2029
31382F-7A-1	FED NATL MTG ASSOC #481589			2	1	60,005	110.1600	49,101	44,573	46,636		(79)			6.000	4.351	MON	223	2,606	01/08/2003	02/01/2029
31382G-Z6-7	FED NATL MTG ASSOC #482365			2	1	4,454	113.7080	5,142	4,522	4,458		(3)			7.000	7.502	MON	26	315	06/16/1999	02/01/2029
31382K-M8-8	FED NATL MTG ASSOC #484683			2	1	25,898	110.1600	22,168	20,123	21,245		141			6.000	4.461	MON	101	1,183	01/08/2003	02/01/2029
31382L-RN-8	FED NATL MTG ASSOC #485693			2	1	13,900	112.4420	15,170	13,492	13,868		(8)			6.500	5.842	MON	73	858	09/26/2003	04/01/2029
31382L-X4-3	FED NATL MTG ASSOC #485899			2	1	3,693	112.4420	4,303	3,827	3,690		7			6.500	7.840	MON	21	248	11/03/2000	04/01/2029
31382M-JY-1	FED NATL MTG ASSOC #486379			2	1	8,150	112.4420	9,496	8,446	7,994		(57)			6.500	8.194	MON	46	547	11/03/2000	04/01/2029
31382N-LN-0	FED NATL MTG ASSOC #487333			2	1	4,587	112.4420	5,344	4,753	4,542		1			6.500	8.317	MON	26	308	11/03/2000	04/01/2029
31382Q-G8-2	FED NATL MTG ASSOC #489023			2	1	27,655	110.1600	33,069	30,019	28,582		120			6.000	7.668	MON	150	1,736	07/13/2000	06/01/2029
31382Q-KY-0	FED NATL MTG ASSOC #489111			2	1	3,294	108.6720	3,761	3,461	3,398		8			6.000	7.390	MON	17	200	12/17/1999	06/01/2014
31382R-EU-3	FED NATL MTG ASSOC #489847			2	1	62,082	112.4420	66,472	59,117	64,419		861			6.500	4.131	MON	320	3,766	01/12/2004	07/01/2029
31382R-EW-9	FED NATL MTG ASSOC #489849			2	1	6,488	110.1600	4,504	4,089	4,578		105			6.000	1.828	MON	20	235	01/08/2003	07/01/2029
31382R-Z7-1	FED NATL MTG ASSOC #490466			2	1	2,403	112.4420	2,623	2,333	2,401		(1)			6.500	4.698	MON	13	151	09/17/2004	03/01/2029
31382R-3Y-7	FED NATL MTG ASSOC #490515			2	1	175,658	112.4420	206,565	183,709	175,731		741			6.500	8.068	MON	995	11,751	09/22/2000	03/01/2029
31382S-AM-3	FED NATL MTG ASSOC #490612			2	1	22,533	112.4420	26,255	23,350	22,201		(134)			6.500	8.090	MON	126	1,481	11/03/2000	04/01/2029
31382S-BQ-3	FED NATL MTG ASSOC #490647			2	1	305	109.1920	321	294	318		(3)			7.000	2.688	MON	2	21	04/12/2002	12/01/2015
31382U-LP-9	FED NATL MTG ASSOC #492734			2	1	2,375	112.4420	2,801	2,491	2,328		(3)			6.500	8.763	MON	13	134	09/15/2000	04/01/2029
31382U-QY-5	FED NATL MTG ASSOC #492871			2	1	67,069	108.6720	73,137	67,300	67,300					6.000	6.000	MON	337	3,915	03/01/1999	02/01/2014

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31382W-DR-0	FED NATL MTG ASSOC #494312			2	1	6,803	114.6810	7,887	6,877	6,776		(22)			7.500	7.953	MON	43	515	04/11/2000	04/01/2029
31382W-FM-9	FED NATL MTG ASSOC #494372			2	1	1,144	112.4420	1,349	1,199	1,122					6.500	8.795	MON	7	78	09/19/2000	04/01/2029
31382W-SR-4	FED NATL MTG ASSOC #494728			2	1	32,331	112.4420	38,129	33,910	32,351		(275)			6.500	7.896	MON	184	2,194	09/15/2000	05/01/2029
31382W-5U-2	FED NATL MTG ASSOC #495059			2	1	20,053	115.5720	22,324	19,316	20,649		290			8.000	5.880	MON	129	1,522	08/08/2001	05/01/2029
31383A-XF-1	FED NATL MTG ASSOC #497578			2	1	1,319	109.1920	1,387	1,271	1,347		(5)			7.000	3.701	MON	7	88	04/12/2002	02/01/2016
31383C-AK-1	FED NATL MTG ASSOC #498710			2	1	2,428	115.5720	2,703	2,339	2,514		18			8.000	5.380	MON	16	187	08/08/2001	09/01/2029
31383C-T8-8	FED NATL MTG ASSOC #499275			2	1	2,752	112.4420	2,947	2,620	2,852		37			6.500	3.915	MON	14	160	01/12/2004	08/01/2029
31383D-3C-5	FED NATL MTG ASSOC #500395			2	1	3,738	115.5720	4,161	3,600	3,807		17			8.000	5.942	MON	24	288	08/08/2001	06/01/2029
31383E-CU-3	FED NATL MTG ASSOC #500583			2	1	8,868	112.4420	10,519	9,355	8,725		(56)			6.500	8.512	MON	51	600	06/16/2000	06/01/2029
31383E-HX-2	FED NATL MTG ASSOC #500746			2	1	7,427	113.7890	8,751	7,691	7,319		(12)			7.000	9.079	MON	45	536	04/12/2000	06/01/2029
31383E-XH-9	FED NATL MTG ASSOC #501180			2	1	149,774	112.4420	143,436	127,565	128,354		174			6.500	6.295	MON	691	8,175	07/02/2002	06/01/2029
31383E-XP-1	FED NATL MTG ASSOC #501186			2	1	19,302	112.4420	22,698	20,186	19,216		(48)			6.500	8.584	MON	109	1,309	09/22/2000	06/01/2029
31383E-2T-7	FED NATL MTG ASSOC #501286			2	1	11,143	112.4420	13,414	11,929	11,273		(30)			6.500	8.700	MON	65	764	01/26/2000	06/01/2029
31383F-QJ-0	FED NATL MTG ASSOC #501857			2	1	43,811	112.4420	47,815	42,524	43,713		(23)			6.500	5.846	MON	230	2,758	09/26/2003	09/01/2029
31383F-5J-3	FED NATL MTG ASSOC #502249			2	1	2,534	110.1600	2,712	2,462	2,538		11			6.000	5.165	MON	12	144	09/26/2003	07/01/2029
31383H-6N-9	FED NATL MTG ASSOC #504077			2	1	11,453	113.7890	13,461	11,830	11,351		(49)			7.000	8.250	MON	69	825	04/05/2000	06/01/2029
31383J-QK-9	FED NATL MTG ASSOC #504558			2	1	547,298	112.4420	517,698	460,416	468,650		511			6.500	5.886	MON	2,494	29,543	01/12/2004	07/01/2029
31383K-CE-5	FED NATL MTG ASSOC #505069			2	1	18,473	108.2240	20,518	18,959	18,798		41			7.000	7.765	MON	111	1,255	02/03/2000	06/01/2014
31383K-EP-8	FED NATL MTG ASSOC #505142			2	1	58,871	113.7080	67,954	59,762	58,931		(184)			7.000	7.483	MON	349	4,176	06/16/1999	07/01/2029
31383L-CG-8	FED NATL MTG ASSOC #505971			2	1	5,877	114.6810	6,813	5,941	5,862		(19)			7.500	7.934	MON	37	423	04/11/2000	07/01/2029
31383P-L5-3	FED NATL MTG ASSOC #508948			2	1	62,407	115.5720	69,477	60,115	63,017		418			8.000	5.992	MON	401	4,800	08/08/2001	08/01/2029
31383P-7K-6	FED NATL MTG ASSOC #509498			2	1	12,007	113.7890	14,149	12,434	12,090		(88)			7.000	8.009	MON	73	869	04/12/2000	11/01/2029
31383R-CA-8	FED NATL MTG ASSOC #510465			2	1	62,494	113.7890	73,523	64,614	62,895		14			7.000	8.107	MON	377	4,363	04/07/2000	11/01/2029
31383S-FY-1	FED NATL MTG ASSOC #511483			2	1	8,380	115.5720	9,329	8,072	8,654		121			8.000	5.657	MON	54	644	08/08/2001	09/01/2029
31383S-SB-7	FED NATL MTG ASSOC #511814			2	1	10,054	109.1920	10,572	9,682	10,144		(83)			7.000	4.206	MON	56	669	04/12/2002	10/01/2015
31383S-2Z-2	FED NATL MTG ASSOC #512092			2	1	13,845	112.4420	6,618	5,886	5,926		9			6.500	6.300	MON	32	339	07/02/2002	12/01/2029
31383S-3D-0	FED NATL MTG ASSOC #512096			2	1	548	115.5720	610	528	561		5			8.000	5.439	MON	4	42	08/08/2001	12/01/2029
31383S-3G-3	FED NATL MTG ASSOC #512099			2	1	389	112.4420	459	408	385		(3)			6.500	8.648	MON	2	26	09/19/2000	12/01/2029
31383T-D6-2	FED NATL MTG ASSOC #512325			2	1	1,181	115.5720	1,314	1,137	1,256		27			8.000	4.877	MON	8	91	08/08/2001	11/01/2029
31383T-D9-6	FED NATL MTG ASSOC #512328			2	1	26,146	113.7890	30,761	27,034	26,163		(113)			7.000	8.472	MON	158	1,889	04/07/2000	12/01/2029
31383T-KR-8	FED NATL MTG ASSOC #512504			2	1	14,274	115.5720	15,891	13,750	14,926		354			8.000	5.321	MON	92	1,097	08/08/2001	10/01/2029
31383U-H5-7	FED NATL MTG ASSOC #513352			2	1	12,498	112.4420	13,641	12,131	12,471		(6)			6.500	5.846	MON	66	780	09/26/2003	09/01/2029
31383U-JP-1	FED NATL MTG ASSOC #513370			2	1	44,002	112.4420	47,114	41,901	44,312		(90)			6.500	4.674	MON	227	2,677	01/12/2004	08/01/2029
31383U-MV-4	FED NATL MTG ASSOC #513472			2	1	44,303	109.6750	48,108	43,864	44,147		(52)			8.000	7.555	MON	292	3,450	02/18/2000	09/01/2014
31383U-W4-3	FED NATL MTG ASSOC #513767			2	1	70,052	109.6750	76,068	69,358	69,706		(93)			8.000	7.608	MON	462	5,377	02/18/2000	09/01/2014
31383V-B8-5	FED NATL MTG ASSOC #514063			2	1	56,917	113.7890	66,963	58,848	56,205		(651)			7.000	8.406	MON	343	4,111	04/07/2000	10/01/2029
31383W-N7-2	FED NATL MTG ASSOC #515314			2	1	2,927	114.6810	3,354	2,924	2,926		1			7.500	7.476	MON	18	219	08/17/1999	09/01/2029
31383W-3X-7	FED NATL MTG ASSOC #515714			2	1	6,069	113.7890	7,152	6,285	6,060		(30)			7.000	8.393	MON	37	439	04/12/2000	12/01/2029
31383Y-QW-0	FED NATL MTG ASSOC #517169			2	1	15,127	110.2190	16,517	14,986	15,047		(12)			8.000	7.712	MON	100	1,154	06/29/2000	02/01/2015
31383Y-QX-8	FED NATL MTG ASSOC #517170			2	1	27,170	110.2190	29,669	26,918	27,117		(36)			8.000	7.506	MON	179	2,119	06/29/2000	03/01/2015
31384A-CL-0	FED NATL MTG ASSOC #517675			2	1	83,591	112.4420	89,502	79,599	83,193		(135)			6.500	4.914	MON	431	5,087	01/12/2004	07/01/2029
31384A-GV-4	FED NATL MTG ASSOC #517812			2	1	287	115.4790	319	276	294					8.000	5.179	MON	2	21	08/08/2001	12/01/2029
31384A-G8-5	FED NATL MTG ASSOC #517823			2	1	1,792	115.5720	1,996	1,727	1,869		51			8.000	5.600	MON	12	131	08/08/2001	02/01/2030
31384A-X7-8	FED NATL MTG ASSOC #518302			2	1	12,451	112.4420	13,588	12,085	12,423		(6)			6.500	5.846	MON	65	784	09/26/2003	10/01/2029
31384D-LN-0	FED NATL MTG ASSOC #520633			2	1	6,327	114.6710	7,056	6,154	6,635		81			7.500	4.474	MON	38	461	07/30/2001	11/01/2029
31384E-AE-0	FED NATL MTG ASSOC #521205			2	1	3,508	114.6810	3,794	3,308	3,449		14			7.500	5.667	MON	21	247	02/07/2002	12/01/2029
31384E-AV-2	FED NATL MTG ASSOC #521220			2	1	3,095	113.7890	3,369	2,961	3,327		97			7.000	3.394	MON	17	202	12/05/2002	12/01/2029
31384E-GJ-3	FED NATL MTG ASSOC #521401			2	1	718	115.5720	800	692	750		7			8.000	4.830	MON	5	55	08/08/2001	01/01/2030
31384F-C6-2	FED NATL MTG ASSOC #522193			2	1	44,640	113.7890	52,604	46,229	44,999		(182)			7.000	8.205	MON	270	3,229	04/12/2000	02/01/2030
31384F-MB-0	FED NATL MTG ASSOC #522454			2	1	295	112.4420	351	312	301		1			6.500	8.898	MON	2	20	04/04/2000	11/01/2029
31384F-QS-9	FED NATL MTG ASSOC #522565			2	1	67,250	110.1600	71,980	65,341	67,884		(128)			6.000	4.637	MON	327	3,795	09/26/2003	10/01/2029
31384F-TT-4	FED NATL MTG ASSOC #522662			2	1	2,118	115.3670	2,445	2,119	2,118					8.000	8.014	MON	14	155	02/02/2000	06/01/2029
31384F-XR-3	FED NATL MTG ASSOC #522788			2	1	2,701	113.7890	2,984	2,622	4,102		1,130			7.000	(8.153)	MON	15	183	10/11/2001	12/01/2029
31384F-YY-7	FED NATL MTG ASSOC #522827			2	1	20,249	108.9840	21,619	19,837	20,183		(67)			6.500	5.348	MON	107	1,268	12/06/2001	01/01/2015
31384F-YZ-4	FED NATL MTG ASSOC #522828			2	1	456	109.1920	486	445	457		(2)			7.000	5.129	MON	3	30	08/02/2001	01/01/2015
31384G-FB-6	FED NATL MTG ASSOC #523162			2	1	9,226	113.7890	10,045	8,827	10,126		213			7.000	2.272	MON	52	615	12/05/2002	11/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31384G-NG-6	FED NATL MTG ASSOC #523391			2	1	689	115.5720	767	664	701		4			8.000	5.855	MON	4	52	08/08/2001	11/01/2029
31384H-5D-1	FED NATL MTG ASSOC #524744			2	1	6,852	100.9640	6,854	6,789	6,844		(14)			8.000	7.304	MON	45	531	06/29/2000	07/01/2015
31384J-BQ-1	FED NATL MTG ASSOC #524847			2	1	335	115.5720	374	324	353		7			8.000	5.059	MON	2	26	07/06/2001	01/01/2030
31384J-CW-7	FED NATL MTG ASSOC #524885			2	1	8,275	109.6750	8,991	8,198	8,248		(9)			8.000	7.573	MON	55	644	06/29/2000	02/01/2015
31384J-XQ-7	FED NATL MTG ASSOC #525487			2	1	401	115.6510	446	386	420		7			8.000	5.116	MON	3	31	08/08/2001	02/01/2030
31384J-7M-5	FED NATL MTG ASSOC #525700			2	1	776	115.5720	864	748	811		10			8.000	4.672	MON	5	60	08/08/2001	01/01/2030
31384K-FD-3	FED NATL MTG ASSOC #525864			2	1	47,882	113.7890	52,897	46,487	49,872		301			7.000	4.633	MON	271	3,247	10/11/2001	09/01/2029
31384K-GS-9	FED NATL MTG ASSOC #525909			2	1	307	114.6810	332	289	325		10			7.500	3.981	MON	2	22	02/07/2002	12/01/2029
31384K-JX-5	FED NATL MTG ASSOC #525978			2	1	9,952	115.6510	11,083	9,583	10,336		202			8.000	5.231	MON	64	744	08/08/2001	03/01/2030
31384L-MX-9	FED NATL MTG ASSOC #526974			2	1	4,872	109.1920	5,123	4,692	4,899		(30)			7.000	4.211	MON	27	324	04/12/2002	02/01/2015
31384L-PD-0	FED NATL MTG ASSOC #527020			2	1	3,871	115.5720	4,309	3,728	4,033		45			8.000	4.833	MON	25	297	08/08/2001	01/01/2030
31384L-QH-0	FED NATL MTG ASSOC #527056			2	1	4,232	108.2240	4,410	4,075	4,225		(37)			7.000	4.382	MON	24	280	04/12/2002	04/01/2015
31384L-YT-5	FED NATL MTG ASSOC #527322			2	1	4,312	115.6510	4,803	4,153	4,521		36			8.000	4.576	MON	28	331	08/08/2001	01/01/2030
31384M-G2-2	FED NATL MTG ASSOC #527717			2	1	1,104	114.6810	1,032	900	986		14			7.500	4.382	MON	6	66	02/07/2002	01/01/2030
31384P-JB-2	FED NATL MTG ASSOC #529558			2	1	3,620	110.1450	3,884	3,526	3,527					7.500	7.494	MON	22	250	01/05/2001	05/01/2015
31384P-ND-3	FED NATL MTG ASSOC #529688			2	1	63,515	112.4420	74,466	66,226	62,342		(740)			6.500	8.981	MON	359	4,297	11/06/2000	02/01/2030
31384P-NF-8	FED NATL MTG ASSOC #529690			2	1	5,926	115.5720	6,598	5,709	6,181		82			8.000	4.799	MON	38	455	08/08/2001	02/01/2030
31384P-QF-5	FED NATL MTG ASSOC #529754			2	1	1,810	115.6510	2,016	1,743	1,866		32			8.000	5.421	MON	12	138	08/08/2001	02/01/2030
31384P-YT-6	FED NATL MTG ASSOC #530022			2	1	1,120	115.5720	1,246	1,078	1,174		18			8.000	4.761	MON	7	86	08/08/2001	03/01/2030
31384P-YX-7	FED NATL MTG ASSOC #530026			2	1	14,321	115.6510	15,980	13,817	14,992		270			8.000	5.148	MON	92	1,102	08/08/2001	03/01/2030
31384P-4A-0	FED NATL MTG ASSOC #530117			2	1	3,448	100.4860	3,437	3,420	3,420					7.500	7.500	MON	21	247	10/13/2000	02/01/2015
31384P-6A-8	FED NATL MTG ASSOC #530165			2	1	8,887	115.6510	9,900	8,561	9,133		109			8.000	5.482	MON	57	684	08/08/2001	03/01/2030
31384Q-RG-0	FED NATL MTG ASSOC #530687			2	1	20,615	110.2190	22,511	20,423	20,584		(20)			8.000	7.468	MON	136	1,609	06/29/2000	04/01/2015
31384Q-SL-8	FED NATL MTG ASSOC #530723			2	1	24,195	115.6510	26,946	23,299	24,894		144			8.000	5.037	MON	155	1,861	08/08/2001	04/01/2030
31384Q-YY-3	FED NATL MTG ASSOC #530927			2	1	5,110	110.2190	5,580	5,063	5,106		(5)			8.000	7.457	MON	34	395	06/29/2000	04/01/2015
31384R-P4-7	FED NATL MTG ASSOC #531543			2	1	29,063	113.8610	31,662	27,807	30,389		186			7.000	3.678	MON	162	1,942	12/05/2002	03/01/2030
31384R-Q2-0	FED NATL MTG ASSOC #531573			2	1	6,930	114.7570	7,504	6,539	7,082		109			7.500	4.381	MON	41	490	02/07/2002	04/01/2030
31384R-TG-6	FED NATL MTG ASSOC #531651			2	1	3,281	109.6750	3,565	3,250	3,265		(3)			8.000	7.656	MON	22	236	06/29/2000	03/01/2015
31384R-ZP-9	FED NATL MTG ASSOC #531850			2	1	2,906	110.1450	3,118	2,831	2,831					7.500	7.495	MON	18	209	01/05/2001	04/01/2015
31384S-AF-6	FED NATL MTG ASSOC #532006			2	1	1,803	115.4790	2,083	1,804	1,803					8.000	8.011	MON	12	144	02/02/2000	02/01/2030
31384S-V2-2	FED NATL MTG ASSOC #532633			2	1	8,104	110.2190	8,849	8,029	8,058		(7)			8.000	7.723	MON	54	620	06/29/2000	04/01/2015
31384S-WR-6	FED NATL MTG ASSOC #532656			2	1	6,612	109.1920	6,952	6,367	6,622		(51)			7.000	4.377	MON	37	429	04/12/2002	07/01/2015
31384T-DU-8	FED NATL MTG ASSOC #533015			2	1	2,383	115.6510	2,654	2,295	2,519		56			8.000	4.982	MON	15	183	08/08/2001	03/01/2030
31384T-U5-4	FED NATL MTG ASSOC #533504			2	1	8,904	115.6510	9,916	8,574	9,176		123			8.000	5.612	MON	57	681	08/08/2001	03/01/2030
31384T-VT-1	FED NATL MTG ASSOC #533526			2	1	1,525	115.6510	1,698	1,468	1,566		16			8.000	5.635	MON	10	117	08/08/2001	03/01/2030
31384U-BY-9	FED NATL MTG ASSOC #533855			2	1	578	115.6510	644	556	608		6			8.000	4.706	MON	4	44	08/08/2001	03/01/2030
31384U-CA-0	FED NATL MTG ASSOC #533865			2	1	1,771	100.4800	1,780	1,772	1,769		1			7.500	7.658	MON	11	130	10/13/2000	04/01/2015
31384U-EA-8	FED NATL MTG ASSOC #533929			2	1	5,773	110.2190	6,304	5,720	5,746		(5)			8.000	7.636	MON	38	447	06/29/2000	04/01/2015
31384U-EQ-3	FED NATL MTG ASSOC #533943			2	1	6,208	109.1920	6,607	6,051	6,276		(27)			7.000	4.776	MON	35	417	08/02/2001	05/01/2015
31384U-ET-7	FED NATL MTG ASSOC #533946			2	1	1,052	110.2190	1,149	1,042	1,047		(1)			8.000	7.645	MON	7	81	06/29/2000	06/01/2015
31384U-EY-6	FED NATL MTG ASSOC #533951			2	1	1,004	110.1450	1,112	1,010	1,005		1			7.500	7.853	MON	6	74	06/02/2000	07/01/2015
31384U-FH-2	FED NATL MTG ASSOC #533968			2	1	10,590	109.6750	11,506	10,491	10,577		(11)			8.000	7.488	MON	70	827	06/29/2000	07/01/2015
31384U-KN-3	FED NATL MTG ASSOC #534101			2	1	4,363	115.5720	4,857	4,202	4,647		91			8.000	4.711	MON	28	325	08/08/2001	03/01/2030
31384U-NK-6	FED NATL MTG ASSOC #534194			2	1	6,766	115.6510	7,537	6,517	7,034		134			8.000	5.344	MON	43	520	08/08/2001	04/01/2030
31384U-WC-4	FED NATL MTG ASSOC #534443			2	1	1,410	110.1450	1,561	1,417	1,419					7.500	7.401	MON	9	105	02/15/2000	03/01/2015
31384V-BT-8	FED NATL MTG ASSOC #534750			2	1	8,962	115.5720	9,975	8,631	9,510		78			8.000	4.548	MON	58	689	08/08/2001	03/01/2030
31384V-KQ-4	FED NATL MTG ASSOC #535003			2	1	3,946	107.0580	4,336	4,050	4,010		7			7.000	7.831	MON	24	269	02/03/2000	11/01/2014
31384V-M9-0	FED NATL MTG ASSOC #535084			2	1	222,685	110.1600	190,096	172,563	179,248		708			6.000	4.936	MON	863	10,143	01/08/2003	10/01/2029
31384V-NT-5	FED NATL MTG ASSOC #535102			2	1	2,774	108.2240	2,891	2,672	2,770		(22)			7.000	4.366	MON	16	181	04/12/2002	01/01/2015
31384V-NU-2	FED NATL MTG ASSOC #535103			2	1	47,499	108.2240	50,100	46,293	47,374		(219)			7.000	5.349	MON	270	3,098	04/12/2002	01/01/2015
31384V-NV-0	FED NATL MTG ASSOC #535104			2	1	2,804	108.2240	2,922	2,700	2,794		(22)			7.000	4.460	MON	16	182	04/12/2002	12/01/2014
31384V-QA-3	FED NATL MTG ASSOC #535149			2	1	11,636	113.7890	12,668	11,133	12,557		413			7.000	3.442	MON	65	764	12/05/2002	02/01/2030
31384V-QF-2	FED NATL MTG ASSOC #535154			2	1	3,932	113.7890	4,281	3,763	4,174		71			7.000	3.342	MON	22	255	12/05/2002	01/01/2030
31384V-QG-0	FED NATL MTG ASSOC #535155			2	1	12,783	115.5720	14,259	12,338	13,450		318			8.000	5.306	MON	82	975	07/06/2001	02/01/2030
31384V-QJ-4	FED NATL MTG ASSOC #535157			2	1	101,687	112.4420	93,407	83,071	83,715					6.500	6.239	MON	450	5,307	06/10/2002	02/01/2030
31384V-QL-9	FED NATL MTG ASSOC #535159			2	1	1,463	113.7890	1,593	1,400	1,580		48			7.000	3.513	MON	8	96	12/05/2002	02/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31384V-QR-6	FED NATL MTG ASSOC #535164			2	1	1,109	113.7890	1,207	1,061	1,168		(10)			7.000	3.533	MON	6	73	12/05/2002	02/01/2030
31384V-UY-6	FED NATL MTG ASSOC #535299			2	1	5,693	114.6810	5,483	4,781	5,229		73			7.500	4.242	MON	30	354	02/07/2002	05/01/2030
31384V-UZ-3	FED NATL MTG ASSOC #535300			2	1	66,980	112.4420	71,716	63,781	68,395		682			6.500	4.487	MON	345	4,055	01/12/2004	05/01/2030
31384V-VG-4	FED NATL MTG ASSOC #535315			2	1	47,817	108.2240	49,834	46,047	47,731		(324)			7.000	4.526	MON	269	3,111	04/12/2002	05/01/2015
31384V-YW-6	FED NATL MTG ASSOC #535425			2	1	50,141	114.7570	55,394	48,271	53,819		1,577			7.500	3.828	MON	302	3,575	01/11/2002	08/01/2030
31384V-2H-4	FED NATL MTG ASSOC #535476			2	1	12,669	112.4420	13,822	12,293	12,655		(2)			6.500	4.787	MON	67	783	09/26/2003	07/01/2029
31384V-4U-3	FED NATL MTG ASSOC #535535			2	1	80,254	112.4420	75,418	67,073	67,420		7			6.500	6.330	MON	363	4,294	07/02/2002	10/01/2030
31384V-5P-3	FED NATL MTG ASSOC #535554			2	1	7,642	109.1920	8,161	7,474	7,661		(32)			7.000	5.346	MON	44	500	07/17/2001	10/01/2015
31384V-6X-5	FED NATL MTG ASSOC #535586			2	1	9,952	109.1920	10,465	9,584	10,015		(76)			7.000	4.141	MON	56	650	04/12/2002	11/01/2015
31384W-A8-3	FED NATL MTG ASSOC #535631			2	1	42,252	109.1920	44,428	40,688	42,540		(316)			7.000	4.181	MON	237	2,754	04/12/2002	12/01/2015
31384W-CL-2	FED NATL MTG ASSOC #535675			2	1	26,376	109.1920	27,735	25,400	26,410		(195)			7.000	4.337	MON	148	1,705	04/12/2002	01/01/2016
31384W-DM-9	FED NATL MTG ASSOC #535708			2	1	63,042	112.4420	57,198	50,869	51,215		55			6.500	6.302	MON	276	3,252	07/02/2002	02/01/2031
31384W-EA-4	FED NATL MTG ASSOC #535729			2	1	4,850	108.9840	5,178	4,751	4,858		(16)			6.500	5.105	MON	26	296	12/06/2001	02/01/2016
31384W-EG-1	FED NATL MTG ASSOC #535735			2	1	148,462	108.6720	155,951	143,507	145,666		(607)			6.000	4.681	MON	718	8,207	04/06/2005	01/01/2016
31384W-EM-8	FED NATL MTG ASSOC #535740			2	1	62,919	108.9170	65,993	60,590	63,514		(378)			7.000	4.101	MON	353	4,103	04/12/2002	12/01/2015
31384W-E6-3	FED NATL MTG ASSOC #535757			2	1	14,301	115.5720	15,916	13,772	14,924		192			8.000	5.138	MON	92	1,086	08/08/2001	01/01/2031
31384W-GJ-3	FED NATL MTG ASSOC #535801			2	1	19,041	109.1920	20,021	18,336	19,296		(137)			7.000	4.029	MON	107	1,247	04/12/2002	03/01/2016
31384W-HG-8	FED NATL MTG ASSOC #535831			2	1	3,324	112.4420	3,559	3,166	3,426		43			6.500	4.250	MON	17	201	01/12/2004	04/01/2031
31384W-HL-7	FED NATL MTG ASSOC #535835			2	1	20,907	109.1090	22,347	20,481	20,935		(80)			6.500	5.214	MON	111	1,280	12/06/2001	04/01/2016
31384W-JP-6	FED NATL MTG ASSOC #535870			2	1	18,500	109.1090	19,774	18,123	18,566		(61)			6.500	5.120	MON	98	1,145	12/06/2001	04/01/2016
31384W-KQ-2	FED NATL MTG ASSOC #535903			2	1	599	114.6810	668	582	631		14			7.500	4.959	MON	4	43	07/30/2001	03/01/2031
31384W-K2-5	FED NATL MTG ASSOC #535913			2	1	3,504	112.4420	3,751	3,336	3,592		7			6.500	4.176	MON	18	212	01/12/2004	05/01/2031
31384W-LB-4	FED NATL MTG ASSOC #535922			2	1	7,804	115.5720	8,685	7,515	8,241		211			8.000	4.852	MON	50	591	08/08/2001	03/01/2031
31384W-LX-6	FED NATL MTG ASSOC #535942			2	1	1,974	115.6510	2,204	1,906	2,093		45			8.000	4.501	MON	13	150	07/06/2001	04/01/2031
31384W-MK-3	FED NATL MTG ASSOC #535962			2	1	2,041	109.1090	2,182	2,000	2,045		(8)			6.500	5.198	MON	11	127	12/06/2001	05/01/2016
31384W-NW-6	FED NATL MTG ASSOC #536005			2	1	12,246	108.2240	12,762	11,792	12,194		(79)			7.000	4.565	MON	69	799	04/12/2002	12/01/2014
31384W-QM-5	FED NATL MTG ASSOC #536060			2	1	9,463	109.1920	10,106	9,255	9,380		(20)			7.000	6.282	MON	54	640	07/17/2001	02/01/2016
31384W-S8-4	FED NATL MTG ASSOC #536143			2	1	3,756	115.6510	4,183	3,617	3,991		103			8.000	4.535	MON	24	283	08/08/2001	04/01/2030
31384W-XN-5	FED NATL MTG ASSOC #536285			2	1	10,179	116.2100	11,170	9,612	10,617		225			8.500	4.672	MON	68	816	10/02/2001	08/01/2030
31384W-Y3-8	FED NATL MTG ASSOC #536330			2	1	6,279	115.6510	6,993	6,047	6,741		112			8.000	3.571	MON	40	482	08/08/2001	04/01/2030
31384W-2H-2	FED NATL MTG ASSOC #536376			2	1	6,103	101.0580	6,111	6,047	6,083		(5)			8.000	7.616	MON	40	477	06/29/2000	04/01/2015
31384W-4F-4	FED NATL MTG ASSOC #536422			2	1	14,365	110.2190	15,686	14,231	14,308		(3)			8.000	7.656	MON	95	1,108	06/29/2000	04/01/2015
31384X-KF-4	FED NATL MTG ASSOC #536794			2	1	12,869	109.1920	13,532	12,393	13,103		(73)			7.000	3.159	MON	72	838	04/12/2002	05/01/2015
31384X-WN-4	FED NATL MTG ASSOC #537153			2	1	10,460	115.6510	11,649	10,073	11,001		196			8.000	4.477	MON	67	804	08/08/2001	05/01/2030
31384X-ZA-9	FED NATL MTG ASSOC #537237			2	1	3,160	114.7570	3,409	2,971	3,240		50			7.500	3.840	MON	19	222	02/07/2002	05/01/2030
31384X-4E-5	FED NATL MTG ASSOC #537321			2	1	2,756	100.9260	2,756	2,731	2,750		(3)			8.000	7.546	MON	18	194	06/29/2000	06/01/2015
31384X-4H-8	FED NATL MTG ASSOC #537324			2	1	6,240	115.5720	6,945	6,009	6,710		174			8.000	4.044	MON	40	480	08/08/2001	06/01/2030
31384Y-JS-6	FED NATL MTG ASSOC #537673			2	1	5,652	114.7570	6,108	5,323	5,993		132			7.500	3.229	MON	33	399	02/07/2002	04/01/2030
31384Y-J3-1	FED NATL MTG ASSOC #537682			2	1	7,173	115.6510	7,989	6,908	7,709		226			8.000	4.341	MON	46	552	08/08/2001	05/01/2030
31384Y-LM-6	FED NATL MTG ASSOC #537732			2	1	1,653	115.6510	1,841	1,592	1,762		38			8.000	4.236	MON	11	124	08/08/2001	04/01/2030
31384Y-LQ-7	FED NATL MTG ASSOC #537735			2	1	1,718	114.7570	1,918	1,671	1,816		23			7.500	4.329	MON	10	125	07/30/2001	04/01/2030
31384Y-Q4-1	FED NATL MTG ASSOC #537875			2	1	7,187	110.2190	7,848	7,120	7,172		(10)			8.000	7.463	MON	47	557	06/29/2000	06/01/2015
31384Y-TY-2	FED NATL MTG ASSOC #537967			2	1	8,504	109.1920	8,942	8,189	8,525		(74)			7.000	3.824	MON	48	561	04/12/2002	05/01/2015
31384Y-2H-8	FED NATL MTG ASSOC #538176			2	1	8,398	100.4820	8,371	8,330	8,331					7.500	7.500	MON	52	610	10/13/2000	05/01/2015
31384Y-6R-2	FED NATL MTG ASSOC #538280			2	1	2,680	110.2190	2,926	2,655	2,675		(2)			8.000	7.533	MON	18	210	06/29/2000	05/01/2015
31385A-K9-7	FED NATL MTG ASSOC #538620			2	1	5,890	100.8930	5,887	5,835	5,868		(8)			8.000	7.589	MON	39	458	06/29/2000	06/01/2015
31385A-RX-7	FED NATL MTG ASSOC #538802			2	1	6,263	115.6510	6,975	6,031	6,879		284			8.000	4.061	MON	40	481	08/08/2001	06/01/2030
31385A-UD-7	FED NATL MTG ASSOC #538880			2	1	10,717	110.2190	11,703	10,618	10,669		(5)			8.000	7.700	MON	71	838	06/29/2000	06/01/2015
31385A-VU-8	FED NATL MTG ASSOC #538927			2	1	635	110.2190	693	629	632		(1)			8.000	7.600	MON	4	49	06/29/2000	06/01/2015
31385A-7K-7	FED NATL MTG ASSOC #539198			2	1	4,895	110.2190	5,345	4,850	4,884		(6)			8.000	7.531	MON	32	382	06/29/2000	05/01/2015
31385B-3M-5	FED NATL MTG ASSOC #540004			2	1	3,579	115.6510	3,985	3,446	3,694		43			8.000	5.214	MON	23	275	08/08/2001	05/01/2030
31385C-DZ-3	FED NATL MTG ASSOC #540220			2	1	4,272	114.7570	4,768	4,155	4,545		54			7.500	4.036	MON	26	311	07/30/2001	06/01/2030
31385C-GN-7	FED NATL MTG ASSOC #540305			2	1	5,143	109.1920	5,474	5,013	5,122		(14)			7.000	5.671	MON	29	346	08/02/2001	06/01/2015
31385C-HC-0	FED NATL MTG ASSOC #540327			2	1	3,414	100.8910	3,412	3,382	3,416		(4)			8.000	7.345	MON	23	267	06/29/2000	06/01/2015
31385C-WQ-2	FED NATL MTG ASSOC #540755			2	1	4,758	115.6510	5,301	4,583	5,199		214			8.000	4.201	MON	31	355	08/08/2001	05/01/2030
31385C-YV-9	FED NATL MTG ASSOC #540824			2	1	2,825	109.1920	3,007	2,754	2,822		(26)			7.000	5.182	MON	16	183	08/02/2001	09/01/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31385D-EA-5	FED NATL MTG ASSOC #541129			2	1	788	115.6510	878	759	855		29			8.000	4.123	MON	5	61	08/08/2001	05/01/2030
31385D-GU-9	FED NATL MTG ASSOC #541211			2	1	375	115.6510	418	362	398		5			8.000	4.073	MON	2	28	08/08/2001	06/01/2030
31385D-M4-0	FED NATL MTG ASSOC #541379			2	1	17,286	110.2190	18,876	17,126	17,263		(20)			8.000	7.477	MON	114	1,349	06/29/2000	05/01/2015
31385D-M9-9	FED NATL MTG ASSOC #541384			2	1	2,287	100.7440	2,282	2,266	2,270		(4)			8.000	7.531	MON	15	168	06/29/2000	05/01/2015
31385E-AP-4	FED NATL MTG ASSOC #541914			2	1	7,963	110.2190	8,695	7,889	7,940		(10)			8.000	7.577	MON	53	594	06/29/2000	06/01/2015
31385E-BS-7	FED NATL MTG ASSOC #541949			2	1	20,828	114.7570	22,572	19,669	21,352		517			7.500	4.656	MON	123	1,473	02/07/2002	07/01/2030
31385E-FS-3	FED NATL MTG ASSOC #542077			2	1	18,304	115.6510	20,385	17,626	19,666		629			8.000	4.510	MON	118	1,408	08/08/2001	07/01/2030
31385E-UK-3	FED NATL MTG ASSOC #542486			2	1	5,712	110.1450	6,241	5,666	5,666					7.500	7.500	MON	35	411	10/13/2000	07/01/2015
31385E-WH-8	FED NATL MTG ASSOC #542548			2	1	2,357	115.6510	2,625	2,270	2,497		27			8.000	4.160	MON	15	181	08/08/2001	07/01/2030
31385E-XH-7	FED NATL MTG ASSOC #542580			2	1	7,366	115.6510	8,203	7,093	7,641		69			8.000	4.873	MON	47	564	08/08/2001	08/01/2030
31385F-CZ-7	FED NATL MTG ASSOC #542888			2	1	6,977	115.6510	7,772	6,721	7,599		162			8.000	3.200	MON	45	536	08/08/2001	06/01/2030
31385F-EM-4	FED NATL MTG ASSOC #542940			2	1	3,895	116.2170	4,274	3,678	4,307		156			8.500	3.549	MON	26	312	10/02/2001	07/01/2030
31385F-KC-9	FED NATL MTG ASSOC #543091			2	1	4,881	115.6510	5,435	4,700	5,258		172			8.000	4.229	MON	31	356	08/08/2001	06/01/2030
31385F-QZ-2	FED NATL MTG ASSOC #543272			2	1	6,375	115.6510	7,102	6,141	6,588		74			8.000	5.233	MON	41	482	08/08/2001	07/01/2030
31385G-ZH-0	FED NATL MTG ASSOC #544444			2	1	84	107.1660	87	81	89		2			8.000	4.966	MON	1	7	07/06/2001	09/01/2030
31385H-AB-8	FED NATL MTG ASSOC #544602			2	1	3,679	101.0270	3,682	3,644	3,674		(3)			8.000	7.501	MON	24	288	06/29/2000	06/01/2015
31385H-AD-4	FED NATL MTG ASSOC #544604			2	1	3,629	109.1920	3,816	3,495	3,625		(49)			7.000	4.051	MON	20	239	04/12/2002	06/01/2015
31385H-NN-8	FED NATL MTG ASSOC #544997			2	1	248	100.9730	249	246	248					8.000	7.520	MON	2	19	06/29/2000	06/01/2015
31385H-PJ-5	FED NATL MTG ASSOC #545025			2	1	26,259	109.1090	28,068	25,724	26,288		(95)			6.500	5.240	MON	139	1,624	12/06/2001	06/01/2016
31385H-QC-9	FED NATL MTG ASSOC #545051			2	1	2,442	110.3050	2,154	1,953	2,009		(5)			6.000	4.986	MON	10	115	01/08/2003	09/01/2029
31385H-Q4-7	FED NATL MTG ASSOC #545075			2	1	703	113.9240	766	672	732		7			7.000	3.849	MON	4	46	12/05/2002	07/01/2031
31385H-Q8-8	FED NATL MTG ASSOC #545079			2	1	4,572	112.4420	4,896	4,354	4,660		36			6.500	4.546	MON	24	277	01/12/2004	05/01/2030
31385H-S2-9	FED NATL MTG ASSOC #545137			2	1	42,997	114.7570	47,992	41,820	45,137		930			7.500	4.956	MON	261	3,069	07/30/2001	08/01/2031
31385H-S3-7	FED NATL MTG ASSOC #545138			2	1	355,739	114.7570	383,094	333,832	373,123		6,322			7.500	3.634	MON	2,086	24,639	09/11/2003	08/01/2031
31385H-TE-2	FED NATL MTG ASSOC #545149			2	1	34,934	108.8590	36,503	33,533	34,606		(186)			6.000	4.207	MON	168	1,949	09/24/2003	08/01/2016
31385H-TK-8	FED NATL MTG ASSOC #545154			2	1	9,293	109.1920	9,771	8,949	9,354		(48)			7.000	4.499	MON	52	610	04/12/2002	08/01/2016
31385H-UU-4	FED NATL MTG ASSOC #545195			2	1	897	113.8370	976	857	946		11			7.000	3.490	MON	5	59	12/10/2002	09/01/2031
31385H-VT-6	FED NATL MTG ASSOC #545226			2	1	1,655	109.1920	1,740	1,594	1,665		(9)			7.000	4.489	MON	9	108	04/12/2002	09/01/2016
31385H-V4-1	FED NATL MTG ASSOC #545235			2	1	4,393	113.8610	4,786	4,203	4,676		112			7.000	3.798	MON	25	289	12/05/2002	10/01/2031
31385H-YA-4	FED NATL MTG ASSOC #545305			2	1	12,638	108.8590	13,226	12,150	12,570		(51)			6.000	4.202	MON	61	708	09/11/2003	11/01/2016
31385H-2A-9	FED NATL MTG ASSOC #545369			2	1	5,426	109.1920	5,706	5,225	5,482		(36)			7.000	4.174	MON	30	355	04/12/2002	09/01/2016
31385J-B2-3	FED NATL MTG ASSOC #545557			2	1	195,974	112.4420	210,020	186,781	198,509		607			6.500	4.328	MON	1,012	11,824	02/06/2004	04/01/2032
31385J-D4-7	FED NATL MTG ASSOC #545623			2	1	11,325	108.8590	11,852	10,888	11,230		(48)			6.000	4.360	MON	54	635	09/11/2003	05/01/2017
31385J-EK-0	FED NATL MTG ASSOC #545638			2	1	8,362	112.4420	8,958	7,967	8,436		15			6.500	4.446	MON	43	504	02/06/2004	05/01/2032
31385J-HC-5	FED NATL MTG ASSOC #545727			2	1	240,318	107.7030	185,981	172,679	174,413		(243)			5.500	4.960	MON	791	9,230	06/10/2004	05/01/2017
31385J-JC-3	FED NATL MTG ASSOC #545759			2	1	84,823	112.4420	73,543	65,406	65,849		99			6.500	6.298	MON	354	4,155	07/02/2002	07/01/2032
31385J-JF-6	FED NATL MTG ASSOC #545762			2	1	18,043	112.4420	15,567	13,845	14,015		38			6.500	6.132	MON	75	879	02/05/2002	07/01/2032
31385J-JK-5	FED NATL MTG ASSOC #545766			2	1	114,237	109.0780	119,797	109,826	113,588		(533)			6.000	4.294	MON	549	6,412	09/11/2003	07/01/2017
31385J-K3-1	FED NATL MTG ASSOC #545814			2	1	86,049	112.4420	75,246	66,920	67,257		73			6.500	6.346	MON	362	4,254	07/02/2002	08/01/2032
31385J-K4-9	FED NATL MTG ASSOC #545815			2	1	19,465	116.8660	21,745	18,607	20,401		215			7.000	3.626	MON	109	1,274	12/10/2002	07/01/2032
31385J-M8-8	FED NATL MTG ASSOC #545883			2	1	198,625	107.8280	151,248	140,267	142,600		(352)			5.500	4.639	MON	643	7,494	06/10/2004	09/01/2017
31385J-PN-2	FED NATL MTG ASSOC #545929			2	1	4,069	112.4420	4,357	3,875	4,116		19			6.500	4.509	MON	21	245	01/12/2004	08/01/2032
31385J-UL-0	FED NATL MTG ASSOC #546087			2	1	3,143	100.8990	3,141	3,113	3,131		(3)			8.000	7.644	MON	21	244	06/29/2000	07/01/2015
31385J-VG-0	FED NATL MTG ASSOC #546115			2	1	4,278	110.2190	4,671	4,238	4,280		(4)			8.000	7.353	MON	28	333	06/29/2000	07/01/2015
31385J-5K-0	FED NATL MTG ASSOC #546350			2	1	1,214	108.2240	1,265	1,169	1,187		(37)			7.000	3.976	MON	7	67	04/12/2002	06/01/2015
31385K-GC-3	FED NATL MTG ASSOC #546595			2	1	22,744	115.6510	25,330	21,902	23,186		164			8.000	5.506	MON	146	1,749	08/08/2001	05/01/2030
31385K-K5-3	FED NATL MTG ASSOC #546716			2	1	924	115.6510	1,030	890	994		18			8.000	3.928	MON	6	71	08/08/2001	07/01/2030
31385K-YD-1	FED NATL MTG ASSOC #547108			2	1	14,032	109.6750	15,246	13,902	14,001		(18)			8.000	7.513	MON	93	1,092	06/29/2000	07/01/2015
31385K-ZM-0	FED NATL MTG ASSOC #547148			2	1	7,352	109.1920	7,851	7,190	7,417		(24)			7.000	5.243	MON	42	484	07/17/2001	11/01/2015
31385K-3Y-9	FED NATL MTG ASSOC #547215			2	1	7,090	115.6510	7,899	6,830	7,529		189			8.000	4.718	MON	46	545	08/08/2001	07/01/2030
31385N-GV-5	FED NATL MTG ASSOC #547512			2	1	796	115.6510	888	768	844		21			8.000	4.609	MON	5	58	07/06/2001	08/01/2030
31385N-LZ-0	FED NATL MTG ASSOC #547644			2	1	4,778	115.6510	5,323	4,603	4,897		66			8.000	5.999	MON	31	367	08/08/2001	03/01/2031
31385N-TJ-8	FED NATL MTG ASSOC #547853			2	1	14,472	109.1920	15,454	14,153	14,506		(37)			7.000	5.552	MON	83	956	07/17/2001	08/01/2015
31385P-AC-8	FED NATL MTG ASSOC #548203			2	1	3,766	109.1920	4,008	3,671	3,803		(14)			7.000	4.939	MON	21	252	08/02/2001	01/01/2016
31385P-AH-7	FED NATL MTG ASSOC #548208			2	1	34,641	109.1920	36,882	33,777	34,465		(63)			7.000	5.884	MON	197	2,329	08/02/2001	04/01/2016
31385P-H6-4	FED NATL MTG ASSOC #548453			2	1	76,941	112.4420	82,381	73,266	77,491		(149)			6.500	4.458	MON	397	4,683	01/12/2004	11/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31385R-UV-0	FED NATL MTG ASSOC #550596			2	1	977	100.4880	956	952	952					7.500	7.494	MON	6	64	01/05/2001	10/01/2015
31385R-WB-2	FED NATL MTG ASSOC #550642			2	1	4,043	115.6510	4,502	3,893	4,374		97			8.000	3.625	MON	26	311	08/08/2001	08/01/2030
31385R-4G-2	FED NATL MTG ASSOC #550823			2	1	3,054	109.1920	3,211	2,941	3,105		(13)			7.000	4.049	MON	17	203	04/12/2002	01/01/2016
31385S-K5-6	FED NATL MTG ASSOC #551216			2	1	52,144	114.7570	43,594	37,988	41,747		1,111			7.500	4.420	MON	237	2,773	02/07/2002	09/01/2030
31385U-P9-8	FED NATL MTG ASSOC #553148			2	1	7,098	109.1920	7,579	6,941	7,149		(35)			7.000	5.064	MON	40	471	07/17/2001	09/01/2015
31385W-J8-3	FED NATL MTG ASSOC #554787			2	1	56,369	115.5410	64,405	55,742	55,612		(25)			8.000	8.082	MON	372	4,443	11/07/2000	10/01/2023
31385W-LQ-0	FED NATL MTG ASSOC #554835			2	1	40,756	114.7570	45,026	39,236	44,884		2,005			7.500	3.993	MON	245	2,770	01/11/2002	11/01/2030
31385W-MS-5	FED NATL MTG ASSOC #554869			2	1	4,558	114.7570	5,087	4,433	4,831		76			7.500	4.253	MON	28	332	07/30/2001	11/01/2030
31385W-NA-3	FED NATL MTG ASSOC #554885			2	1	64,499	110.1450	69,205	62,830	62,837		(1)			7.500	7.494	MON	393	4,647	01/05/2001	11/01/2015
31385W-TM-1	FED NATL MTG ASSOC #555056			2	1	2,086	109.0780	1,618	1,484	1,507		(2)			6.000	5.222	MON	7	86	07/14/2006	11/01/2017
31385W-WY-1	FED NATL MTG ASSOC #555163			2	1	54,788	112.4420	58,662	52,171	55,717		101			6.500	4.091	MON	283	3,331	01/12/2004	01/01/2033
31385W-XJ-3	FED NATL MTG ASSOC #555181			2	1	3,546	112.4420	3,797	3,377	3,612		8			6.500	4.141	MON	18	215	01/12/2004	01/01/2033
31385W-XY-0	FED NATL MTG ASSOC #555195			2	1	343,121	109.0780	359,259	329,359	340,407		(1,614)			6.000	4.322	MON	1,647	19,117	09/24/2003	11/01/2017
31385W-X8-7	FED NATL MTG ASSOC #555203			2	1	1,068,458	111.9720	1,131,993	1,010,959	1,098,359		17,483			7.000	4.646	MON	5,897	69,430	09/10/2003	09/01/2032
31385W-ZT-9	FED NATL MTG ASSOC #555254			2	1	192,047	112.4420	165,579	147,258	148,917		(157)			6.500	6.101	MON	798	9,363	05/09/2007	01/01/2033
31385X-BZ-9	FED NATL MTG ASSOC #555456			2	1	26,599	107.8280	21,042	19,514	19,726		(1)			5.500	5.021	MON	89	1,045	06/10/2004	04/01/2018
31385X-C8-8	FED NATL MTG ASSOC #555495			2	1	3,389,262	107.0780	3,660,817	3,418,828	3,397,672		2,002			5.000	5.234	MON	14,245	166,676	05/15/2003	05/01/2018
31385X-2P-1	FED NATL MTG ASSOC #556182			2	1	55,134	112.4420	46,727	41,556	42,438		109			6.500	5.907	MON	225	2,630	06/10/2002	07/01/2030
31385X-5Y-9	FED NATL MTG ASSOC #556263			2	1	684	109.1920	730	669	684		(3)			7.000	5.606	MON	4	44	07/17/2001	12/01/2015
31386A-BN-5	FED NATL MTG ASSOC #557245			2	1	15,598	115.5720	17,360	15,020	16,116		210			8.000	5.193	MON	100	1,181	08/08/2001	08/01/2030
31386A-CV-6	FED NATL MTG ASSOC #557284			2	1	5,041	109.1920	5,366	4,914	5,011		4			7.000	5.822	MON	29	328	08/02/2001	09/01/2015
31386A-DZ-6	FED NATL MTG ASSOC #557320			2	1	373	109.1920	399	365	375		(1)			7.000	5.538	MON	2	25	07/17/2001	01/01/2016
31386A-4N-3	FED NATL MTG ASSOC #558029			2	1	234	109.1920	250	229	236		(1)			7.000	5.144	MON	1	15	07/17/2001	10/01/2015
31386B-UH-5	FED NATL MTG ASSOC #558684			2	1	931	114.7570	990	863	954		25			7.500	4.553	MON	5	64	02/07/2002	01/01/2031
31386B-UK-8	FED NATL MTG ASSOC #558686			2	1	3,256	115.6510	3,635	3,143	3,325		44			8.000	5.918	MON	21	251	07/06/2001	02/01/2031
31386B-7H-1	FED NATL MTG ASSOC #558996			2	1	40,285	110.1450	44,014	39,960	39,960					7.500	7.500	MON	250	2,860	10/13/2000	10/01/2015
31386C-QY-1	FED NATL MTG ASSOC #559471			2	1	30,843	109.1920	32,432	29,701	31,146		(218)			7.000	4.220	MON	173	2,047	04/12/2002	11/01/2015
31386C-R9-5	FED NATL MTG ASSOC #559512			2	1	2,753	110.1450	3,032	2,753	2,753					7.500	7.493	MON	17	202	01/05/2001	11/01/2015
31386C-SY-9	FED NATL MTG ASSOC #559535			2	1	25,530	110.1450	27,780	25,221	25,224					7.500	7.494	MON	158	1,784	01/05/2001	12/01/2015
31386C-WE-8	FED NATL MTG ASSOC #559645			2	1	7,205	109.1920	7,577	6,939	7,267		(40)			7.000	4.324	MON	40	474	04/12/2002	01/01/2016
31386C-5W-8	FED NATL MTG ASSOC #559861			2	1	5,210	110.1450	5,737	5,209	5,210					7.500	7.490	MON	33	384	01/05/2001	12/01/2015
31386D-ET-3	FED NATL MTG ASSOC #560046			2	1	454	114.8230	493	429	471		10			7.500	4.542	MON	3	33	02/07/2002	02/01/2031
31386D-RG-7	FED NATL MTG ASSOC #560387			2	1	896	109.1920	957	876	901		(4)			7.000	5.429	MON	5	59	07/17/2001	01/01/2016
31386D-TN-0	FED NATL MTG ASSOC #560457			2	1	17,249	114.7570	12,978	11,309	12,591		364			7.500	3.801	MON	71	826	02/07/2002	12/01/2030
31386E-PY-8	FED NATL MTG ASSOC #561239			2	1	1,312	100.3690	1,269	1,264	1,283		(20)			8.000	6.399	MON	8	90	08/08/2001	04/01/2031
31386F-BM-6	FED NATL MTG ASSOC #561744			2	1	37,956	116.2170	41,651	35,839	39,765		648			8.500	4.256	MON	254	2,991	10/02/2001	12/01/2030
31386F-K9-5	FED NATL MTG ASSOC #562020			2	1	28,712	109.1920	30,661	28,080	28,949		(133)			7.000	5.173	MON	164	1,905	07/17/2001	12/01/2015
31386F-M3-6	FED NATL MTG ASSOC #562078			2	1	8,145	114.7570	8,829	7,693	8,418		197			7.500	4.545	MON	48	576	02/07/2002	12/01/2030
31386F-RU-1	FED NATL MTG ASSOC #562199			2	1	5,248	113.8610	5,717	5,021	5,757		88			7.000	2.545	MON	29	317	12/05/2002	01/01/2031
31386F-VF-9	FED NATL MTG ASSOC #562314			2	1	22,414	109.3920	23,612	21,585	22,601		(126)			7.000	4.321	MON	126	1,469	04/12/2002	01/01/2016
31386F-X3-4	FED NATL MTG ASSOC #562398			2	1	66,296	112.4420	70,984	63,130	69,085		903			6.500	3.931	MON	342	4,032	01/12/2004	02/01/2031
31386F-3X-1	FED NATL MTG ASSOC #562514			2	1	41,615	112.4420	29,874	26,569	26,803		26			6.500	6.219	MON	144	1,647	07/02/2002	02/01/2031
31386G-K3-6	FED NATL MTG ASSOC #562914			2	1	570	108.9840	614	563	568		(1)			6.500	6.057	MON	3	36	06/15/2001	03/01/2016
31386G-ZL-0	FED NATL MTG ASSOC #563347			2	1	11,286	109.1920	12,053	11,038	11,284		(32)			7.000	5.689	MON	64	745	07/17/2001	12/01/2015
31386H-L2-5	FED NATL MTG ASSOC #563845			2	1	9,769	110.2310	10,497	9,523	9,814		(40)			7.000	5.277	MON	56	651	08/02/2001	02/01/2016
31386H-MR-9	FED NATL MTG ASSOC #563868			2	1	76,360	114.7570	84,359	73,511	82,560		2,659			7.500	3.746	MON	459	5,454	01/11/2002	01/01/2031
31386H-4A-6	FED NATL MTG ASSOC #564317			2	1	701	116.2170	769	662	742		6			8.500	3.386	MON	5	56	10/02/2001	11/01/2030
31386J-BC-0	FED NATL MTG ASSOC #564435			2	1	23,483	113.9240	25,597	22,469	25,406		766			7.000	3.128	MON	131	1,570	12/05/2002	06/01/2031
31386J-FQ-5	FED NATL MTG ASSOC #564575			2	1	30,616	114.7570	33,194	28,925	31,518		639			7.500	4.618	MON	181	2,166	02/07/2002	03/01/2031
31386J-KL-0	FED NATL MTG ASSOC #564699			2	1	4,761	109.1920	5,006	4,585	4,842		(22)			7.000	3.836	MON	27	305	04/12/2002	12/01/2015
31386K-YF-5	FED NATL MTG ASSOC #566010			2	1	217	109.1920	232	212	217		(1)			7.000	5.451	MON	1	14	07/17/2001	01/01/2016
31386L-S9-4	FED NATL MTG ASSOC #566744			2	1	110,703	114.8230	120,954	105,340	113,227		1,474			7.500	4.841	MON	658	7,889	02/07/2002	01/01/2031
31386L-YZ-9	FED NATL MTG ASSOC #566928			2	1	5,857	109.1920	6,159	5,640	5,925		(23)			7.000	4.140	MON	33	385	04/12/2002	01/01/2016
31386M-RK-8	FED NATL MTG ASSOC #567590			2	1	9,918	113.8610	10,804	9,489	10,514		124			7.000	2.918	MON	55	654	12/05/2002	02/01/2031
31386M-SP-6	FED NATL MTG ASSOC #567626			2	1	1,272	114.8230	1,366	1,190	1,339		38			7.500	3.448	MON	7	89	02/07/2002	02/01/2031
31386M-3B-4	FED NATL MTG ASSOC #567894			2	1	2,819	109.1920	2,964	2,714	2,909		(16)			7.000	3.003	MON	16	175	04/12/2002	01/01/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31386M-5V-8	FED NATL MTG ASSOC #567960			2	1	1,061	110.1600	1,199	1,089	1,047		(9)			6.000	7.165	MON	5	63	01/11/2001	02/01/2031
31386N-DQ-8	FED NATL MTG ASSOC #568111			2	1	2,839	115.5720	3,160	2,734	2,942		40			8.000	5.421	MON	18	218	08/08/2001	01/01/2031
31386N-LR-7	FED NATL MTG ASSOC #568336			2	1	2,359	115.4790	2,630	2,277	2,481		20			8.000	4.368	MON	15	166	07/06/2001	01/01/2031
31386N-SH-2	FED NATL MTG ASSOC #568520			2	1	3,360	109.1920	3,589	3,286	3,369		(10)			7.000	5.579	MON	19	207	07/17/2001	01/01/2016
31386N-SM-1	FED NATL MTG ASSOC #568524			2	1	2,329	109.1920	2,449	2,243	2,354		(13)			7.000	4.145	MON	13	145	04/12/2002	01/01/2016
31386N-VK-1	FED NATL MTG ASSOC #568618			2	1	498	109.1920	530	485	502		1			7.000	5.107	MON	3	32	08/02/2001	01/01/2016
31386N-XE-3	FED NATL MTG ASSOC #568677			2	1	32,417	114.7570	35,812	31,207	34,625		820			7.500	4.570	MON	195	2,319	01/11/2002	01/01/2031
31386N-6A-1	FED NATL MTG ASSOC #568865			2	1	43,956	115.5720	48,921	42,329	44,544		352			8.000	6.139	MON	282	3,369	08/08/2001	12/01/2030
31386P-NR-0	FED NATL MTG ASSOC #569300			2	1	15,009	108.8590	15,708	14,429	15,129		(76)			6.000	3.511	MON	72	847	09/11/2003	06/01/2016
31386P-N6-6	FED NATL MTG ASSOC #569313			2	1	43,423	110.2310	46,659	42,328	43,392		(36)			7.000	5.503	MON	247	2,927	08/02/2001	07/01/2016
31386Q-DC-2	FED NATL MTG ASSOC #569899			2	1	11,682	115.4790	12,991	11,250	11,826		99			8.000	5.792	MON	75	896	08/08/2001	02/01/2031
31386Q-E6-4	FED NATL MTG ASSOC #569957			2	1	2,713	110.2310	2,915	2,645	2,745		(8)			7.000	4.734	MON	15	177	08/02/2001	02/01/2016
31386Q-XT-3	FED NATL MTG ASSOC #570490			2	1	666	109.1920	701	642	655					7.000	5.688	MON	4	40	04/12/2002	12/01/2015
31386S-BY-2	FED NATL MTG ASSOC #571655			2	1	7,131	109.1920	7,512	6,879	7,181		(16)			7.000	4.595	MON	40	472	04/12/2002	02/01/2016
31386S-N7-8	FED NATL MTG ASSOC #572014			2	1	35,234	109.1920	37,049	33,930	34,772		(57)			7.000	5.640	MON	198	2,347	04/12/2002	03/01/2016
31386S-T5-6	FED NATL MTG ASSOC #572172			2	1	5,065	114.7570	4,668	4,068	4,562		145			7.500	4.033	MON	25	300	02/07/2002	01/01/2031
31386T-AV-7	FED NATL MTG ASSOC #572520			2	1	6,231	109.1090	6,660	6,104	6,233		(18)			6.500	5.341	MON	33	383	12/06/2001	04/01/2016
31386T-B2-0	FED NATL MTG ASSOC #572557			2	1	19,721	110.2310	21,191	19,224	19,673		(55)			7.000	5.661	MON	112	1,323	08/02/2001	04/01/2016
31386T-MT-9	FED NATL MTG ASSOC #572870			2	1	24,118	109.0780	25,561	23,433	24,721		(108)			6.000	3.903	MON	117	1,397	09/26/2003	04/01/2021
31386T-M7-7	FED NATL MTG ASSOC #572882			2	1	8,000	108.9840	8,541	7,837	8,015		(12)			6.500	5.201	MON	42	499	12/06/2001	04/01/2016
31386T-PS-8	FED NATL MTG ASSOC #572933			2	1	28,702	113.9240	31,286	27,462	30,847		624			7.000	3.612	MON	160	1,919	12/05/2002	04/01/2031
31386T-P8-2	FED NATL MTG ASSOC #572947			2	1	23,019	108.9840	24,577	22,551	23,137		(62)			6.500	5.125	MON	122	1,441	12/06/2001	04/01/2016
31386T-QR-9	FED NATL MTG ASSOC #572964			2	1	2,745	112.4420	2,939	2,614	2,855		(1)			6.500	3.251	MON	14	168	01/12/2004	05/01/2031
31386U-V5-8	FED NATL MTG ASSOC #574036			2	1	105,521	112.4420	113,084	100,571	107,261		48			6.500	3.950	MON	545	6,526	02/06/2004	05/01/2031
31386U-ZX-3	FED NATL MTG ASSOC #574158			2	1	16,239	109.1920	17,075	15,638	16,067		(69)			7.000	5.235	MON	91	1,007	04/12/2002	04/01/2016
31386V-U3-2	FED NATL MTG ASSOC #574902			2	1	28,451	108.8590	29,729	27,310	28,132		(74)			6.000	4.359	MON	137	1,603	09/24/2003	06/01/2016
31386W-DN-5	FED NATL MTG ASSOC #575309			2	1	6,121	110.2310	6,497	5,894	6,088		(15)			7.000	5.235	MON	34	408	04/12/2002	03/01/2016
31386W-FF-0	FED NATL MTG ASSOC #575366			2	1	26,794	108.6720	27,949	25,719	26,420		(113)			6.000	4.342	MON	129	1,496	09/24/2003	03/01/2016
31386X-AN-6	FED NATL MTG ASSOC #576113			2	1	896	114.7570	972	847	918		4			7.500	4.612	MON	5	63	02/07/2002	05/01/2031
31386X-AR-7	FED NATL MTG ASSOC #576116			2	1	2,534	109.1090	2,709	2,483	2,527		(8)			6.500	5.488	MON	13	155	12/06/2001	05/01/2016
31386X-B6-2	FED NATL MTG ASSOC #576161			2	1	11,730	109.1090	12,538	11,491	11,738		(41)			6.500	5.258	MON	62	734	12/06/2001	03/01/2016
31386X-TB-2	FED NATL MTG ASSOC #576646			2	1	12,266	114.7570	8,808	7,675	8,400		182			7.500	4.510	MON	48	550	02/07/2002	02/01/2031
31386X-Z6-6	FED NATL MTG ASSOC #576865			2	1	9,046	112.4420	9,685	8,614	8,942		(28)			6.500	5.093	MON	47	557	01/12/2004	06/01/2031
31386Y-XR-0	FED NATL MTG ASSOC #577688			2	1	25,469	115.7170	28,068	24,256	26,823		559			8.000	4.397	MON	162	1,936	10/16/2001	03/01/2031
31386Y-3S-1	FED NATL MTG ASSOC #577809			2	1	64,245	107.7030	58,100	53,944	54,953		(116)			5.500	4.498	MON	247	2,931	06/10/2004	04/01/2016
31386Y-5W-0	FED NATL MTG ASSOC #577861			2	1	14,045	107.7030	8,696	8,074	8,198		(5)			5.500	4.640	MON	37	419	06/10/2004	04/01/2016
31387B-S7-9	FED NATL MTG ASSOC #579342			2	1	827	109.1090	884	810	827		(2)			6.500	5.429	MON	4	52	12/06/2001	04/01/2016
31387B-T8-6	FED NATL MTG ASSOC #579375			2	1	15,891	109.1920	16,970	15,541	15,832		(47)			7.000	5.897	MON	91	1,045	07/17/2001	04/01/2016
31387C-D9-9	FED NATL MTG ASSOC #579828			2	1	539	109.1920	566	519	536		1			7.000	4.823	MON	3	31	04/12/2002	05/01/2016
31387C-LZ-2	FED NATL MTG ASSOC #580044			2	1	5,643	108.8590	5,906	5,425	5,618		(32)			6.000	4.044	MON	27	318	09/11/2003	06/01/2016
31387C-QK-0	FED NATL MTG ASSOC #580158			2	1	15,256	110.2310	16,446	14,920	15,251		(42)			7.000	5.832	MON	87	1,032	07/17/2001	08/01/2016
31387C-QU-8	FED NATL MTG ASSOC #580167			2	1	2,101	109.1090	2,246	2,059	2,108		(6)			6.500	5.203	MON	11	129	12/06/2001	09/01/2016
31387C-Q6-1	FED NATL MTG ASSOC #580177			2	1	8,448	108.8590	8,841	8,122	8,426		(30)			6.000	4.066	MON	41	469	09/11/2003	10/01/2016
31387C-SW-2	FED NATL MTG ASSOC #580233			2	1	119,015	112.4420	127,431	113,331	120,534		1,169			6.500	4.749	MON	614	7,303	01/12/2004	08/01/2031
31387D-AJ-8	FED NATL MTG ASSOC #580609			2	1	1,996	112.4420	2,188	1,946	1,956					6.500	6.310	MON	11	126	07/02/2002	05/01/2031
31387D-BR-9	FED NATL MTG ASSOC #580648			2	1	31,977	115.5720	35,600	30,803	32,787		223			8.000	5.593	MON	205	2,461	08/08/2001	05/01/2031
31387D-JH-3	FED NATL MTG ASSOC #580864			2	1	16,421	110.2310	17,432	15,814	16,428		(93)			7.000	4.744	MON	92	1,024	04/12/2002	05/01/2016
31387D-KZ-1	FED NATL MTG ASSOC #580912			2	1	911	109.1090	974	893	911		(2)			6.500	5.344	MON	5	56	12/06/2001	05/01/2016
31387D-NM-7	FED NATL MTG ASSOC #580996			2	1	558,934	112.4420	609,092	541,696	548,890		1,534			6.500	6.132	MON	2,934	35,140	02/05/2002	05/01/2031
31387D-SW-0	FED NATL MTG ASSOC #581133			2	1	76,888	110.2310	81,618	74,042	76,388		(320)			7.000	5.284	MON	432	5,101	04/12/2002	05/01/2016
31387D-TN-9	FED NATL MTG ASSOC #581157			2	1	30,892	112.4420	33,076	29,417	31,764		381			6.500	4.354	MON	159	1,851	01/12/2004	04/01/2031
31387D-XQ-7	FED NATL MTG ASSOC #581287			2	1	3,436	112.4420	3,679	3,272	3,464		17			6.500	4.357	MON	18	207	01/12/2004	05/01/2031
31387D-3T-4	FED NATL MTG ASSOC #581410			2	1	58,946	112.4420	63,171	56,181	59,568		299			6.500	4.382	MON	304	3,492	02/06/2004	06/01/2031
31387D-4W-6	FED NATL MTG ASSOC #581437			2	1	4,090	112.4420	4,383	3,898	4,172		60			6.500	4.374	MON	21	248	02/06/2004	06/01/2031
31387E-CT-2	FED NATL MTG ASSOC #581582			2	1	29,230	112.4420	31,297	27,834	29,665		320			6.500	4.626	MON	151	1,747	01/12/2004	06/01/2031
31387E-E2-9	FED NATL MTG ASSOC #581653			2	1	25,362	109.1090	27,109	24,845	25,227		(75)			6.500	5.603	MON	135	1,547	12/06/2001	06/01/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31387E-NM-5	FED NATL MTG ASSOC #581896			2	1	11,510	110.2310	12,408	11,256	11,474		(22)			7.000	5.937	MON	66	778	07/17/2001	07/01/2016
31387E-TL-1	FED NATL MTG ASSOC #582055			2	1	16,709	113.9240	18,214	15,987	18,020		355			7.000	2.523	MON	93	1,118	12/05/2002	05/01/2031
31387F-N2-6	FED NATL MTG ASSOC #582809			2	1	7,467	116.2860	8,199	7,051	8,028		162			8.500	3.162	MON	50	586	10/02/2001	04/01/2031
31387F-R9-7	FED NATL MTG ASSOC #582912			2	1	11,223	110.2310	11,914	10,808	11,187		(44)			7.000	4.936	MON	63	736	04/12/2002	06/01/2016
31387J-QM-1	FED NATL MTG ASSOC #585560			2	1	2,686	109.1090	2,872	2,632	2,670		(5)			6.500	5.685	MON	14	155	12/06/2001	06/01/2016
31387J-VW-3	FED NATL MTG ASSOC #585729			2	1	2,536	107.7030	1,970	1,829	1,860		(2)			5.500	4.620	MON	8	98	06/10/2004	05/01/2016
31387K-BV-4	FED NATL MTG ASSOC #586052			2	1	98,616	107.7030	108,623	100,854	99,838		135			5.500	6.072	MON	462	5,404	05/04/2001	06/01/2016
31387M-A6-6	FED NATL MTG ASSOC #587829			2	1	33,152	110.2310	35,622	32,316	33,004		(41)			7.000	5.898	MON	189	2,237	08/02/2001	09/01/2016
31387M-QW-2	FED NATL MTG ASSOC #588269			2	1	898	108.9840	959	880	898		(2)			6.500	5.304	MON	5	56	12/06/2001	06/01/2016
31387N-YP-6	FED NATL MTG ASSOC #589418			2	1	10,199	110.2310	10,826	9,822	10,149		(44)			7.000	5.019	MON	57	671	04/12/2002	07/01/2016
31387N-ZK-6	FED NATL MTG ASSOC #589446			2	1	917	109.1090	980	898	920		(2)			6.500	5.190	MON	5	58	12/06/2001	07/01/2016
31387N-Z9-1	FED NATL MTG ASSOC #589468			2	1	378	110.2310	401	364	383					7.000	4.337	MON	2	25	04/12/2002	07/01/2016
31387N-6D-4	FED NATL MTG ASSOC #589568			2	1	29,297	109.1920	31,286	28,652	29,136		(28)			7.000	6.029	MON	167	1,974	07/17/2001	04/01/2016
31387P-QF-2	FED NATL MTG ASSOC #590054			2	1	24,443	108.9840	26,338	24,167	24,294		29			6.500	6.208	MON	131	1,431	06/15/2001	06/01/2016
31387P-QZ-8	FED NATL MTG ASSOC #590072			2	1	48,311	109.1090	51,639	47,328	48,209		(105)			6.500	5.504	MON	256	3,021	12/06/2001	06/01/2016
31387P-SH-6	FED NATL MTG ASSOC #590120			2	1	9,048	109.1090	9,671	8,864	9,031		(21)			6.500	5.531	MON	48	567	12/06/2001	07/01/2016
31387Q-UH-1	FED NATL MTG ASSOC #591084			2	1	14,699	110.2310	15,794	14,328	14,786		(30)			7.000	5.365	MON	84	992	08/02/2001	08/01/2016
31387Q-6Y-1	FED NATL MTG ASSOC #591387			2	1	21,103	108.8590	22,050	20,256	20,895		(108)			6.000	4.297	MON	101	1,181	09/24/2003	09/01/2016
31387Q-7J-3	FED NATL MTG ASSOC #591397			2	1	3,171	113.9240	3,456	3,034	3,755		204			7.000	0.701	MON	18	212	12/05/2002	08/01/2031
31387R-AU-2	FED NATL MTG ASSOC #591419			2	1	132,248	109.1090	141,357	129,556	132,170		(409)			6.500	5.406	MON	702	8,304	12/06/2001	09/01/2016
31387R-B5-6	FED NATL MTG ASSOC #591460			2	1	3,107	109.1090	3,321	3,043	3,105		(6)			6.500	5.467	MON	16	193	12/06/2001	08/01/2016
31387R-5L-8	FED NATL MTG ASSOC #592251			2	1	21,427	114.8230	15,552	13,544	14,417		204			7.500	5.368	MON	85	972	02/07/2002	09/01/2031
31387S-VS-2	FED NATL MTG ASSOC #592925			2	1	1,571	109.1090	1,680	1,539	1,589		(3)			6.500	4.504	MON	8	99	12/06/2001	07/01/2016
31387S-2G-0	FED NATL MTG ASSOC #593075			2	1	51,868	113.9240	56,538	49,627	54,439		421			7.000	3.349	MON	289	3,406	12/05/2002	07/01/2031
31387S-2S-4	FED NATL MTG ASSOC #593085			2	1	17,006	114.8230	18,049	15,719	17,132		334			7.500	4.494	MON	98	1,175	02/07/2002	07/01/2031
31387S-3T-1	FED NATL MTG ASSOC #593110			2	1	1,277	110.2310	1,372	1,245	1,280		(4)			7.000	5.464	MON	7	86	08/02/2001	07/01/2016
31387S-5G-7	FED NATL MTG ASSOC #593147			2	1	26,189	109.1090	27,992	25,655	26,282		(49)			6.500	5.204	MON	139	1,602	12/06/2001	08/01/2016
31387S-5H-5	FED NATL MTG ASSOC #593148			2	1	26,736	110.2310	28,728	26,062	26,564		(11)			7.000	6.040	MON	152	1,696	08/02/2001	08/01/2016
31387S-5X-0	FED NATL MTG ASSOC #593162			2	1	9,105	112.4420	9,749	8,670	9,611		255			6.500	3.312	MON	47	489	01/12/2004	08/01/2031
31387T-AH-7	FED NATL MTG ASSOC #593208			2	1	18,349	113.9240	20,001	17,556	18,928		176			7.000	3.879	MON	102	1,158	12/05/2002	08/01/2031
31387U-B2-6	FED NATL MTG ASSOC #594157			2	1	3,910	113.9240	4,262	3,741	4,247		39			7.000	1.457	MON	22	260	12/05/2002	08/01/2031
31387U-CS-8	FED NATL MTG ASSOC #594181			2	1	12,708	113.8610	13,845	12,159	13,800		382			7.000	3.735	MON	71	825	12/05/2002	06/01/2031
31387U-SL-6	FED NATL MTG ASSOC #594623			2	1	90,506	109.1090	96,740	88,663	90,102		(223)			6.500	5.570	MON	480	5,665	12/06/2001	06/01/2016
31387U-TJ-0	FED NATL MTG ASSOC #594653			2	1	30,812	116.2860	33,832	29,094	32,556		345			8.500	3.497	MON	206	2,398	10/02/2001	06/01/2031
31387V-WR-6	FED NATL MTG ASSOC #595656			2	1	606	110.2310	644	584	590		(5)			7.000	4.678	MON	3	38	04/12/2002	04/01/2016
31387V-YQ-6	FED NATL MTG ASSOC #595719			2	1	34,866	109.1090	37,267	34,156	34,839		(62)			6.500	5.471	MON	185	2,177	12/06/2001	08/01/2016
31387W-J3-2	FED NATL MTG ASSOC #596182			2	1	95,255	113.9240	103,830	91,139	97,869		1,553			7.000	4.850	MON	532	6,184	12/05/2002	09/01/2031
31387W-LT-2	FED NATL MTG ASSOC #596238			2	1	3,412	112.4420	3,653	3,249	3,503		84			6.500	4.466	MON	18	199	01/12/2004	07/01/2031
31387W-QG-5	FED NATL MTG ASSOC #596355			2	1	35,381	109.1090	37,818	34,660	35,319		(107)			6.500	5.385	MON	188	2,196	12/06/2001	07/01/2016
31387W-QH-3	FED NATL MTG ASSOC #596356			2	1	37,585	109.1090	40,174	36,820	37,543		(72)			6.500	5.465	MON	199	2,354	12/06/2001	07/01/2016
31387W-TT-4	FED NATL MTG ASSOC #596462			2	1	4,541	112.4420	4,862	4,324	4,645		47			6.500	4.193	MON	23	277	01/12/2004	08/01/2031
31387W-ZK-6	FED NATL MTG ASSOC #596646			2	1	20,289	109.1090	21,687	19,876	20,417		(15)			6.500	5.070	MON	108	1,243	12/06/2001	08/01/2016
31387X-HX-6	FED NATL MTG ASSOC #597046			2	1	12,473	109.1090	13,332	12,219	12,466		(4)			6.500	5.427	MON	66	777	12/06/2001	09/01/2016
31387X-JE-6	FED NATL MTG ASSOC #597061			2	1	27,313	113.9240	29,772	26,133	28,971		670			7.000	3.629	MON	152	1,803	12/05/2002	09/01/2031
31387X-JP-1	FED NATL MTG ASSOC #597070			2	1	1,551	109.1090	1,658	1,520	1,551		(3)			6.500	5.363	MON	8	96	12/06/2001	09/01/2016
31387Y-MK-6	FED NATL MTG ASSOC #598062			2	1	10,036	114.8230	11,209	9,762	10,467		170			7.500	5.448	MON	61	730	07/30/2001	08/01/2031
31387Y-TE-3	FED NATL MTG ASSOC #598249			2	1	1,501	109.1090	1,605	1,471	1,512		(3)			6.500	4.920	MON	8	92	12/06/2001	07/01/2016
31388A-KR-4	FED NATL MTG ASSOC #598904			2	1	13,454	113.9240	14,665	12,873	14,213		139			7.000	3.129	MON	75	900	12/05/2002	10/01/2031
31388A-K9-4	FED NATL MTG ASSOC #598920			2	1	36,503	109.1090	39,018	35,760	36,613		(40)			6.500	5.299	MON	194	2,294	12/06/2001	11/01/2016
31388A-QT-4	FED NATL MTG ASSOC #599066			2	1	6,700	113.9240	7,304	6,411	7,575		267			7.000	2.419	MON	37	426	12/05/2002	08/01/2031
31388A-W2-6	FED NATL MTG ASSOC #599265			2	1	4,139	109.1090	4,424	4,055	4,139		(8)			6.500	5.417	MON	22	261	12/06/2001	08/01/2016
31388A-YS-7	FED NATL MTG ASSOC #599321			2	1	7,420	113.9240	8,087	7,099	8,444		368			7.000	2.547	MON	41	489	12/05/2002	07/01/2031
31388B-Q2-1	FED NATL MTG ASSOC #599973			2	1	22,601	109.1090	24,158	22,141	22,540		9			6.500	5.568	MON	120	1,389	12/06/2001	08/01/2016
31388B-X8-0	FED NATL MTG ASSOC #600203			2	1	6,311	116.2860	6,929	5,959	6,596		43			8.500	3.868	MON	42	498	10/02/2001	07/01/2031
31388B-ZY-1	FED NATL MTG ASSOC #600259			2	1	61,241	108.8590	63,992	58,784	60,678		(186)			6.000	4.308	MON	294	3,384	09/24/2003	08/01/2016
31388B-ZZ-8	FED NATL MTG ASSOC #600260			2	1	46,579	109.1090	49,787	45,631	46,731		(109)			6.500	5.258	MON	247	2,878	12/06/2001	08/01/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31388C-7G-9	FED NATL MTG ASSOC #601295			2	1	11,515	114.8230	12,860	11,200	11,930		61			7.500	4.672	MON	70	838	07/30/2001	08/01/2031
31388D-DP-0	FED NATL MTG ASSOC #601410			2	1	1,232	109.1090	1,317	1,207	1,230		(3)			6.500	5.455	MON	7	77	12/06/2001	10/01/2016
31388D-DW-5	FED NATL MTG ASSOC #601417			2	1	67,412	113.9240	73,480	64,499	69,993		742			7.000	4.380	MON	376	4,505	12/05/2002	11/01/2031
31388D-P4-4	FED NATL MTG ASSOC #601743			2	1	1,391	109.1090	1,487	1,363	1,388		(6)			6.500	5.057	MON	7	86	12/06/2001	08/01/2016
31388D-YP-7	FED NATL MTG ASSOC #602018			2	1	28,564	110.2310	30,793	27,935	28,465		(54)			7.000	5.979	MON	163	1,898	07/17/2001	08/01/2016
31388D-Y7-7	FED NATL MTG ASSOC #602034			2	1	5,821	115.5720	6,479	5,606	6,099		98			8.000	4.942	MON	37	439	08/08/2001	08/01/2031
31388D-ZG-6	FED NATL MTG ASSOC #602043			2	1	30,418	109.1090	32,514	29,799	30,451		(83)			6.500	5.362	MON	161	1,890	12/06/2001	08/01/2016
31388E-FY-7	FED NATL MTG ASSOC #602383			2	1	33,905	109.1090	36,241	33,215	33,868		(97)			6.500	5.446	MON	180	2,073	12/06/2001	08/01/2016
31388E-T7-1	FED NATL MTG ASSOC #602774			2	1	1,919	110.2310	2,037	1,848	1,920		(7)			7.000	4.777	MON	11	107	04/12/2002	06/01/2016
31388E-W4-4	FED NATL MTG ASSOC #602867			2	1	16,041	109.1090	17,146	15,715	16,137		(36)			6.500	5.077	MON	85	1,010	12/06/2001	10/01/2016
31388F-FX-6	FED NATL MTG ASSOC #603282			2	1	28,977	113.9240	31,585	27,725	31,679		1,068			7.000	3.034	MON	162	1,917	12/05/2002	09/01/2031
31388G-UW-9	FED NATL MTG ASSOC #604597			2	1	128,054	112.4420	140,012	124,520	127,946		(20)			6.500	5.212	MON	674	8,062	09/17/2004	09/01/2031
31388H-R4-3	FED NATL MTG ASSOC #605407			2	1	16,665	116.1350	18,275	15,736	16,729		71			8.500	5.556	MON	111	1,227	10/02/2001	05/01/2031
31388H-TY-5	FED NATL MTG ASSOC #605467			2	1	18,521	116.2860	20,337	17,488	19,165		161			8.500	4.316	MON	124	1,305	10/02/2001	08/01/2031
31388J-XL-4	FED NATL MTG ASSOC #606483			2	1	209	109.1090	223	204	209		(1)			6.500	5.201	MON	1	13	12/06/2001	09/01/2016
31388K-D9-0	FED NATL MTG ASSOC #606828			2	1	7,802	112.4420	8,354	7,429	7,791		26			6.500	4.826	MON	40	482	01/12/2004	10/01/2031
31388K-K6-8	FED NATL MTG ASSOC #607017			2	1	6,471	109.1090	6,917	6,339	6,468		(14)			6.500	5.402	MON	34	397	12/06/2001	10/01/2016
31388K-PK-2	FED NATL MTG ASSOC #607126			2	1	128,851	112.4420	144,431	128,450	128,836		22			6.500	6.398	MON	696	8,211	02/05/2002	11/01/2031
31388K-QF-2	FED NATL MTG ASSOC #607154			2	1	68,144	113.9240	74,279	65,200	74,003		2,710			7.000	3.475	MON	380	4,522	12/05/2002	11/01/2031
31388K-W4-0	FED NATL MTG ASSOC #607367			2	1	4,767	112.4420	4,222	3,755	3,770					6.500	6.351	MON	20	239	07/02/2002	11/01/2031
31388K-4F-6	FED NATL MTG ASSOC #607522			2	1	88,043	112.4420	78,710	70,001	70,290		10			6.500	6.354	MON	379	4,454	07/02/2002	11/01/2031
31388K-7A-4	FED NATL MTG ASSOC #607589			2	1	1,784	109.1090	1,907	1,747	1,787		(1)			6.500	5.390	MON	9	112	12/06/2001	11/01/2016
31388L-Q5-2	FED NATL MTG ASSOC #608076			2	1	1,731	112.4420	1,896	1,686	1,692		1			6.500	6.372	MON	9	109	07/02/2002	10/01/2031
31388L-U7-3	FED NATL MTG ASSOC #608206			2	1	99,996	112.4420	111,281	98,968	100,115		10			6.500	6.077	MON	536	6,366	02/07/2002	01/01/2032
31388M-JQ-2	FED NATL MTG ASSOC #608771			2	1	122,557	109.1090	131,624	120,634	122,009		(174)			6.500	5.923	MON	653	7,745	08/14/2001	09/01/2016
31388M-K4-9	FED NATL MTG ASSOC #608815			2	1	64,216	109.1090	68,966	63,208	63,886		(35)			6.500	5.903	MON	342	3,861	08/14/2001	09/01/2016
31388M-S7-4	FED NATL MTG ASSOC #609042			2	1	21,864	109.1090	23,371	21,419	21,944		(66)			6.500	5.174	MON	116	1,366	12/06/2001	09/01/2016
31388M-UA-4	FED NATL MTG ASSOC #609077			2	1	3,324	109.1090	3,553	3,256	3,324		(7)			6.500	5.399	MON	18	203	12/06/2001	09/01/2016
31388M-5X-2	FED NATL MTG ASSOC #609362			2	1	16,565	109.1090	17,706	16,228	16,589		(30)			6.500	5.108	MON	88	1,034	12/06/2001	10/01/2016
31388N-BN-5	FED NATL MTG ASSOC #609445			2	1	41,986	116.2860	46,101	39,645	43,242		276			8.500	4.397	MON	281	3,366	10/02/2001	07/01/2031
31388N-CR-5	FED NATL MTG ASSOC #609480			2	1	18,665	113.9240	20,345	17,859	19,768		221			7.000	2.997	MON	104	1,216	12/05/2002	10/01/2031
31388N-FK-7	FED NATL MTG ASSOC #609570			2	1	22,594	109.1090	24,150	22,134	22,627		(24)			6.500	5.426	MON	120	1,423	12/06/2001	11/01/2016
31388N-GW-0	FED NATL MTG ASSOC #609613			2	1	21,845	109.1090	23,350	21,401	21,786		(25)			6.500	5.537	MON	116	1,356	12/06/2001	11/01/2016
31388P-CS-8	FED NATL MTG ASSOC #610381			2	1	25,820	113.9240	28,145	24,705	26,747		306			7.000	3.917	MON	144	1,692	12/05/2002	10/01/2031
31388Q-W8-8	FED NATL MTG ASSOC #611871			2	1	19,608	109.1090	20,958	19,208	19,712		(20)			6.500	5.198	MON	104	1,236	12/06/2001	11/01/2016
31388S-AN-5	FED NATL MTG ASSOC #613013			2	1	4,939	114.7570	5,350	4,662	5,180		154			7.500	3.965	MON	29	349	02/07/2002	05/01/2031
31388S-2G-9	FED NATL MTG ASSOC #613775			2	1	1,357	108.8590	1,420	1,304	1,358		(3)			6.000	3.898	MON	7	77	09/11/2003	11/01/2016
31388T-MZ-3	FED NATL MTG ASSOC #614276			2	1	47,092	112.4420	50,467	44,883	46,696		153			6.500	4.817	MON	243	2,706	02/06/2004	01/01/2032
31388T-WE-9	FED NATL MTG ASSOC #614545			2	1	23,913	116.2860	26,257	22,580	24,706		165			8.500	4.415	MON	160	1,863	10/02/2001	07/01/2031
31388U-PG-9	FED NATL MTG ASSOC #615223			2	1	61,105	107.7030	49,018	45,512	46,203		(115)			5.500	4.653	MON	209	2,451	06/10/2004	11/01/2016
31388U-PK-0	FED NATL MTG ASSOC #615226			2	1	2,064	109.1090	2,206	2,022	2,069		(4)			6.500	5.278	MON	11	128	12/06/2001	11/01/2016
31388V-MM-7	FED NATL MTG ASSOC #616064			2	1	263,284	107.7030	189,173	175,643	177,396		(88)			5.500	4.996	MON	805	9,311	06/10/2004	11/01/2016
31388V-M2-1	FED NATL MTG ASSOC #616077			2	1	116,620	109.1090	124,652	114,245	116,277		(235)			6.500	5.566	MON	619	7,246	12/06/2001	11/01/2016
31388V-RS-9	FED NATL MTG ASSOC #616197			2	1	188,995	113.9240	206,008	180,829	195,706		1,730			7.000	3.836	MON	1,055	12,631	12/05/2002	12/01/2031
31388W-R2-4	FED NATL MTG ASSOC #617105			2	1	18,892	112.4420	21,025	18,698	19,022		69			6.500	6.005	MON	101	1,203	02/07/2002	12/01/2031
31388X-AD-6	FED NATL MTG ASSOC #617504			2	1	20,670	108.8590	21,632	19,872	20,552		(36)			6.000	4.361	MON	99	1,165	09/11/2003	01/01/2017
31388X-R9-7	FED NATL MTG ASSOC #618012			2	1	159,581	112.4420	177,590	157,940	159,946		36			6.500	6.073	MON	856	10,093	02/07/2002	02/01/2032
31388X-UC-6	FED NATL MTG ASSOC #618079			2	1	49,245	109.1090	52,637	48,243	49,143		(79)			6.500	5.537	MON	261	3,100	12/06/2001	12/01/2016
31388X-X6-6	FED NATL MTG ASSOC #618201			2	1	16,482	112.4420	18,021	16,027	16,469		(2)			6.500	4.921	MON	87	1,012	09/26/2003	11/01/2031
31388Y-FW-7	FED NATL MTG ASSOC #618581			2	1	18,612	113.9240	20,269	17,792	19,965		325			7.000	2.745	MON	104	1,243	12/10/2002	08/01/2031
31389A-CN-1	FED NATL MTG ASSOC #619377			2	1	1,850	113.9760	2,015	1,768	1,958		9			7.000	3.369	MON	10	121	12/10/2002	02/01/2032
31389A-RK-1	FED NATL MTG ASSOC #619790			2	1	51,721	112.4420	57,557	51,189	52,135		241			6.500	5.974	MON	277	3,280	02/07/2002	12/01/2031
31389A-5Z-2	FED NATL MTG ASSOC #620164			2	1	1,992	112.4420	2,133	1,897	2,004		2			6.500	4.505	MON	10	119	01/12/2004	12/01/2031
31389D-TA-5	FED NATL MTG ASSOC #622545			2	1	4,276	112.4420	4,758	4,232	4,302		7			6.500	5.981	MON	23	270	02/07/2002	09/01/2031
31389D-V3-8	FED NATL MTG ASSOC #622634			2	1	7,243	112.4420	7,170	6,377	6,403		3			6.500	6.376	MON	35	410	07/02/2002	06/01/2031
31389E-AK-1	FED NATL MTG ASSOC #622910			2	1	383,130	110.1600	422,058	383,130	383,130					6.000	6.000	MON	1,916	22,906	01/18/2002	10/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31389E-MP-7	FED NATL MTG ASSOC #623266			2	1	612	108.2240	638	590	616		(2)			7.000	4.600	MON	3	41	04/12/2002	04/01/2016
31389E-MQ-5	FED NATL MTG ASSOC #623267			2	1	78,727	109.0470	73,480	67,384	69,781		(246)			6.000	4.621	MON	337	4,001	01/08/2003	06/01/2021
31389F-FM-9	FED NATL MTG ASSOC #623972			2	1	8,248	113.9240	8,991	7,892	9,079		298			7.000	2.671	MON	46	552	12/05/2002	01/01/2032
31389F-Q5-4	FED NATL MTG ASSOC #624276			2	1	101,833	107.7030	73,646	68,379	69,615		(170)			5.500	4.555	MON	313	3,625	06/10/2004	01/01/2017
31389F-SU-7	FED NATL MTG ASSOC #624331			2	1	22,547	114.8230	20,999	18,289	19,605		47			7.500	4.757	MON	114	1,369	02/07/2002	02/01/2032
31389G-W5-5	FED NATL MTG ASSOC #625368			2	1	139,946	112.4420	141,566	125,902	127,139		215			6.500	6.238	MON	682	8,112	07/02/2002	02/01/2032
31389H-LW-6	FED NATL MTG ASSOC #625941			2	1	11,537	109.0780	9,160	8,398	8,585		(19)			6.000	4.901	MON	42	491	07/14/2006	03/01/2017
31389H-NC-8	FED NATL MTG ASSOC #625987			2	1	11,621	109.1090	12,385	11,351	11,636		(21)			6.500	5.266	MON	61	719	01/22/2002	01/01/2017
31389H-NF-1	FED NATL MTG ASSOC #625990			2	1	365,573	107.7030	285,924	265,475	269,338		(638)			5.500	4.714	MON	1,217	14,204	06/10/2004	12/01/2016
31389J-TH-7	FED NATL MTG ASSOC #627052			2	1	70,236	112.4420	78,053	69,417	71,301		229			6.500	5.559	MON	376	4,502	02/08/2002	02/01/2032
31389J-VJ-0	FED NATL MTG ASSOC #627117			2	1	51,213	112.4420	54,884	48,811	53,268		1,026			6.500	3.807	MON	264	3,048	02/06/2004	02/01/2032
31389K-XN-6	FED NATL MTG ASSOC #628085			2	1	73,050	112.4420	78,286	69,623	74,589		642			6.500	4.281	MON	377	4,359	02/06/2004	02/01/2032
31389K-2L-4	FED NATL MTG ASSOC #628179			2	1	7,868	113.9760	8,580	7,528	8,710		382			7.000	2.334	MON	44	486	12/05/2002	02/01/2032
31389L-VB-2	FED NATL MTG ASSOC #628910			2	1	1,800	112.4420	1,928	1,714	1,830		9			6.500	4.086	MON	9	109	01/12/2004	03/01/2032
31389L-3R-8	FED NATL MTG ASSOC #629108			2	1	16,048	109.0780	16,829	15,428	16,021		(73)			6.000	4.183	MON	77	901	09/11/2003	04/01/2017
31389M-CQ-8	FED NATL MTG ASSOC #629279			2	1	47,866	112.4420	51,296	45,620	49,414		826			6.500	4.094	MON	247	2,898	02/06/2004	02/01/2032
31389M-XZ-5	FED NATL MTG ASSOC #629896			2	1	42,843	112.4420	45,873	40,797	43,955		(444)			6.500	3.554	MON	221	2,647	01/12/2004	09/01/2032
31389N-HU-2	FED NATL MTG ASSOC #630343			2	1	16,572	113.9760	18,072	15,856	17,700		150			7.000	2.316	MON	92	1,020	12/05/2002	04/01/2032
31389N-R3-1	FED NATL MTG ASSOC #630606			2	1	334,326	113.9760	302,395	265,316	274,978		1,984			7.000	5.904	MON	1,548	18,217	02/05/2002	05/01/2032
31389N-WF-8	FED NATL MTG ASSOC #630746			2	1	48,147	113.9760	52,505	46,067	51,421		2,193			7.000	4.030	MON	269	3,220	12/05/2002	05/01/2032
31389Q-MM-7	FED NATL MTG ASSOC #632264			2	1	2,985	114.7570	3,246	2,828	3,011		37			7.500	5.227	MON	18	212	02/07/2002	03/01/2032
31389Q-XF-0	FED NATL MTG ASSOC #632578			2	1	43,063	112.4420	47,856	42,561	43,624		372			6.500	5.743	MON	231	2,699	02/08/2002	02/01/2032
31389R-B8-8	FED NATL MTG ASSOC #632863			2	1	14,379	109.0780	15,079	13,824	14,381		(53)			6.000	4.112	MON	69	812	09/11/2003	04/01/2017
31389R-VP-8	FED NATL MTG ASSOC #633422			2	1	5,904	112.4420	6,321	5,622	5,896		54			6.500	4.801	MON	30	350	01/12/2004	03/01/2032
31389R-ZK-5	FED NATL MTG ASSOC #633546			2	1	203,691	107.8280	146,018	135,417	136,892		(196)			5.500	4.906	MON	621	7,163	06/10/2004	07/01/2017
31389S-DD-3	FED NATL MTG ASSOC #633800			2	1	517,843	110.1600	570,457	517,843	517,843					6.000	6.000	MON	2,589	30,908	02/20/2002	12/01/2031
31389S-6W-9	FED NATL MTG ASSOC #634585			2	1	2,688	112.4420	2,878	2,559	2,749		30			6.500	3.719	MON	14	160	01/12/2004	01/01/2032
31389T-E6-5	FED NATL MTG ASSOC #634757			2	1	96,286	107.8280	67,435	62,539	63,580		(30)			5.500	4.720	MON	287	3,310	06/10/2004	03/01/2017
31389T-FH-0	FED NATL MTG ASSOC #634768			2	1	135,344	107.8280	97,007	89,964	90,800		(107)			5.500	5.004	MON	412	4,775	06/10/2004	03/01/2017
31389U-KV-0	FED NATL MTG ASSOC #635808			2	1	61,928	113.9760	67,533	59,252	64,745		977			7.000	4.025	MON	346	4,142	12/05/2002	03/01/2032
31389U-RF-8	FED NATL MTG ASSOC #635986			2	1	49,775	112.4420	53,295	47,398	50,256		134			6.500	4.161	MON	257	3,074	01/12/2004	04/01/2032
31389U-7A-1	FED NATL MTG ASSOC #636389			2	1	45,384	112.4420	48,593	43,216	47,014		919			6.500	3.885	MON	234	2,755	01/12/2004	04/01/2032
31389V-N4-5	FED NATL MTG ASSOC #636811			2	1	49,488	113.9760	48,705	42,733	45,133		494			7.000	5.128	MON	249	2,959	02/05/2002	04/01/2032
31389V-RL-3	FED NATL MTG ASSOC #636891			2	1	87,423	114.8810	94,207	82,003	86,537		1,028			7.500	5.500	MON	513	6,138	02/07/2002	04/01/2032
31389V-TY-3	FED NATL MTG ASSOC #636967			2	1	34,661	114.8810	20,478	17,826	18,824		90			7.500	5.320	MON	111	1,240	02/07/2002	04/01/2032
31389V-6K-8	FED NATL MTG ASSOC #637274			2	1	78,493	112.4420	70,209	62,440	62,593		37			6.500	6.430	MON	338	3,974	07/02/2002	05/01/2032
31389V-7L-5	FED NATL MTG ASSOC #637299			2	1	39,382	114.8810	42,051	36,604	38,571		377			7.500	5.414	MON	229	2,738	02/07/2002	04/01/2032
31389W-AB-1	FED NATL MTG ASSOC #637302			2	1	62,700	114.8810	67,878	59,085	62,199		624			7.500	5.497	MON	369	4,424	02/07/2002	04/01/2032
31389W-AW-5	FED NATL MTG ASSOC #637321			2	1	54,977	112.4420	58,865	52,352	56,391		845			6.500	3.880	MON	284	3,398	01/12/2004	07/01/2032
31389W-EA-9	FED NATL MTG ASSOC #637429			2	1	109,487	112.4420	113,366	100,822	104,946		869			6.500	5.150	MON	546	6,488	01/12/2004	08/01/2032
31389W-YG-4	FED NATL MTG ASSOC #638011			2	1	118,808	113.9760	129,938	114,005	117,888		357			7.000	5.590	MON	665	7,969	02/05/2002	04/01/2032
31389X-JK-0	FED NATL MTG ASSOC #638466			2	1	104,128	114.8810	113,022	98,382	103,517		456			7.500	5.246	MON	615	7,368	02/07/2002	03/01/2032
31389Y-AE-1	FED NATL MTG ASSOC #639105			2	1	8,222	112.4420	7,849	6,980	7,056		17			6.500	6.151	MON	38	447	02/05/2002	07/01/2032
31389Y-AL-5	FED NATL MTG ASSOC #639111			2	1	49,225	112.4420	53,972	48,000	48,399		8			6.500	6.164	MON	260	3,115	02/05/2002	07/01/2032
31389Y-CJ-8	FED NATL MTG ASSOC #639173			2	1	76,229	112.4420	83,363	74,139	76,177		(8)			6.500	4.936	MON	402	4,749	09/26/2003	08/01/2032
31389Y-Q3-8	FED NATL MTG ASSOC #639574			2	1	78,859	113.9760	85,997	75,452	80,870		717			7.000	4.672	MON	440	5,264	12/05/2002	03/01/2032
31389Y-UZ-2	FED NATL MTG ASSOC #639700			2	1	29,868	112.4420	31,666	28,162	28,325		8			6.500	6.297	MON	153	1,822	07/02/2002	03/01/2032
31390A-BU-3	FED NATL MTG ASSOC #640051			2	1	1,876	112.4420	1,549	1,377	1,384					6.500	6.347	MON	7	87	07/02/2002	04/01/2032
31390A-B4-1	FED NATL MTG ASSOC #640059			2	1	2,920	112.4420	3,126	2,781	3,025		60			6.500	3.829	MON	15	176	01/12/2004	03/01/2032
31390B-D4-7	FED NATL MTG ASSOC #641023			2	1	13,594	112.4420	8,717	7,752	7,850		29			6.500	6.147	MON	42	473	02/05/2002	05/01/2032
31390B-ED-6	FED NATL MTG ASSOC #641032			2	1	23,814	109.0780	24,973	22,894	23,617		25			6.000	4.634	MON	114	1,359	09/11/2003	01/01/2018
31390B-E8-7	FED NATL MTG ASSOC #641059			2	1	139,131	112.4420	127,317	113,230	113,714		9			6.500	6.321	MON	613	7,222	07/02/2002	05/01/2032
31390B-KV-9	FED NATL MTG ASSOC #641208			2	1	34,703	113.9760	37,844	33,203	36,570		626			7.000	3.376	MON	194	2,251	12/05/2002	06/01/2032
31390B-PE-2	FED NATL MTG ASSOC #641321			2	1	36,297	112.4420	38,898	34,594	37,381		888			6.500	4.074	MON	187	1,903	02/06/2004	04/01/2032
31390B-PH-5	FED NATL MTG ASSOC #641324			2	1	33,665	114.8810	19,006	16,544	18,438		517			7.500	3.811	MON	103	1,142	02/07/2002	04/01/2032
31390B-PL-6	FED NATL MTG ASSOC #641327			2	1	24,878	110.1600	26,628	24,172	24,887		220			6.000	5.215	MON	121	1,404	09/26/2003	04/01/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31390B-QV-3	FED NATL MTG ASSOC #641368			2	1	330,757	114.8810	364,378	317,178	339,885		(3,344)			7.500	4.887	MON	1,982	23,006	05/02/2002	04/01/2032
31390B-YA-0	FED NATL MTG ASSOC #641605			2	1	9,186	114.8230	9,989	8,699	9,305		142			7.500	5.134	MON	54	652	02/07/2002	04/01/2032
31390B-3G-1	FED NATL MTG ASSOC #641699			2	1	19,354	110.1600	20,371	18,492	18,543		(18)			6.000	5.931	MON	92	1,108	04/07/2005	06/01/2032
31390C-NX-0	FED NATL MTG ASSOC #642206			2	1	70,866	112.4420	66,041	58,734	59,053		29			6.500	6.285	MON	318	3,754	07/02/2002	05/01/2032
31390C-TD-8	FED NATL MTG ASSOC #642348			2	1	545,936	112.5930	585,676	520,171	538,720		269			6.500	5.178	MON	2,818	33,496	01/27/2005	05/01/2032
31390D-AR-5	FED NATL MTG ASSOC #642716			2	1	36,925	112.4420	28,899	25,701	26,661		202			6.500	5.271	MON	139	1,618	03/01/2005	06/01/2032
31390E-HN-5	FED NATL MTG ASSOC #643837			2	1	42,745	109.0780	44,755	41,030	42,472		(207)			6.000	4.251	MON	205	2,401	09/24/2003	05/01/2017
31390E-SP-8	FED NATL MTG ASSOC #644126			2	1	6,571	112.4420	5,447	4,844	4,863		1			6.500	6.354	MON	26	311	07/02/2002	05/01/2032
31390F-C7-2	FED NATL MTG ASSOC #644594			2	1	3,537	112.4420	3,869	3,441	3,535		(1)			6.500	5.219	MON	19	219	09/17/2004	05/01/2032
31390F-UD-9	FED NATL MTG ASSOC #645080			2	1	140,595	113.9240	153,252	134,521	143,321		1,070			7.000	4.835	MON	785	9,402	12/05/2002	06/01/2032
31390G-GV-3	FED NATL MTG ASSOC #645612			2	1	4,258	112.4420	4,559	4,054	4,311		25			6.500	4.261	MON	22	263	01/12/2004	06/01/2032
31390H-FP-5	FED NATL MTG ASSOC #646474			2	1	42,623	113.9760	46,481	40,782	44,219		861			7.000	4.214	MON	238	2,608	12/05/2002	06/01/2032
31390H-KW-4	FED NATL MTG ASSOC #646609			2	1	52,438	112.4420	56,146	49,933	52,582		100			6.500	4.835	MON	270	3,205	01/12/2004	07/01/2032
31390H-QC-2	FED NATL MTG ASSOC #646751			2	1	20,960	112.4420	22,463	19,977	22,924		820			6.500	2.719	MON	108	1,249	02/06/2004	10/01/2032
31390H-QN-8	FED NATL MTG ASSOC #646761			2	1	1,766	112.4420	1,890	1,681	1,828		27			6.500	3.763	MON	9	109	01/12/2004	01/01/2033
31390J-CP-4	FED NATL MTG ASSOC #647278			2	1	18,178	112.4420	19,481	17,326	18,477		205			6.500	4.578	MON	94	1,102	02/06/2004	05/01/2032
31390J-CX-7	FED NATL MTG ASSOC #647286			2	1	13,586	113.9760	14,789	12,975	13,586		53			7.000	5.450	MON	76	907	02/05/2002	05/01/2032
31390J-EP-2	FED NATL MTG ASSOC #647342			2	1	97,930	112.4420	69,389	61,711	62,124		(94)			6.500	6.259	MON	334	3,819	02/05/2002	07/01/2032
31390J-J9-3	FED NATL MTG ASSOC #647488			2	1	51,760	112.4420	55,536	49,391	49,751		82			6.500	6.245	MON	268	3,200	02/05/2002	06/01/2032
31390J-ZL-8	FED NATL MTG ASSOC #647947			2	1	144,490	112.4420	98,507	87,607	88,850		67			6.500	5.917	MON	475	5,401	05/09/2007	06/01/2032
31390J-2Q-3	FED NATL MTG ASSOC #647983			2	1	37,136	113.9240	40,480	35,532	38,605		463			7.000	3.945	MON	207	2,460	12/05/2002	03/01/2032
31390J-3Z-2	FED NATL MTG ASSOC #648016			2	1	33,150	112.4420	27,707	24,641	24,897		43			6.500	6.177	MON	133	1,569	02/05/2002	07/01/2032
31390K-MJ-4	FED NATL MTG ASSOC #648461			2	1	154,523	114.8810	168,064	146,294	164,202		6,695			7.500	3.667	MON	914	10,956	08/06/2002	07/01/2032
31390K-RX-8	FED NATL MTG ASSOC #648602			2	1	9,724	112.4420	5,399	4,801	4,841		9			6.500	6.190	MON	26	286	02/05/2002	07/01/2032
31390L-E4-4	FED NATL MTG ASSOC #649155			2	1	63,294	112.4420	52,896	47,043	49,162		406			6.500	5.029	MON	255	2,998	03/01/2005	07/01/2032
31390L-SX-5	FED NATL MTG ASSOC #649534			2	1	47,219	112.4420	48,808	43,408	44,085		(82)			6.500	5.886	MON	235	2,812	03/01/2005	06/01/2032
31390L-WA-0	FED NATL MTG ASSOC #649641			2	1	9,024	112.4420	7,622	6,779	6,853		(3)			6.500	6.147	MON	37	429	02/05/2002	07/01/2032
31390M-QJ-6	FED NATL MTG ASSOC #650357			2	1	92,052	112.4420	98,561	87,655	93,187		668			6.500	4.449	MON	475	5,688	01/12/2004	11/01/2032
31390M-YU-2	FED NATL MTG ASSOC #650623			2	1	4,030	112.4420	4,407	3,919	3,982		3			6.500	6.018	MON	21	254	02/05/2002	07/01/2032
31390N-QQ-8	FED NATL MTG ASSOC #651263			2	1	13,252	112.4420	14,201	12,630	13,566		108			6.500	4.216	MON	68	799	02/06/2004	07/01/2032
31390N-TB-8	FED NATL MTG ASSOC #651346			2	1	474,516	114.8810	516,100	449,246	491,586		6,702			7.500	4.070	MON	2,808	33,631	08/06/2002	07/01/2032
31390N-T5-1	FED NATL MTG ASSOC #651372			2	1	10,068	112.4420	8,897	7,912	8,001		20			6.500	6.151	MON	43	503	02/05/2002	07/01/2032
31390N-2T-8	FED NATL MTG ASSOC #651586			2	1	8,945	112.4420	7,572	6,734	6,805		12			6.500	6.195	MON	36	426	02/05/2002	07/01/2032
31390N-3C-4	FED NATL MTG ASSOC #651595			2	1	1,323,310	112.4420	1,188,591	1,057,075	1,066,427		745			6.500	6.186	MON	5,726	67,318	02/05/2002	07/01/2032
31390N-5L-2	FED NATL MTG ASSOC #651651			2	1	5,879	112.4420	6,295	5,599	6,056		63			6.500	3.338	MON	30	332	01/12/2004	08/01/2032
31390P-CQ-8	FED NATL MTG ASSOC #651779			2	1	93,773	112.4420	100,404	89,294	97,331		1,931			6.500	3.911	MON	484	5,735	01/12/2004	08/01/2032
31390P-GK-7	FED NATL MTG ASSOC #651902			2	1	53,197	112.4420	44,337	39,431	39,973		125			6.500	6.122	MON	214	2,495	06/10/2002	08/01/2032
31390Q-HX-6	FED NATL MTG ASSOC #652846			2	1	15,741	112.4420	16,869	15,002	16,409		405			6.500	4.134	MON	81	967	02/06/2004	09/01/2032
31390Q-MB-8	FED NATL MTG ASSOC #652954			2	1	25,180	113.9240	27,447	24,092	26,780		377			7.000	2.883	MON	141	1,683	12/05/2002	02/01/2032
31390Q-2V-6	FED NATL MTG ASSOC #653388			2	1	59,669	112.4420	63,888	56,819	61,673		930			6.500	3.802	MON	308	3,566	01/12/2004	10/01/2032
31390R-BH-5	FED NATL MTG ASSOC #653540			2	1	89,269	112.4420	95,667	85,081	90,642		(154)			6.500	4.047	MON	461	5,522	02/06/2004	08/01/2032
31390R-EX-7	FED NATL MTG ASSOC #653650			2	1	7,567	112.0900	8,293	7,399	7,563		(1)			6.500	5.230	MON	40	473	09/26/2003	08/01/2032
31390R-E6-6	FED NATL MTG ASSOC #653657			2	1	8,577	113.9760	9,353	8,207	9,640		522			7.000	2.646	MON	48	532	12/05/2002	08/01/2032
31390T-KX-6	FED NATL MTG ASSOC #655610			2	1	77,466	112.4420	51,602	45,893	46,117					6.500	6.301	MON	249	2,847	03/01/2005	08/01/2032
31390T-TK-5	FED NATL MTG ASSOC #655854			2	1	4,593	112.4420	4,917	4,373	4,596		18			6.500	4.462	MON	24	275	01/12/2004	08/01/2032
31390T-T6-6	FED NATL MTG ASSOC #655873			2	1	50,767	112.4420	54,357	48,343	51,615		562			6.500	4.175	MON	262	3,137	01/12/2004	08/01/2032
31390T-UF-4	FED NATL MTG ASSOC #655882			2	1	120,100	112.4420	128,592	114,364	122,891		2,203			6.500	4.402	MON	619	7,383	01/12/2004	08/01/2032
31390U-AQ-9	FED NATL MTG ASSOC #656215			2	1	104,689	112.4420	95,413	84,856	85,652		(48)			6.500	6.125	MON	460	5,412	06/10/2002	08/01/2032
31390U-C5-3	FED NATL MTG ASSOC #656292			2	1	82,918	112.4420	88,782	78,958	82,787		190			6.500	4.405	MON	428	5,124	01/12/2004	09/01/2032
31390U-D9-4	FED NATL MTG ASSOC #656328			2	1	20,093	107.8280	16,493	15,295	15,598		(19)			5.500	4.629	MON	70	826	06/10/2004	10/01/2017
31390U-QB-5	FED NATL MTG ASSOC #656650			2	1	13,053	112.4420	10,498	9,336	9,452		31			6.500	6.133	MON	51	587	02/05/2002	05/01/2032
31390U-RZ-1	FED NATL MTG ASSOC #656704			2	1	106,458	112.4420	113,985	101,373	107,514		644			6.500	4.809	MON	549	6,515	01/12/2004	08/01/2032
31390V-KP-8	FED NATL MTG ASSOC #657402			2	1	2,345,087	107.8590	1,837,741	1,703,836	1,742,244		(875)			5.500	4.493	MON	7,809	91,212	10/05/2004	11/01/2017
31390W-4M-1	FED NATL MTG ASSOC #658828			2	1	4,859	112.4420	5,202	4,627	4,918		66			6.500	4.390	MON	25	284	01/12/2004	08/01/2032
31390X-UY-4	FED NATL MTG ASSOC #659499			2	1	307,603	107.7900	328,079	304,369	306,545		168			5.500	5.246	MON	1,395	16,218	05/03/2005	02/01/2033
31390Y-PP-7	FED NATL MTG ASSOC #660230			2	1	58,077	112.4420	62,184	55,303	58,859		637			6.500	4.371	MON	300	3,519	01/12/2004	09/01/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31391A-RJ-0	FED NATL MTG ASSOC #661189			2	1	68,301	112.4420	73,131	65,039	70,801		501			6.500	3.516	MON	352	4,207	01/12/2004	07/01/2032
31391A-X4-6	FED NATL MTG ASSOC #661399			2	1	156,276	110.1600	119,518	108,494	111,119		491			6.000	5.358	MON	542	6,299	11/09/2004	10/01/2032
31391B-DJ-3	FED NATL MTG ASSOC #661705			2	1	52,710	112.4420	57,643	51,265	52,669		(7)			6.500	5.223	MON	278	3,258	09/17/2004	08/01/2032
31391B-MR-5	FED NATL MTG ASSOC #661968			2	1	77,622	112.4420	83,186	73,981	79,189		880			6.500	4.393	MON	401	4,712	02/06/2004	10/01/2032
31391B-RY-5	FED NATL MTG ASSOC #662103			2	1	506,929	107.8280	370,556	343,654	348,516		(531)			5.500	4.788	MON	1,575	18,229	06/10/2004	09/01/2017
31391B-7G-6	FED NATL MTG ASSOC #662495			2	1	104,484	112.4420	111,873	99,494	105,090		492			6.500	4.517	MON	539	6,355	01/12/2004	09/01/2032
31391C-NF-8	FED NATL MTG ASSOC #662890			2	1	237,342	110.1600	215,395	195,529	199,901		166			6.000	5.332	MON	978	11,560	11/09/2004	12/01/2032
31391C-PD-1	FED NATL MTG ASSOC #662920			2	1	504,743	107.8280	404,116	374,778	384,780		(387)			5.500	4.224	MON	1,718	20,112	10/05/2004	11/01/2017
31391C-QA-6	FED NATL MTG ASSOC #662949			2	1	3,511	110.1600	3,054	2,772	2,836		3			6.000	5.279	MON	14	163	04/07/2005	02/01/2033
31391C-XS-9	FED NATL MTG ASSOC #663189			2	1	6,294	106.9530	6,572	6,144	6,249		1			5.000	4.274	MON	26	298	01/21/2004	09/01/2017
31391D-J6-1	FED NATL MTG ASSOC #663685			2	1	466,038	107.8910	317,531	294,309	298,819		(205)			5.500	4.755	MON	1,349	15,479	06/10/2004	01/01/2018
31391D-QV-8	FED NATL MTG ASSOC #663868			2	1	44,560	112.4420	47,711	42,432	45,847		553			6.500	4.077	MON	230	2,724	01/12/2004	10/01/2032
31391G-G2-6	FED NATL MTG ASSOC #666317			2	1	9,929	112.4420	10,858	9,657	9,921		(1)			6.500	5.223	MON	52	611	09/17/2004	09/01/2032
31391G-2Y-1	FED NATL MTG ASSOC #666891			2	1	20,033	112.4420	21,449	19,076	20,120		192			6.500	4.721	MON	103	1,152	01/12/2004	11/01/2032
31391H-AM-6	FED NATL MTG ASSOC #667012			2	1	62,175	107.8560	47,998	44,502	45,342		(22)			5.500	4.674	MON	204	2,378	06/10/2004	11/01/2017
31391H-EQ-3	FED NATL MTG ASSOC #667143			2	1	2,179,974	107.8280	1,645,043	1,525,616	1,550,875		(129)			5.500	4.779	MON	6,992	81,309	04/14/2005	10/01/2017
31391H-UK-8	FED NATL MTG ASSOC #667586			2	1	70,946	112.4420	76,031	67,618	71,535		(257)			6.500	4.448	MON	366	4,328	02/06/2004	10/01/2032
31391M-GG-2	FED NATL MTG ASSOC #670799			23	1	403,646	100.0820	397,227	396,902	406,003		(174)			2.525	2.065	MON	835	10,450	10/09/2002	11/01/2032
31391M-4X-8	FED NATL MTG ASSOC #671438			2	1	6,098	113.9240	6,647	5,835	6,447		135			7.000	3.634	MON	34	393	12/05/2002	10/01/2032
31391M-6Y-4	FED NATL MTG ASSOC #671487			2	1	13,075	107.8100	9,675	8,974	9,054		(9)			5.500	5.049	MON	41	477	06/10/2004	11/01/2017
31391P-Z9-0	FED NATL MTG ASSOC #673168			2	1	64,717	107.8280	69,263	64,235	64,610		(28)			5.500	5.189	MON	294	3,458	09/21/2004	12/01/2017
31391P-2L-9	FED NATL MTG ASSOC #673179			2	1	774,061	109.0780	809,546	742,171	762,160		(1,503)			6.000	4.780	MON	3,711	43,966	09/24/2003	02/01/2018
31391P-5L-6	FED NATL MTG ASSOC #673251			2	1	16,965	107.8280	18,157	16,838	16,937		(7)			5.500	5.176	MON	77	893	09/21/2004	01/01/2018
31391S-RX-0	FED NATL MTG ASSOC #675602			2	1	58,272	113.9240	63,461	55,704	61,393		898			7.000	3.368	MON	325	3,817	12/10/2002	01/01/2032
31391S-5Y-2	FED NATL MTG ASSOC #675963			2	1	7,043	113.7890	7,661	6,733	7,679		231			7.000	3.252	MON	39	464	12/10/2002	02/01/2032
31391T-WE-4	FED NATL MTG ASSOC #676645			2	1	70,906	110.1600	59,555	54,062	55,280		19			6.000	5.251	MON	270	3,179	11/09/2004	01/01/2033
31391U-DE-2	FED NATL MTG ASSOC #677001			2	1	7,355	112.4420	7,875	7,004	7,416		36			6.500	4.352	MON	38	455	01/12/2004	01/01/2033
31391U-FJ-9	FED NATL MTG ASSOC #677069			2	1	544,308	107.6650	509,099	472,856	477,142		1,020			5.500	5.300	MON	2,167	25,716	01/10/2003	12/01/2032
31391U-SA-4	FED NATL MTG ASSOC #677413			23	1	1,418,465	104.3680	1,443,869	1,383,447	1,410,177		(386)			2.771	2.418	MON	3,195	39,443	02/26/2003	01/01/2033
31391V-HB-2	FED NATL MTG ASSOC #678026			2	1	15,155	108.8590	15,861	14,570	14,963		(20)			6.000	4.748	MON	73	857	09/11/2003	09/01/2017
31391W-4W-8	FED NATL MTG ASSOC #679537			2	1	3,663,146	107.7900	3,913,642	3,630,809	3,654,023		3,997			5.500	5.348	MON	16,641	193,847	09/08/2005	03/01/2033
31391X-RL-5	FED NATL MTG ASSOC #680091			2	1	11,944	107.8280	12,783	11,855	11,925		(5)			5.500	5.178	MON	54	627	09/21/2004	01/01/2018
31391Y-VS-3	FED NATL MTG ASSOC #681125			2	1	141,246	110.1600	148,690	134,976	138,207		734			6.000	5.354	MON	675	8,085	04/07/2005	02/01/2033
31400A-UN-6	FED NATL MTG ASSOC #681989			2	1	72,697	112.4420	77,838	69,225	74,424		803			6.500	4.037	MON	375	4,300	01/12/2004	01/01/2033
31400B-YK-6	FED NATL MTG ASSOC #683014			2	1	45,301	107.8910	48,521	44,973	45,230		(19)			5.500	5.187	MON	206	2,420	09/21/2004	02/01/2018
31400C-AQ-7	FED NATL MTG ASSOC #683215			2	1	4,604	112.4420	4,934	4,388	4,728		19			6.500	3.171	MON	24	247	02/06/2004	02/01/2033
31400D-A8-5	FED NATL MTG ASSOC #684131			2	1	13,575	106.9530	9,973	9,324	9,462		(4)			5.000	4.383	MON	39	451	12/02/2003	02/01/2018
31400E-V9-8	FED NATL MTG ASSOC #685640			23	1	1,843,386	103.6800	1,854,430	1,788,610	1,830,312		(802)			2.527	2.093	MON	3,767	46,835	02/27/2003	02/01/2033
31400F-RF-6	FED NATL MTG ASSOC #686386			2	1	9,057	110.1600	6,087	5,525	5,597		2			6.000	5.517	MON	28	316	04/07/2005	03/01/2033
31400F-R4-1	FED NATL MTG ASSOC #686407			2	1	7,852	107.0780	5,252	4,905	4,983		3			5.000	4.369	MON	20	234	12/02/2003	03/01/2018
31400H-TG-8	FED NATL MTG ASSOC #688251			2	1	799,413	107.6650	851,638	791,009	795,825		267			5.500	5.264	MON	3,625	41,737	05/03/2005	02/01/2033
31400J-DN-6	FED NATL MTG ASSOC #688709			2	1	1,205	112.4420	1,290	1,147	1,222		1			6.500	4.176	MON	6	70	01/12/2004	03/01/2033
31400K-YD-2	FED NATL MTG ASSOC #690208			2	1	6,051	112.4420	6,479	5,762	6,037		50			6.500	5.114	MON	31	374	01/12/2004	03/01/2033
31400P-KV-6	FED NATL MTG ASSOC #693408			2	1	21,697	107.0780	20,797	19,422	19,336		31			5.000	5.179	MON	81	961	07/12/2007	04/01/2018
31400Q-BV-4	FED NATL MTG ASSOC #694052			2	1	156,757	107.7900	167,191	155,108	157,197		248			5.500	5.016	MON	711	8,444	05/03/2005	04/01/2033
31400Q-JF-1	FED NATL MTG ASSOC #694262			2	1	9,021	110.1600	9,529	8,650	8,693		2			6.000	5.863	MON	43	518	04/07/2005	03/01/2033
31400Q-QU-0	FED NATL MTG ASSOC #694467			2	1	355,149	110.1600	260,279	236,273	242,446		1,293			6.000	5.261	MON	1,181	13,626	04/07/2005	03/01/2033
31400Q-SW-4	FED NATL MTG ASSOC #694533			2	1	85,396	110.6420	91,621	82,808	84,419		(98)			6.000	5.320	MON	414	4,862	04/20/2005	03/01/2033
31400Q-ZZ-9	FED NATL MTG ASSOC #694760			2	1	339,828	107.7900	362,449	336,256	338,766		97			5.500	5.218	MON	1,541	17,955	05/03/2005	04/01/2033
31400U-TL-8	FED NATL MTG ASSOC #698155			2	1	10,577,817	107.7900	11,266,262	10,452,065	10,524,628		(3,365)			5.500	5.227	MON	47,905	562,568	05/04/2005	04/01/2033
31400W-RF-9	FED NATL MTG ASSOC #699886			2	1	31,693	112.4420	14,738	13,108	14,233		138			6.500	3.183	MON	71	780	03/01/2005	04/01/2033
31400W-RX-0	FED NATL MTG ASSOC #699902			2	1	920,156	107.7900	657,221	609,724	615,749		2,391			5.500	5.288	MON	2,795	32,688	01/10/2003	04/01/2033
31400Y-GF-7	FED NATL MTG ASSOC #701398			2	1	81,955	107.8280	87,712	81,344	81,829		(33)			5.500	5.181	MON	373	4,435	09/21/2004	02/01/2018
31401A-HH-3	FED NATL MTG ASSOC #702332			2	1	32,809	106.9530	26,781	25,040	24,861		29			5.000	5.358	MON	104	1,220	07/12/2007	05/01/2018
31401B-P4-1	FED NATL MTG ASSOC #703443			2	1	35,793	107.0780	27,949	26,102	26,492		8			5.000	4.420	MON	109	1,272	12/02/2003	05/01/2018
31401C-GJ-6	FED NATL MTG ASSOC #704101			2	1	248,809	107.7900	265,371	246,193	247,816		61			5.500	5.231	MON	1,128	13,134	05/03/2005	05/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31401C-RN-5	FED NATL MTG ASSOC #704393			2	1	37,061	110.2120	39,608	35,938	36,654		15			6.000	5.269	MON	180	2,113	04/20/2005	05/01/2033
31401F-XJ-0	FED NATL MTG ASSOC #707281			2	1	8,526	110.1600	7,262	6,592	6,753		3			6.000	5.207	MON	33	389	04/07/2005	05/01/2033
31401H-KB-7	FED NATL MTG ASSOC #708690			2	1	23,153	107.0780	18,714	17,477	17,736		(9)			5.000	4.418	MON	73	853	12/02/2003	06/01/2018
31401J-S6-6	FED NATL MTG ASSOC #709841			2	1	6,899	107.0780	7,212	6,735	6,839		(3)			5.000	4.400	MON	28	328	01/21/2004	06/01/2018
31401J-3L-0	FED NATL MTG ASSOC #710103			2	1	13,049	112.4420	11,449	10,183	10,452		65			6.500	5.752	MON	55	661	03/01/2005	05/01/2033
31401L-RC-9	FED NATL MTG ASSOC #711583			2	1	6,722	107.7030	4,510	4,188	4,259		(2)			5.500	4.701	MON	19	220	06/10/2004	03/01/2018
31401V-3P-4	FED NATL MTG ASSOC #720006			2	1	1,093,791	107.7900	1,166,601	1,082,292	1,091,207		1,338			5.500	5.332	MON	4,961	58,730	05/03/2005	07/01/2033
31401X-H8-3	FED NATL MTG ASSOC #721255			2	1	3,241,227	107.7900	3,456,983	3,207,151	3,226,952		1,613			5.500	5.267	MON	14,699	171,009	05/03/2005	07/01/2033
31401X-YB-7	FED NATL MTG ASSOC #721706			2	1	639,893	107.7900	682,488	633,165	638,091		895			5.500	5.329	MON	2,902	34,241	05/03/2005	04/01/2033
31401X-YU-5	FED NATL MTG ASSOC #721723			2	1	380,884	110.1600	284,949	258,668	264,829		1,123			6.000	5.241	MON	1,293	14,992	04/07/2005	06/01/2033
31402A-RP-3	FED NATL MTG ASSOC #723294			2	1	176,892	107.8280	160,437	148,789	150,402		(186)			5.500	5.001	MON	682	8,085	06/10/2004	10/01/2017
31402B-EH-3	FED NATL MTG ASSOC #723836			2	1	596,236	107.7900	635,924	589,967	595,317		1,631			5.500	5.290	MON	2,704	31,134	05/03/2005	06/01/2033
31402C-PX-4	FED NATL MTG ASSOC #725038			2	1	670,842	107.8280	519,382	481,676	487,676		(766)			5.500	4.866	MON	2,208	25,760	06/10/2004	11/01/2018
31402C-RV-6	FED NATL MTG ASSOC #725100			2	1	659,175	107.8280	512,442	475,239	481,938		(129)			5.500	4.888	MON	2,178	25,418	06/10/2004	11/01/2018
31402C-TT-9	FED NATL MTG ASSOC #725162			2	1	20,206	110.1600	16,784	15,236	15,512		(10)			6.000	5.324	MON	76	893	06/02/2004	02/01/2034
31402C-5E-8	FED NATL MTG ASSOC #725445			2	1	115,586	105.8130	122,996	116,240	115,800		(1)			4.500	4.633	MON	436	5,100	08/26/2004	05/01/2019
31402D-F7-0	FED NATL MTG ASSOC #725690			2	1	286,137	109.6920	229,548	209,267	214,575		891			6.000	5.260	MON	1,046	12,232	04/07/2005	08/01/2034
31402E-KE-7	FED NATL MTG ASSOC #726693			2	1	943,708	107.7900	816,436	757,434	764,300		1,567			5.500	5.275	MON	3,472	40,866	01/10/2003	10/01/2033
31402G-4Q-3	FED NATL MTG ASSOC #729031			2	1	29,347	107.0780	23,706	22,139	21,959		24			5.000	5.390	MON	92	1,080	07/12/2007	07/01/2018
31402H-YP-0	FED NATL MTG ASSOC #729818			2	1	12,531	106.9530	10,449	9,770	9,878		(18)			5.000	4.536	MON	41	480	12/02/2003	02/01/2019
31402J-F9-3	FED NATL MTG ASSOC #730192			2	1	218,294	110.1600	237,794	215,862	218,214		(17)			6.000	5.623	MON	1,079	12,312	08/06/2004	08/01/2034
31402K-VV-3	FED NATL MTG ASSOC #731528			2	1	12,414	107.0780	13,140	12,272	12,357		(18)			5.000	4.662	MON	51	602	01/16/2008	07/01/2018
31402K-2L-7	FED NATL MTG ASSOC #731679			2	1	13,683	106.9530	9,855	9,214	9,333		(16)			5.000	4.416	MON	38	445	12/02/2003	02/01/2019
31402N-J7-4	FED NATL MTG ASSOC #733886			2	1	258,359	109.0000	214,752	197,020	198,809		(234)			5.500	5.069	MON	903	10,586	06/10/2004	12/01/2017
31402Q-BK-6	FED NATL MTG ASSOC #734542			2	1	14,636	112.4420	15,671	13,937	15,462		135			6.500	2.936	MON	75	904	01/12/2004	06/01/2033
31402Q-JS-1	FED NATL MTG ASSOC #734773			2	1	52,970	107.0780	39,287	36,690	37,101		(57)			5.000	4.474	MON	153	1,773	12/02/2003	09/01/2018
31402Q-4B-4	FED NATL MTG ASSOC #735318			2	1	362,522	105.8130	291,756	275,729	275,541		8			4.500	4.524	MON	1,034	12,110	04/13/2005	11/01/2019
31402S-QG-5	FED NATL MTG ASSOC #736755			2	1	358,809	113.0670	386,547	341,876	362,090		3,624			6.500	4.927	MON	1,852	22,194	01/27/2005	08/01/2034
31402T-M7-7	FED NATL MTG ASSOC #737582			2	1	129,642	112.4420	142,008	126,295	129,557		(15)			6.500	5.302	MON	684	7,832	09/17/2004	09/01/2033
31402U-SV-5	FED NATL MTG ASSOC #738632			2	1	6,974	107.0780	7,382	6,894	6,951		(2)			5.000	4.679	MON	29	335	01/16/2008	11/01/2018
31402V-H4-5	FED NATL MTG ASSOC #739251			2	1	3,322	112.4420	3,557	3,163	3,409		(2)			6.500	3.916	MON	17	201	01/12/2004	09/01/2033
31402W-F4-5	FED NATL MTG ASSOC #740087			2	1	10,062	107.0780	10,518	9,823	9,954		(21)			5.000	4.443	MON	41	487	01/21/2004	09/01/2018
31402W-QE-1	FED NATL MTG ASSOC #740353			2	1	808,646	107.7900	596,761	553,634	559,696		1,497			5.500	5.255	MON	2,537	29,454	01/10/2003	10/01/2033
31402X-PP-5	FED NATL MTG ASSOC #741230			2	1	50,435	107.0780	47,296	44,170	43,930		68			5.000	5.273	MON	184	2,182	07/12/2007	09/01/2018
31402Y-5Z-5	FED NATL MTG ASSOC #741664			2	1	27,010	110.1600	24,016	21,801	22,232		51			6.000	5.380	MON	109	1,292	11/09/2004	10/01/2033
31402Y-FH-2	FED NATL MTG ASSOC #741868			2	1	3,229,434	107.7900	2,559,525	2,374,552	2,401,671		1,479			5.500	5.051	MON	10,883	127,347	08/06/2003	09/01/2033
31402Y-JE-5	FED NATL MTG ASSOC #741961			2	1	1,726,159	107.7900	1,849,067	1,715,438	1,721,084		1,307			5.500	5.423	MON	7,862	90,390	09/10/2003	09/01/2033
31403A-MX-0	FED NATL MTG ASSOC #742974			2	1	2,876,231	110.1600	3,072,450	2,789,073	2,860,364		2,334			6.000	5.086	MON	13,945	166,030	04/20/2005	10/01/2033
31403B-H8-9	FED NATL MTG ASSOC #743755			2	1	676,295	112.4420	740,802	658,833	675,856		(66)			6.500	5.206	MON	3,569	40,935	10/24/2003	11/01/2033
31403D-WF-2	FED NATL MTG ASSOC #745946			2	1	418,761	107.2270	452,134	421,660	418,251		(1,502)			5.500	5.624	MON	1,933	22,309	12/08/2006	11/01/2036
31403D-4H-9	FED NATL MTG ASSOC #746124			2	1	300,365	105.0000	307,562	292,917	299,730		(210)			4.500	3.969	MON	1,098	13,104	03/24/2009	05/01/2023
31403G-XW-7	FED NATL MTG ASSOC #748693			2	1	584,588	112.4420	631,374	561,513	601,614		2,623			6.500	4.433	MON	3,042	36,049	10/23/2003	10/01/2033
31403G-Z4-7	FED NATL MTG ASSOC #748763			2	1	562,453	107.7830	472,903	438,753	450,211		(2,323)			5.500	4.426	MON	2,011	23,669	10/05/2004	11/01/2018
31403G-5B-4	FED NATL MTG ASSOC #748842			2	1	169,936	107.5880	175,549	163,167	173,647		2,144			5.500	2.815	MON	748	8,685	03/30/2009	06/01/2022
31403H-E5-5	FED NATL MTG ASSOC #749056			2	1	235,811	107.7900	258,502	239,820	237,123		(304)			5.500	5.754	MON	1,099	13,033	12/05/2005	11/01/2033
31403J-ZM-1	FED NATL MTG ASSOC #750548			2	1	348,905	107.6340	381,985	354,894	351,848		205			5.500	5.845	MON	1,627	18,998	12/05/2005	02/01/2034
31403K-R4-7	FED NATL MTG ASSOC #751207			2	1	419,750	110.5670	375,216	339,357	347,308		2,712			6.000	5.378	MON	1,697	20,013	04/07/2005	01/01/2034
31403M-E5-4	FED NATL MTG ASSOC #752656			2	1	3,879,626	107.6340	4,099,270	3,808,542	3,867,423		14,679			5.500	5.160	MON	17,456	205,830	12/05/2005	02/01/2034
31403M-UU-1	FED NATL MTG ASSOC #753095			2	1	6,041,351	107.7900	6,380,366	5,919,266	6,015,012		15,426			5.500	5.146	MON	27,130	320,308	01/23/2004	12/01/2033
31403Q-NJ-5	FED NATL MTG ASSOC #754693			2	1	293,295	110.1600	313,399	284,493	297,165		3,882			6.000	4.898	MON	1,422	16,326	11/12/2003	11/01/2033
31403R-AX-6	FED NATL MTG ASSOC #755222			2	1	27,463	110.1600	29,917	27,157	27,455		(1)			6.000	5.468	MON	136	1,613	09/16/2004	11/01/2033
31403S-FA-9	FED NATL MTG ASSOC #756261			2	1	153,458	107.7900	168,225	156,067	153,575		(228)			5.500	5.862	MON	715	8,498	12/05/2005	11/01/2033
31403S-K9-6	FED NATL MTG ASSOC #756420			2	1	433,757	112.4420	386,298	343,554	354,475		(2,505)			6.500	5.268	MON	1,861	21,950	03/01/2005	08/01/2034
31403T-R9-7	FED NATL MTG ASSOC #757512			2	1	1,812,921	107.6340	1,910,563	1,775,062	1,794,700		(2,862)			5.500	5.026	MON	8,136	95,045	02/13/2004	02/01/2034
31403T-5M-2	FED NATL MTG ASSOC #757852			2	1	77,853	105.5000	84,580	80,170	78,982		352			4.500	5.115	MON	301	3,481	11/13/2007	08/01/2020
31403U-GR-6	FED NATL MTG ASSOC #758108			2	1	14,600	107.0780	11,241	10,498	10,563		(8)			5.000	4.711	MON	44	510	01/08/2003	12/01/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31403V-YT-0	FED NATL MTG ASSOC #759522			2	1	85,786	107.7900	94,055	87,258	86,300		(70)			5.500	5.967	MON	400	4,638	12/05/2005	02/01/2034
31403V-ZJ-1	FED NATL MTG ASSOC #759545			2	1	86,008	107.6340	94,163	87,485	86,141		(294)			5.500	5.914	MON	401	4,578	12/05/2005	02/01/2034
31403X-PA-7	FED NATL MTG ASSOC #761017			2	1	8,014	107.0780	6,175	5,767	5,810		6			5.000	4.689	MON	24	280	01/08/2003	12/01/2018
31403X-QD-0	FED NATL MTG ASSOC #761052			2	1	147,570	110.1600	160,753	145,926	147,518		(7)			6.000	5.471	MON	730	8,172	09/16/2004	12/01/2033
31403Y-B3-6	FED NATL MTG ASSOC #761558			2	1	159,331	107.7900	174,662	162,040	160,075		(253)			5.500	5.777	MON	743	8,722	12/05/2005	12/01/2033
31404A-NU-4	FED NATL MTG ASSOC #762803			2	1	15,145	106.9530	12,170	11,379	11,531					5.000	4.465	MON	47	556	12/02/2003	10/01/2018
31404A-VR-2	FED NATL MTG ASSOC #763024			2	1	210,892	107.8280	225,706	209,320	210,528		(97)			5.500	5.173	MON	959	11,285	09/21/2004	08/01/2018
31404A-7D-0	FED NATL MTG ASSOC #763292			2	1	122,348	107.0780	104,852	97,921	98,955		(183)			5.000	4.499	MON	408	4,811	12/02/2003	03/01/2019
31404B-M4-1	FED NATL MTG ASSOC #763679			2	1	5,479,738	110.1600	5,806,067	5,270,563	5,397,727		39,862			6.000	5.469	MON	26,353	315,740	01/23/2004	01/01/2034
31404B-QD-7	FED NATL MTG ASSOC #763752			2	1	201,112	107.7900	220,499	204,564	202,679		79			5.500	5.846	MON	938	11,016	12/05/2005	01/01/2034
31404B-V7-4	FED NATL MTG ASSOC #763938			2	1	404,579	107.7900	443,581	411,524	407,786		225			5.500	5.874	MON	1,886	21,953	12/05/2005	01/01/2034
31404C-TY-6	FED NATL MTG ASSOC #764767			2	1	224,049	107.6340	245,292	227,895	224,659		(862)			5.500	5.809	MON	1,045	12,219	12/05/2005	03/01/2034
31404D-NP-9	FED NATL MTG ASSOC #765498			2	1	193,203	109.6920	139,163	126,867	134,115		2,284			6.000	4.436	MON	634	7,305	04/07/2005	01/01/2034
31404D-3V-8	FED NATL MTG ASSOC #765912			2	1	270,596	107.6340	296,251	275,241	272,208		(376)			5.500	5.765	MON	1,262	14,834	12/05/2005	02/01/2034
31404E-HD-1	FED NATL MTG ASSOC #766228			2	1	232,193	107.6340	244,605	227,257	230,831		(44)			5.500	4.908	MON	1,042	12,083	02/13/2004	02/01/2034
31404E-JY-3	FED NATL MTG ASSOC #766279			2	1	233,419	107.7420	255,808	237,426	234,229		(882)			5.500	5.808	MON	1,088	12,699	12/05/2005	03/01/2034
31404E-RD-0	FED NATL MTG ASSOC #766484			2	1	39,877	107.6340	43,657	40,561	40,179		(13)			5.500	5.904	MON	186	2,203	12/05/2005	03/01/2034
31404F-DR-1	FED NATL MTG ASSOC #767012			2	1	336,514	110.9420	360,165	324,644	336,675		2,903			6.000	4.721	MON	1,623	19,145	01/27/2005	10/01/2034
31404F-VU-4	FED NATL MTG ASSOC #767527			2	1	1,674,300	107.6340	1,762,993	1,637,958	1,654,144		(3,440)			5.500	5.103	MON	7,507	89,946	02/19/2004	02/01/2034
31404J-CX-1	FED NATL MTG ASSOC #769686			2	1	7,091	109.6920	5,717	5,212	5,322					6.000	5.157	MON	26	304	04/07/2005	03/01/2034
31404J-G5-8	FED NATL MTG ASSOC #769820			2	1	43,988	110.9420	47,080	42,436	43,788		171			6.000	5.238	MON	212	2,521	01/27/2005	03/01/2034
31404J-Q4-0	FED NATL MTG ASSOC #770075			2	1	274,551	108.4150	302,715	279,219	275,511		240			5.500	5.982	MON	1,280	15,025	12/05/2005	03/01/2034
31404K-HA-3	FED NATL MTG ASSOC #770725			2	1	280,929	107.6340	307,564	285,751	283,111		24			5.500	5.898	MON	1,310	15,305	12/05/2005	04/01/2034
31404K-LT-7	FED NATL MTG ASSOC #770838			2	1	69,134	107.6340	75,689	70,321	68,979		(486)			5.500	5.968	MON	322	3,728	12/05/2005	04/01/2034
31404K-SL-7	FED NATL MTG ASSOC #771023			2	1	23,134	108.4150	25,507	23,528	23,252		16			5.500	5.901	MON	108	1,271	12/05/2005	04/01/2034
31404K-UM-2	FED NATL MTG ASSOC #771088			2	1	69,341	107.7900	76,025	70,531	69,646		(130)			5.500	5.954	MON	323	3,320	12/05/2005	02/01/2034
31404N-3C-8	FED NATL MTG ASSOC #773995			2	1	377,811	107.7900	414,232	384,296	378,358		(1,226)			5.500	5.844	MON	1,761	20,936	12/05/2005	03/01/2034
31404P-KD-2	FED NATL MTG ASSOC #774392			2	1	120,534	108.4150	132,899	122,584	121,372		159			5.500	5.844	MON	562	6,617	12/05/2005	04/01/2034
31404X-UU-6	FED NATL MTG ASSOC #781895			2	1	143,263	107.7270	153,852	142,816	143,018		42			5.500	5.451	MON	655	5,729	03/22/2005	04/01/2032
31404Y-NA-6	FED NATL MTG ASSOC #782585			2	1	249,689	107.6340	272,474	253,150	249,665		(1,137)			5.500	5.793	MON	1,160	13,499	05/20/2004	06/01/2034
31405D-SM-0	FED NATL MTG ASSOC #786324			2	1	879,492	113.0670	968,885	856,916	877,820		(79)			6.500	5.302	MON	4,642	54,103	01/27/2005	07/01/2034
31405J-J9-6	FED NATL MTG ASSOC #790588			2	1	271,296	112.3070	173,390	154,389	156,960		478			6.500	5.817	MON	836	9,428	03/01/2005	09/01/2034
31405M-RA-7	FED NATL MTG ASSOC #793481			2	1	56,266	106.9530	59,486	55,619	56,124		11			5.000	4.668	MON	232	2,694	01/16/2008	08/01/2019
31405M-Z2-6	FED NATL MTG ASSOC #793761			2	1	521,536	113.0670	574,546	508,148	520,331		(49)			6.500	5.390	MON	2,752	32,987	09/17/2004	09/01/2034
31405R-ER-3	FED NATL MTG ASSOC #796744			2	1	568,758	112.4420	609,339	541,916	555,851		(552)			6.500	5.348	MON	2,935	34,060	01/27/2005	10/01/2034
31405R-6Q-4	FED NATL MTG ASSOC #797479			2	1	2,595,066	110.9420	2,791,764	2,516,428	2,600,468		11,395			6.000	5.227	MON	12,582	149,259	04/20/2005	03/01/2035
31405S-JS-4	FED NATL MTG ASSOC #797773			2	1	68,240	106.8280	53,687	50,256	50,760					5.000	4.574	MON	209	2,450	04/12/2005	03/01/2020
31405U-M6-3	FED NATL MTG ASSOC #799681			2	1	1,374,542	113.0670	1,480,801	1,309,672	1,371,343		12,320			6.500	4.857	MON	7,094	83,042	01/27/2005	11/01/2034
31405Y-3N-9	FED NATL MTG ASSOC #803705			2	1	703,974	110.9420	757,333	682,642	698,772		46			6.000	5.363	MON	3,413	40,885	04/20/2005	09/01/2034
31406B-3Z-1	FED NATL MTG ASSOC #805516			2	1	670,335	108.8520	735,915	676,067	670,892		56			5.500	5.673	MON	3,099	36,834	03/30/2005	03/01/2035
31406D-XX-9	FED NATL MTG ASSOC #807194			2	1	658,150	107.5400	699,900	650,828	658,561		1,041			5.500	5.087	MON	2,983	34,969	04/29/2005	03/01/2035
31406D-YA-8	FED NATL MTG ASSOC #807205			2	1	330,363	107.2660	266,689	248,624	251,667		(8)			5.000	4.590	MON	1,036	12,141	04/12/2005	01/01/2020
31406F-A9-2	FED NATL MTG ASSOC #808332			2	1	296,778	112.4420	220,238	195,869	202,629		(534)			6.500	5.388	MON	1,061	12,673	03/01/2005	02/01/2035
31406J-L9-2	FED NATL MTG ASSOC #811352			2	1	68,256	107.2660	57,808	53,892	54,340		(18)			5.000	4.715	MON	225	2,643	04/12/2005	02/01/2020
31406J-RG-0	FED NATL MTG ASSOC #811487			2	1	50,105	106.8280	38,430	35,974	35,660		20			5.000	5.388	MON	150	1,739	04/12/2005	07/01/2020
31406J-T4-5	FED NATL MTG ASSOC #811571			2	1	161,750	108.4530	168,435	155,307	172,185		7,099			5.500	2.582	MON	712	8,180	03/30/2009	06/01/2021
31406J-4T-7	FED NATL MTG ASSOC #811834			2	1	311,069	109.8480	331,348	301,643	312,754		689			6.000	4.940	MON	1,508	17,102	04/20/2005	02/01/2035
31406J-5H-2	FED NATL MTG ASSOC #811848			2	1	959,267	110.9420	1,031,976	930,198	961,506		788			6.000	5.170	MON	4,651	54,739	04/20/2005	02/01/2035
31406J-5W-9	FED NATL MTG ASSOC #811861			2	1	1,749,387	108.8520	1,920,533	1,764,347	1,750,841		145			5.500	5.673	MON	8,087	96,484	03/30/2005	03/01/2035
31406K-PH-7	FED NATL MTG ASSOC #812324			2	1	528,839	108.8520	580,576	533,362	529,278		44			5.500	5.673	MON	2,445	28,669	03/30/2005	03/01/2035
31406L-CK-2	FED NATL MTG ASSOC #812874			2	1	214,427	107.7030	138,813	128,885	129,773		(179)			5.500	5.095	MON	591	6,723	06/10/2004	02/01/2018
31406L-EZ-7	FED NATL MTG ASSOC #812952			2	1	498,102	108.8520	546,832	502,362	498,514		41			5.500	5.672	MON	2,302	26,995	03/30/2005	03/01/2035
31406L-E2-0	FED NATL MTG ASSOC #812953			2	1	1,195,168	108.8520	1,312,093	1,205,388	1,196,211		97			5.500	5.671	MON	5,525	65,101	03/30/2005	03/01/2035
31406L-FC-7	FED NATL MTG ASSOC #812963			2	1	305,876	109.8480	325,816	296,607	307,879		2,227			6.000	5.135	MON	1,483	16,607	04/20/2005	02/01/2035
31406L-FD-5	FED NATL MTG ASSOC #812964			2	1	744,709	110.9420	801,155	722,142	747,927		5,375			6.000	5.040	MON	3,611	41,565	04/20/2005	02/01/2035
31406M-HD-1	FED NATL MTG ASSOC #813928			2	1	131,282	103.7660	100,906	97,244	95,719		(71)			4.000	4.431	MON	324	3,784	10/14/2005	11/01/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31406M-V9-4	FED NATL MTG ASSOC #814340			2	1	3,018,085	108.8520	3,313,349	3,043,894	3,020,725		247			5.500	5.672	MON	13,951	165,214	03/31/2005	03/01/2035
31406N-QT-4	FED NATL MTG ASSOC #815066			2	1	7,123,310	107.5400	7,599,833	7,066,995	7,104,074		7,373			5.500	5.386	MON	32,390	379,127	04/26/2005	04/01/2035
31406P-BA-6	FED NATL MTG ASSOC #815533			2	1	1,617,220	107.5400	1,719,808	1,599,229	1,620,344		6,249			5.500	5.110	MON	7,330	83,281	04/29/2005	03/01/2035
31406Q-B9-7	FED NATL MTG ASSOC #816464			2	1	2,404,699	108.8520	2,639,955	2,425,263	2,406,697		199			5.500	5.673	MON	11,116	132,368	03/30/2005	03/01/2035
31406R-B7-9	FED NATL MTG ASSOC #817362			2	1	8,486	105.5000	9,219	8,738	8,503		(10)			4.500	5.662	MON	33	385	11/13/2007	07/01/2020
31406R-SR-7	FED NATL MTG ASSOC #817828			2	1	18,237	111.5040	13,035	11,690	11,847		15			6.500	5.977	MON	63	728	05/09/2007	10/01/2036
31406S-4L-4	FED NATL MTG ASSOC #819027			2	1	958,679	108.6710	1,050,716	966,877	959,518		78			5.500	5.672	MON	4,432	52,109	03/30/2005	03/01/2035
31406T-CS-8	FED NATL MTG ASSOC #819181			2	1	6,193,571	109.6920	6,724,926	6,130,761	6,190,398		(400)			6.000	5.679	MON	30,654	362,073	03/31/2005	04/01/2035
31406T-MF-5	FED NATL MTG ASSOC #819458			2	1	3,085,280	105.6710	3,260,258	3,085,280	3,085,280					5.000	5.000	MON	12,855	152,894	01/10/2005	03/01/2034
31406T-PC-9	FED NATL MTG ASSOC #819519			2	1	305,322	107.5400	324,690	301,925	306,391		1,508			5.500	5.033	MON	1,384	14,750	04/29/2005	03/01/2035
31406U-R9-1	FED NATL MTG ASSOC #820512			2	1	480,136	105.5000	521,622	494,428	483,860		432			4.500	5.205	MON	1,854	21,666	11/13/2007	07/01/2020
31406U-TG-3	FED NATL MTG ASSOC #820551			2	1	886,252	109.9070	952,257	866,419	881,583		(1,468)			6.000	5.342	MON	4,332	50,785	08/30/2005	04/01/2035
31406V-NY-8	FED NATL MTG ASSOC #821307			2	1	36,013	107.2660	30,729	28,647	28,960		(1)			5.000	4.633	MON	119	1,405	04/12/2005	05/01/2020
31406W-JJ-4	FED NATL MTG ASSOC #822065			2	1	15,915	105.5000	17,370	16,465	16,010		67			4.500	5.597	MON	62	724	11/13/2007	07/01/2020
31406W-Y8-1	FED NATL MTG ASSOC #822535			2	1	12,975	105.5000	14,096	13,361	12,983		33			4.500	5.757	MON	50	581	11/13/2007	07/01/2020
31406W-7D-0	FED NATL MTG ASSOC #822692			2	1	69,372	106.8280	59,774	55,953	56,490		8			5.000	4.686	MON	233	2,712	01/16/2008	04/01/2020
31406Y-SP-6	FED NATL MTG ASSOC #824126			2	1	1,385,472	105.7430	1,465,040	1,385,472	1,385,472					5.000	5.000	MON	5,773	69,045	01/10/2005	03/01/2035
31406Y-6D-7	FED NATL MTG ASSOC #824468			2	1	14,976	106.8910	12,751	11,929	12,026		(6)			5.000	4.689	MON	50	585	04/12/2005	05/01/2020
31407B-A4-1	FED NATL MTG ASSOC #825427			2	1	21,751	106.8280	22,969	21,501	21,693		17			5.000	4.691	MON	90	1,040	01/16/2008	05/01/2020
31407B-RH-4	FED NATL MTG ASSOC #825888			2	1	375,863	105.5000	408,339	387,051	378,430		595			4.500	5.343	MON	1,451	17,087	11/13/2007	08/01/2020
31407B-Y5-2	FED NATL MTG ASSOC #826132			2	1	31,027	106.8910	23,889	22,349	22,571		9			5.000	4.674	MON	93	1,090	04/12/2005	07/01/2020
31407C-F3-6	FED NATL MTG ASSOC #826486			2	1	12,473	109.1290	13,272	12,162	12,427		48			6.000	5.194	MON	61	691	07/01/2005	07/01/2035
31407D-QS-7	FED NATL MTG ASSOC #827665			2	1	292,309	103.6980	273,202	263,459	260,156		374			4.000	4.370	MON	878	10,427	10/14/2005	10/01/2020
31407D-XQ-3	FED NATL MTG ASSOC #827887			2	1	378,691	110.9420	409,224	368,864	379,647		1,319			6.000	5.302	MON	1,844	21,475	07/06/2005	06/01/2035
31407E-5F-6	FED NATL MTG ASSOC #828946			2	1	25,686	105.5000	27,906	26,451	25,712		29			4.500	5.467	MON	99	1,166	11/13/2007	06/01/2020
31407F-BK-5	FED NATL MTG ASSOC #829042			2	1	19,427	106.8280	16,215	15,178	15,304		(12)			5.000	4.668	MON	63	744	04/12/2005	08/01/2020
31407F-CJ-7	FED NATL MTG ASSOC #829073			2	1	30,735	107.5160	26,291	24,453	24,740		(6)			5.000	4.613	MON	102	1,200	04/12/2005	09/01/2020
31407F-VJ-6	FED NATL MTG ASSOC #829617			2	1	1,055,765	105.6400	1,115,312	1,055,765	1,055,765					5.000	5.000	MON	4,399	51,224	01/10/2005	06/01/2035
31407G-ZF-8	FED NATL MTG ASSOC #830642			2	1	339,806	105.5000	369,167	349,921	341,565		1,800			4.500	5.550	MON	1,312	15,437	11/13/2007	08/01/2020
31407H-KS-4	FED NATL MTG ASSOC #831105			2	1	13,413	107.5400	14,524	13,506	13,429		(24)			5.500	5.589	MON	62	725	12/08/2006	11/01/2035
31407H-YR-1	FED NATL MTG ASSOC #831520			2	1	9,937	107.6410	10,263	9,534	10,249		246			5.500	3.575	MON	44	507	03/31/2009	05/01/2021
31407J-VY-5	FED NATL MTG ASSOC #832331			2	1	13,073	106.8780	9,314	8,714	8,792		(7)			5.000	4.655	MON	36	419	04/12/2005	08/01/2020
31407J-Y5-5	FED NATL MTG ASSOC #832432			2	1	39,559	106.8910	31,959	29,899	29,616		23			5.000	5.373	MON	125	1,457	04/12/2005	08/01/2020
31407L-HF-7	FED NATL MTG ASSOC #833730			2	1	37,018	105.5000	40,217	38,120	37,184		13			4.500	5.656	MON	143	1,630	11/13/2007	07/01/2020
31407M-4H-5	FED NATL MTG ASSOC #835224			2	1	23,050	107.2660	20,319	18,943	19,131		(5)			5.000	4.680	MON	79	934	04/12/2005	08/01/2020
31407Q-Q7-4	FED NATL MTG ASSOC #837578			2	1	18,636	105.5000	20,339	19,279	18,624		(105)			4.500	5.595	MON	72	826	11/13/2007	08/01/2020
31407Q-4E-3	FED NATL MTG ASSOC #837921			2	1	1,323,427	105.7270	1,399,224	1,323,427	1,323,427					5.000	5.000	MON	5,514	65,665	01/10/2005	07/01/2035
31407T-UQ-1	FED NATL MTG ASSOC #840391			2	1	3,279,092	105.6400	3,464,037	3,279,092	3,279,092					5.000	5.000	MON	13,663	162,912	01/10/2005	07/01/2035
31407T-7E-4	FED NATL MTG ASSOC #840693			2	1	718,039	105.8280	759,883	718,039	718,039					5.000	5.000	MON	2,992	35,473	01/10/2005	08/01/2035
31407W-5J-8	FED NATL MTG ASSOC #843349			2	1	222,452	105.5780	240,814	228,092	221,793		(1,789)			5.000	5.429	MON	950	11,201	10/03/2005	11/01/2035
31407Y-DE-6	FED NATL MTG ASSOC #844401			2	1	1,873,506	105.5780	2,033,038	1,925,633	1,897,711		5,040			5.000	5.488	MON	8,023	93,493	12/08/2006	11/01/2035
31407Y-EM-7	FED NATL MTG ASSOC #844440			2	1	10,250	107.8280	10,604	9,834	10,319		76			5.500	4.207	MON	45	521	03/31/2009	12/01/2020
31408G-WX-1	FED NATL MTG ASSOC #851262			2	1	283,132	106.4840	290,616	272,919	282,396		(447)			5.000	3.655	MON	1,137	13,330	04/02/2009	05/01/2021
31408J-D8-1	FED NATL MTG ASSOC #852527			2	1	19,207	107.2270	20,738	19,340	19,132		(110)			5.500	5.666	MON	89	1,001	12/08/2006	05/01/2036
31408J-HT-1	FED NATL MTG ASSOC #852642			2	1	11,688	107.2270	12,619	11,769	11,723		5			5.500	5.649	MON	54	642	12/08/2006	03/01/2036
31409B-F4-4	FED NATL MTG ASSOC #866087			2	1	129,011	107.2270	139,293	129,904	128,735		(579)			5.500	5.639	MON	595	6,763	12/08/2006	03/01/2036
31409C-HV-0	FED NATL MTG ASSOC #867044			2	1	16,558	107.6410	17,101	15,887	16,845		185			5.500	3.931	MON	73	849	03/31/2009	02/01/2021
31409C-M7-7	FED NATL MTG ASSOC #867182			2	1	24,925	106.9530	26,981	25,227	25,063		1			5.000	5.287	MON	105	1,213	12/08/2006	02/01/2021
31409E-FU-0	FED NATL MTG ASSOC #868779			2	1	273,554	107.6410	282,515	262,461	273,148		(119)			5.500	3.862	MON	1,203	14,182	03/31/2009	04/01/2021
31409H-PQ-1	FED NATL MTG ASSOC #871731			2	1	38,042	107.5400	41,193	38,305	38,025		(128)			5.500	5.613	MON	176	2,027	12/08/2006	04/01/2036
31409W-VS-7	FED NATL MTG ASSOC #880925			2	1	15,955	111.5040	10,553	9,464	9,593		14			6.500	5.941	MON	51	582	05/09/2007	05/01/2036
31409W-2J-9	FED NATL MTG ASSOC #881077			2	1	352,287	107.2270	380,363	354,726	352,651		(518)			5.500	5.590	MON	1,626	19,368	12/08/2006	04/01/2036
31409X-4Y-2	FED NATL MTG ASSOC #882039			2	1	67,436	107.2270	72,810	67,903	67,672		65			5.500	5.639	MON	311	3,658	12/08/2006	05/01/2036
31409Y-FT-9	FED NATL MTG ASSOC #882278			2	1	224,675	109.0040	237,915	218,263	223,472		(491)			6.000	5.242	MON	1,091	12,566	05/09/2008	04/01/2036
31409Y-L5-4	FED NATL MTG ASSOC #882448			2	1	3,413,165	105.6400	3,605,672	3,413,165	3,413,165					5.000	5.000	MON	14,222	168,578	04/10/2006	02/01/2036
31409Y-SX-6	FED NATL MTG ASSOC #882634			2	1	9,559	107.6410	9,872	9,171	9,589		26			5.500	3.667	MON	42	487	03/31/2009	05/01/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31410C-RK-0	FED NATL MTG ASSOC #885290			2	1	62,252	109.1090	47,549	43,580	44,579		117			6.000	5.054	MON	218	2,532	07/14/2006	06/01/2021
31410C-V6-6	FED NATL MTG ASSOC #885437			2	1	202,263	106.4840	208,221	195,541	204,712		1,849			5.000	3.153	MON	815	9,384	03/24/2009	06/01/2021
31410C-V9-0	FED NATL MTG ASSOC #885440			2	1	229,894	108.8280	240,223	220,736	229,902		315			5.500	3.982	MON	1,012	11,878	03/30/2009	05/01/2021
31410C-WF-5	FED NATL MTG ASSOC #885446			2	1	198,819	106.8280	209,950	196,531	197,703		(341)			5.000	4.752	MON	819	9,745	01/16/2008	06/01/2021
31410C-YB-2	FED NATL MTG ASSOC #885506			2	1	88,569	109.0040	93,788	86,041	87,805		(65)			6.000	5.314	MON	430	4,971	05/09/2008	07/01/2036
31410D-VQ-0	FED NATL MTG ASSOC #886323			2	1	27,418	111.5400	21,537	19,309	19,476		(42)			6.500	6.065	MON	105	1,217	05/09/2007	08/01/2036
31410D-YD-6	FED NATL MTG ASSOC #886408			2	1	27,092	111.5040	17,779	15,945	16,181		17			6.500	5.943	MON	86	982	05/09/2007	08/01/2036
31410D-YN-4	FED NATL MTG ASSOC #886417			2	1	9,711	107.6410	10,029	9,317	9,836		70			5.500	3.294	MON	43	499	03/31/2009	08/01/2021
31410D-2U-3	FED NATL MTG ASSOC #886487			2	1	8,646	105.1880	8,869	8,432	8,659		22			4.500	3.519	MON	32	363	03/24/2009	08/01/2021
31410E-W5-3	FED NATL MTG ASSOC #887268			2	1	26,171	111.5040	14,311	12,835	13,081		92			6.500	5.895	MON	70	764	05/09/2007	07/01/2036
31410E-YJ-1	FED NATL MTG ASSOC #887313			2	1	33,143	111.5040	36,274	32,531	33,018		80			6.500	5.905	MON	176	1,948	02/16/2007	08/01/2036
31410F-GZ-2	FED NATL MTG ASSOC #887716			2	1	26,636	111.5040	28,659	25,702	25,841		(20)			6.500	6.294	MON	139	1,668	05/09/2007	05/01/2036
31410G-BC-6	FED NATL MTG ASSOC #888435			2	1	52,550	107.5880	54,245	50,419	53,214		558			5.500	3.449	MON	231	2,664	03/31/2009	06/01/2022
31410G-N8-2	FED NATL MTG ASSOC #888815			2	1	652,484	105.1880	669,311	636,303	653,223		351			4.500	3.446	MON	2,386	27,717	03/24/2009	11/01/2022
31410G-RU-9	FED NATL MTG ASSOC #888899			2	1	6,070,023	105.5000	6,160,348	5,839,192	6,060,907		(3,743)			4.500	2.986	MON	21,897	254,183	09/01/2009	11/01/2022
31410G-SS-3	FED NATL MTG ASSOC #888929			2	1	521,402	106.1510	533,506	502,594	528,221		5,494			5.000	3.147	MON	2,094	24,108	04/02/2009	12/01/2022
31410K-DV-3	FED NATL MTG ASSOC #889416			2	1	74,508	105.0000	75,970	72,352	74,833		314			4.500	3.150	MON	271	3,116	03/31/2009	04/01/2023
31410K-D9-2	FED NATL MTG ASSOC #889428			2	1	8,515,721	106.4840	8,677,429	8,149,016	8,539,543		30,522			5.000	3.188	MON	33,954	393,242	08/28/2009	05/01/2023
31410K-4Y-7	FED NATL MTG ASSOC #890139			2	1	22,236,972	105.5000	22,494,330	21,321,640	22,391,789		186,223			4.500	2.570	MON	79,956	926,166	09/02/2009	08/01/2021
31410M-ZG-8	FED NATL MTG ASSOC #891843			2	1	195,970	107.6410	202,541	188,164	201,268		4,274			5.500	3.200	MON	862	9,858	03/30/2009	05/01/2021
31410N-2P-2	FED NATL MTG ASSOC #892782			2	1	20,558	111.5040	16,761	15,031	15,204		(3)			6.500	5.967	MON	81	949	05/09/2007	11/01/2036
31410P-VR-1	FED NATL MTG ASSOC #893524			2	1	29,190	111.5040	16,463	14,764	14,999		48			6.500	5.870	MON	80	886	05/09/2007	09/01/2036
31410Q-UJ-8	FED NATL MTG ASSOC #894385			2	1	17,186	111.5040	7,515	6,740	6,853		27			6.500	5.849	MON	37	383	05/09/2007	10/01/2036
31410Q-6L-0	FED NATL MTG ASSOC #894675			2	1	8,189	111.5040	8,962	8,038	8,178		25			6.500	5.906	MON	44	485	02/16/2007	11/01/2036
31410Q-6S-5	FED NATL MTG ASSOC #894681			2	1	72,637	107.2270	78,426	73,140	72,784		27			5.500	5.694	MON	335	3,864	12/08/2006	11/01/2036
31410R-U4-9	FED NATL MTG ASSOC #895303			2	1	14,617	111.5040	10,912	9,786	9,947		18			6.500	5.871	MON	53	613	05/09/2007	09/01/2036
31410R-7C-7	FED NATL MTG ASSOC #895591			2	1	1,161,847	105.5780	1,226,651	1,161,847	1,161,847					5.000	5.000	MON	4,841	56,881	04/10/2006	04/01/2036
31410S-TH-0	FED NATL MTG ASSOC #896152			2	1	724,229	105.6400	765,077	724,229	724,229					5.000	5.000	MON	3,018	36,161	04/10/2006	03/01/2036
31410S-4H-7	FED NATL MTG ASSOC #896424			2	1	18,192	111.5040	14,837	13,306	13,513		7			6.500	5.912	MON	72	842	05/09/2007	08/01/2036
31410T-L2-9	FED NATL MTG ASSOC #896845			2	1	8,531	106.1510	8,729	8,223	8,558		35			5.000	3.468	MON	34	394	04/02/2009	02/01/2022
31410T-SD-8	FED NATL MTG ASSOC #897016			2	1	25,574	111.5040	27,990	25,102	25,577		71			6.500	5.870	MON	136	1,549	02/16/2007	06/01/2036
31410T-4X-0	FED NATL MTG ASSOC #897338			2	1	541,888	105.5780	572,112	541,888	541,888					5.000	5.000	MON	2,258	26,546	01/10/2005	06/01/2036
31410T-7H-2	FED NATL MTG ASSOC #897396			2	1	2,036,704	105.2650	2,143,938	2,036,704	2,036,704					5.000	5.000	MON	8,486	97,929	04/10/2006	08/01/2036
31410U-DJ-8	FED NATL MTG ASSOC #897505			2	1	24,499	111.5040	26,813	24,047	24,426		99			6.500	5.932	MON	130	1,471	02/16/2007	12/01/2036
31410U-GX-4	FED NATL MTG ASSOC #897614			2	1	177,653	107.5880	183,520	170,576	180,102		1,215			5.500	3.050	MON	782	8,957	03/30/2009	03/01/2022
31410V-SA-9	FED NATL MTG ASSOC #898813			2	1	148,451	105.2650	160,615	152,582	149,804		148			5.000	5.679	MON	636	7,098	12/08/2006	11/01/2036
31410V-SV-3	FED NATL MTG ASSOC #898832			2	1	116,976	107.2270	126,299	117,786	117,194		(40)			5.500	5.702	MON	540	6,009	12/08/2006	11/01/2036
31410V-V6-4	FED NATL MTG ASSOC #898937			2	1	5,650	111.5040	6,184	5,546	5,635		15			6.500	5.830	MON	30	323	02/16/2007	08/01/2036
31410V-ZJ-2	FED NATL MTG ASSOC #899045			2	1	22,020	107.5880	22,730	21,127	22,334		248			5.500	3.301	MON	97	1,106	03/31/2009	02/01/2022
31410W-EC-8	FED NATL MTG ASSOC #899331			2	1	88,747	105.1250	90,595	86,178	89,913		718			4.500	2.792	MON	323	3,713	03/31/2009	05/01/2022
31410W-GH-5	FED NATL MTG ASSOC #899400			2	1	76,405	105.1250	78,329	74,510	75,566		(430)			4.500	3.867	MON	279	3,130	03/24/2009	04/01/2022
31410W-JU-3	FED NATL MTG ASSOC #899475			2	1	70,279	106.1510	71,911	67,744	71,138		717			5.000	3.216	MON	282	3,243	04/02/2009	06/01/2022
31410W-KL-1	FED NATL MTG ASSOC #899499			2	1	742,792	108.8170	785,214	721,595	738,919		67			6.000	5.082	MON	3,608	40,587	05/09/2008	05/01/2037
31410W-LK-2	FED NATL MTG ASSOC #899530			2	1	12,986	111.2230	4,168	3,748	3,853		31			6.500	5.364	MON	20	204	05/09/2007	05/01/2037
31410W-YZ-5	FED NATL MTG ASSOC #899928			2	1	3,960,611	108.8170	4,186,812	3,847,588	3,976,448		20,251			6.000	4.647	MON	19,238	210,387	05/09/2008	12/01/2037
31410X-HH-2	FED NATL MTG ASSOC #900332			2	1	19,785	107.2270	21,362	19,922	19,811		(2)			5.500	5.723	MON	91	1,064	12/08/2006	09/01/2036
31410X-2E-5	FED NATL MTG ASSOC #900873			2	1	239,998	105.1880	246,188	234,047	240,747		1,118			4.500	3.162	MON	878	9,606	03/24/2009	12/01/2021
31411A-DH-5	FED NATL MTG ASSOC #902004			2	1	10,628	111.5040	5,842	5,239	5,382		31			6.500	5.462	MON	28	313	05/09/2007	11/01/2036
31411A-5M-3	FED NATL MTG ASSOC #902752			2	1	16,877	107.2270	18,222	16,993	16,913		(4)			5.500	5.680	MON	78	894	12/08/2006	12/01/2036
31411B-B4-4	FED NATL MTG ASSOC #902859			2	1	21,102	111.5040	10,794	9,681	9,858		43			6.500	5.746	MON	52	569	05/09/2007	12/01/2036
31411B-MD-2	FED NATL MTG ASSOC #903156			2	1	20,823	111.5040	16,998	15,245	15,541		20			6.500	5.800	MON	83	963	05/09/2007	10/01/2036
31411C-BK-6	FED NATL MTG ASSOC #903742			2	1	22,581	111.5040	15,403	13,814	14,006		1			6.500	5.867	MON	75	856	05/09/2007	10/01/2036
31411C-JL-6	FED NATL MTG ASSOC #903967			2	1	12,182	112.0670	6,010	5,362	5,514		50			6.500	5.352	MON	29	313	05/09/2007	11/01/2036
31411C-YK-1	FED NATL MTG ASSOC #904414			2	1	18,908	111.5040	20,695	18,560	18,695		(20)			6.500	6.203	MON	101	1,197	02/16/2007	01/01/2037
31411C-YZ-8	FED NATL MTG ASSOC #904428			2	1	459,592	105.1250	471,165	448,195	457,998		(395)			4.500	3.614	MON	1,681	19,656	03/24/2009	02/01/2022
31411D-B7-3	FED NATL MTG ASSOC #904662			2	1	268,722	107.6410	277,732	258,018	271,160		1,915			5.500	3.492	MON	1,183	13,653	03/30/2009	11/01/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31411D-E2-1	FED NATL MTG ASSOC #904753			2	1	19,607	111.5040	3,827	3,432	3,479		13			6.500	5.800	MON	19	153	05/09/2007	11/01/2036
31411E-S5-7	FED NATL MTG ASSOC #906040			2	1	470,442	106.4840	482,878	453,473	479,301		5,818			5.000	3.637	MON	1,889	21,984	04/02/2009	01/01/2022
31411E-ZB-6	FED NATL MTG ASSOC #906238			2	1	3,185,254	105.2650	3,294,914	3,130,110	3,197,508		6,040			5.000	4.187	MON	13,042	150,104	02/25/2009	01/01/2037
31411E-4Z-7	FED NATL MTG ASSOC #906340			2	1	512,647	105.1880	522,603	496,830	510,800		(1,295)			4.500	3.823	MON	1,863	21,923	09/15/2009	01/01/2022
31411F-WV-2	FED NATL MTG ASSOC #907060			2	1	378,343	105.1250	387,869	368,960	380,131		2,217			4.500	3.788	MON	1,384	16,013	03/24/2009	08/01/2022
31411F-WX-8	FED NATL MTG ASSOC #907062			2	1	1,119,218	107.5880	1,155,315	1,073,831	1,143,755		18,221			5.500	3.287	MON	4,922	57,026	03/31/2009	08/01/2022
31411G-3M-2	FED NATL MTG ASSOC #908104			2	1	19,074	111.5040	7,505	6,731	7,018		164			6.500	5.852	MON	36	390	05/09/2007	09/01/2036
31411H-6J-4	FED NATL MTG ASSOC #909073			2	1	82,445	105.3440	84,696	80,400	81,691		(540)			4.500	4.034	MON	302	3,596	03/24/2009	07/01/2022
31411J-K7-0	FED NATL MTG ASSOC #909418			2	1	10,490	111.2230	11,452	10,297	10,505		30			6.500	5.666	MON	56	636	02/16/2007	02/01/2037
31411J-UY-0	FED NATL MTG ASSOC #909699			2	1	337,115	105.1250	345,604	328,755	346,991		10,382			4.500	3.142	MON	1,233	13,554	03/24/2009	02/01/2022
31411J-WR-3	FED NATL MTG ASSOC #909756			2	1	9,869	111.5040	10,801	9,687	9,921		40			6.500	5.513	MON	52	561	02/16/2007	02/01/2037
31411J-XF-8	FED NATL MTG ASSOC #909778			2	1	376,065	106.1510	385,929	363,567	388,004		11,667			5.000	3.374	MON	1,515	16,999	03/24/2009	02/01/2022
31411K-QR-7	FED NATL MTG ASSOC #910464			2	1	85,856	106.4840	88,125	82,759	85,463		79			5.000	4.125	MON	345	4,031	04/02/2009	01/01/2022
31411N-EK-9	FED NATL MTG ASSOC #911938			2	1	18,260	107.5880	18,863	17,533	18,536		192			5.500	3.451	MON	80	936	03/30/2009	06/01/2022
31411N-QE-0	FED NATL MTG ASSOC #912253			2	1	162,703	108.8170	171,995	158,060	163,090		1,393			6.000	5.527	MON	790	9,140	05/09/2008	03/01/2037
31411N-XA-0	FED NATL MTG ASSOC #912473			2	1	24,554	105.1250	25,173	23,945	24,223		(226)			4.500	4.222	MON	90	1,072	03/24/2009	02/01/2022
31411N-XL-6	FED NATL MTG ASSOC #912483			2	1	66,596	107.6410	68,777	63,895	67,411		724			5.500	3.619	MON	293	3,397	03/31/2009	03/01/2022
31411R-CQ-9	FED NATL MTG ASSOC #912779			2	1	18,330	111.5350	4,836	4,336	4,415		6			6.500	5.553	MON	23	226	05/09/2007	03/01/2037
31411R-ES-3	FED NATL MTG ASSOC #912845			2	1	764,883	106.4840	785,101	737,292	751,667		(6,392)			5.000	4.529	MON	3,072	36,278	04/02/2009	04/01/2022
31411S-YV-2	FED NATL MTG ASSOC #914324			2	1	7,820	106.1510	8,003	7,540	7,990		182			5.000	3.576	MON	31	357	03/31/2009	03/01/2022
31411S-5Z-5	FED NATL MTG ASSOC #914464			2	1	393,870	106.1510	404,201	380,780	393,332		249			5.000	3.748	MON	1,587	18,252	03/24/2009	03/01/2022
31411U-CX-7	FED NATL MTG ASSOC #914586			2	1	18,808	106.1510	19,244	18,129	18,804		30			5.000	4.101	MON	76	881	04/02/2009	03/01/2022
31411W-FM-4	FED NATL MTG ASSOC #916472			2	1	13,602	111.2230	9,429	8,477	8,778		152			6.500	5.961	MON	46	524	05/09/2007	05/01/2037
31411Y-ED-1	FED NATL MTG ASSOC #918232			2	1	20,737	111.2230	8,044	7,232	7,554		212			6.500	5.839	MON	39	410	05/09/2007	05/01/2037
31411Y-JR-5	FED NATL MTG ASSOC #918372			2	1	18,150	111.2230	7,536	6,776	6,922		38			6.500	5.566	MON	37	384	05/09/2007	05/01/2037
31411Y-L4-3	FED NATL MTG ASSOC #918447			2	1	14,230	107.5880	14,689	13,653	14,756		426			5.500	3.613	MON	63	719	03/31/2009	05/01/2022
31411Y-NP-4	FED NATL MTG ASSOC #918498			2	1	26,187	111.2230	12,786	11,496	12,097		364			6.500	5.726	MON	62	676	05/09/2007	05/01/2037
31411Y-3G-6	FED NATL MTG ASSOC #918899			2	1	340,653	106.1510	348,561	328,365	345,278		4,325			5.000	3.119	MON	1,368	15,515	04/02/2009	04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918900			2	1	189,833	106.1510	194,621	183,344	192,873		2,855			5.000	3.761	MON	764	8,832	03/30/2009	04/01/2022
31412A-J6-2	FED NATL MTG ASSOC #919285			2	1	11,436	111.2230	12,347	11,101	11,715		53			6.500	5.053	MON	60	721	05/09/2007	05/01/2037
31412B-MA-7	FED NATL MTG ASSOC #920253			2	1	23,437	111.5040	15,134	13,573	13,783		6			6.500	5.980	MON	74	831	05/09/2007	12/01/2036
31412C-B3-3	FED NATL MTG ASSOC #920858			2	1	1,234,018	105.2650	1,298,990	1,234,018	1,234,018					5.000	5.000	MON	5,142	59,615	04/10/2006	10/01/2036
31412D-MR-6	FED NATL MTG ASSOC #922068			2	1	62,435	108.8170	66,001	60,654	61,780		(320)			6.000	5.342	MON	303	3,539	05/09/2008	02/01/2037
31412D-MT-2	FED NATL MTG ASSOC #922070			2	1	63,987	108.8170	67,642	62,161	64,601		1,002			6.000	5.417	MON	311	3,555	05/09/2008	02/01/2037
31412D-VV-7	FED NATL MTG ASSOC #922328			2	1	3,682,693	107.5880	3,804,321	3,536,005	3,784,016		78,077			5.500	2.862	MON	16,207	185,467	03/30/2009	02/01/2022
31412E-RM-0	FED NATL MTG ASSOC #923092			2	1	5,931,257	106.1510	6,024,044	5,674,996	5,914,753		(4,933)			5.000	3.576	MON	23,646	275,409	08/28/2009	03/01/2022
31412E-Y7-5	FED NATL MTG ASSOC #923334			2	1	15,478	111.2230	11,119	9,997	10,244		135			6.500	6.124	MON	54	621	05/09/2007	08/01/2037
31412E-ZZ-2	FED NATL MTG ASSOC #923360			2	1	529,843	106.1510	543,741	512,235	523,364		(3,870)			5.000	4.277	MON	2,134	25,260	03/24/2009	05/01/2022
31412F-KP-7	FED NATL MTG ASSOC #923802			2	1	11,456	106.1510	11,722	11,042	11,373		6			5.000	3.804	MON	46	509	04/02/2009	04/01/2022
31412F-V2-6	FED NATL MTG ASSOC #924133			2	1	150,168	106.1510	154,107	145,177	154,993		5,251			5.000	3.315	MON	605	6,603	03/24/2009	06/01/2022
31412G-WM-9	FED NATL MTG ASSOC #925052			2	1	22,505	105.1250	23,072	21,947	22,228		(163)			4.500	4.203	MON	82	975	03/24/2009	07/01/2022
31412L-FE-5	FED NATL MTG ASSOC #928165			2	1	8,820	107.5880	9,104	8,462	9,399		445			5.500	2.951	MON	39	446	03/31/2009	02/01/2022
31412L-HR-4	FED NATL MTG ASSOC #928240			2	1	14,894	107.5880	15,374	14,290	15,167		132			5.500	3.188	MON	66	767	03/31/2009	04/01/2022
31412L-LU-2	FED NATL MTG ASSOC #928339			2	1	12,952	107.5880	13,370	12,427	13,038		61			5.500	3.567	MON	57	659	03/31/2009	04/01/2022
31412L-QC-7	FED NATL MTG ASSOC #928451			2	1	424,721	106.1510	434,695	409,508	435,650		6,325			5.000	3.510	MON	1,706	19,991	03/31/2009	07/01/2022
31412L-VW-7	FED NATL MTG ASSOC #928629			2	1	19,574	107.5880	20,205	18,780	20,338		710			5.500	3.615	MON	86	982	03/31/2009	08/01/2022
31412L-2D-1	FED NATL MTG ASSOC #928772			2	1	418,012	107.5880	431,818	401,362	425,321		4,804			5.500	3.364	MON	1,840	21,277	03/30/2009	10/01/2022
31412L-5H-9	FED NATL MTG ASSOC #928848			2	1	171,407	107.5880	177,068	164,580	181,431		8,243			5.500	3.156	MON	754	8,592	03/30/2009	10/01/2022
31412M-NB-0	FED NATL MTG ASSOC #929286			2	1	363,523	106.1410	373,023	351,442	373,235		7,694			5.000	3.629	MON	1,464	16,978	03/24/2009	04/01/2023
31412M-RT-7	FED NATL MTG ASSOC #929398			2	1	465,654	105.0000	476,811	454,106	468,846		3,644			4.500	3.775	MON	1,703	19,636	03/24/2009	05/01/2023
31412M-XM-5	FED NATL MTG ASSOC #929584			2	1	78,351	106.1410	80,162	75,525	79,841		1,320			5.000	2.985	MON	315	3,611	04/02/2009	06/01/2023
31412M-2Y-3	FED NATL MTG ASSOC #929691			2	1	67,685	105.0000	69,307	66,007	67,732		97			4.500	3.488	MON	248	2,870	03/24/2009	07/01/2023
31412N-EC-6	FED NATL MTG ASSOC #929931			2	1	5,235,680	106.1410	5,367,235	5,056,720	5,442,313		177,329			5.000	3.355	MON	21,070	243,775	03/30/2009	09/01/2023
31412N-FR-2	FED NATL MTG ASSOC #929976			2	1	14,651	107.5880	15,124	14,057	15,052		407			5.500	3.969	MON	64	744	03/31/2009	09/01/2023
31412N-LJ-3	FED NATL MTG ASSOC #930129			2	1	480,504	107.5880	496,374	461,365	509,027		22,952			5.500	3.306	MON	2,115	24,421	03/30/2009	11/01/2023
31412N-RU-2	FED NATL MTG ASSOC #930299			2	1	5,016,072	106.1410	5,133,958	4,836,940	5,093,274		61,803			5.000	3.059	MON	20,154	233,429	03/31/2009	12/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31412N-RW-8	FED NATL MTG ASSOC #930301			2	1	13,711	107.5880	14,153	13,155	14,443		624			5.500	3.446	MON	60	702	03/31/2009	12/01/2023
31412N-W8-5	FED NATL MTG ASSOC #930471			2	1	20,488	106.1410	21,024	19,808	22,179		1,414			5.000	2.556	MON	83	936	03/24/2009	01/01/2024
31412N-YY-6	FED NATL MTG ASSOC #930527			2	1	573,747	105.0000	587,494	559,518	582,207		7,610			4.500	3.631	MON	2,098	23,880	03/24/2009	02/01/2024
31412N-Y2-6	FED NATL MTG ASSOC #930529			2	1	13,316,097	106.1410	13,628,566	12,840,103	13,695,895		237,409			5.000	2.503	MON	53,501	622,098	03/31/2009	02/01/2024
31412Q-CS-6	FED NATL MTG ASSOC #931681			2	1	9,108,879	105.1250	9,285,536	8,832,853	9,184,078		77,763			4.500	3.606	MON	33,123	384,683	09/01/2009	04/01/2023
31412S-6T-7	FED NATL MTG ASSOC #933882			2	1	5,177,608	105.0000	5,236,046	4,986,711	5,186,745		15,826			4.500	2.962	MON	18,700	216,025	09/24/2009	04/01/2023
31412S-6W-0	FED NATL MTG ASSOC #933885			2	1	109,276	105.0000	111,895	106,566	109,810		351			4.500	3.325	MON	400	4,605	03/24/2009	04/01/2023
31412S-7A-7	FED NATL MTG ASSOC #933889			2	1	204,904	106.1410	210,259	198,095	205,048		(4)			5.000	3.647	MON	825	9,681	03/24/2009	04/01/2023
31412S-7F-6	FED NATL MTG ASSOC #933894			2	1	1,806,682	105.0000	1,845,301	1,757,430	1,806,685		(600)			4.500	3.381	MON	6,590	76,846	03/31/2009	04/01/2023
31412T-BU-6	FED NATL MTG ASSOC #933951			2	1	42,518	105.0000	43,352	41,288	42,471		(65)			4.500	3.369	MON	155	1,813	03/31/2009	06/01/2023
31412T-C4-3	FED NATL MTG ASSOC #933991			2	1	183,633	107.5880	189,698	176,318	190,623		5,402			5.500	2.268	MON	808	9,231	03/30/2009	08/01/2023
31412T-JD-6	FED NATL MTG ASSOC #934160			2	1	46,077	105.0000	46,981	44,744	46,309		101			4.500	3.014	MON	168	1,880	03/31/2009	11/01/2023
31412T-J3-8	FED NATL MTG ASSOC #934182			2	1	245,079	107.5880	252,983	235,141	252,432		7,039			5.500	2.342	MON	1,078	12,001	03/31/2009	12/01/2023
31412T-TV-5	FED NATL MTG ASSOC #934464			2	1	60,293	105.0000	61,475	58,548	60,293		9			4.500	3.325	MON	220	2,533	03/31/2009	09/01/2023
31412T-UA-9	FED NATL MTG ASSOC #934477			2	1	304,508	106.1410	312,465	294,388	307,977		3,970			5.000	3.380	MON	1,227	14,388	03/24/2009	09/01/2023
31412T-UY-7	FED NATL MTG ASSOC #934499			2	1	659,108	105.0000	672,034	640,032	651,849		(4,465)			4.500	3.760	MON	2,400	28,042	03/31/2009	10/01/2023
31412T-6D-0	FED NATL MTG ASSOC #934768			2	1	14,108	105.0000	14,446	13,758	14,358		196			4.500	2.745	MON	52	580	03/24/2009	01/01/2024
31412T-6E-8	FED NATL MTG ASSOC #934769			2	1	1,105,026	106.1410	1,133,832	1,068,235	1,135,522		23,277			5.000	2.375	MON	4,451	51,140	03/30/2009	01/01/2024
31412U-ED-8	FED NATL MTG ASSOC #934932			2	1	425,006	104.8750	431,973	411,893	422,442		(1,646)			4.500	3.318	MON	1,545	18,060	09/15/2009	09/01/2024
31412U-L5-7	FED NATL MTG ASSOC #935148			2	1	8,500,340	105.8750	8,681,635	8,199,891	8,467,651		(26,429)			4.500	3.376	MON	30,750	363,780	09/23/2009	04/01/2024
31412U-L6-5	FED NATL MTG ASSOC #935149			2	1	3,962,242	105.7190	4,043,214	3,824,501	3,935,767		(21,150)			4.500	3.420	MON	14,342	169,023	09/23/2009	04/01/2024
31412V-QX-9	FED NATL MTG ASSOC #936170			2	1	50,781	105.5000	52,245	49,522	51,664		123			4.500	2.799	MON	186	2,204	03/24/2009	01/01/2022
31412V-RS-9	FED NATL MTG ASSOC #936197			2	1	478,705	105.1250	490,759	466,834	473,650		(3,144)			4.500	3.937	MON	1,751	20,619	03/24/2009	05/01/2022
31412V-3M-8	FED NATL MTG ASSOC #936504			2	1	211,738	108.8170	223,831	205,696	211,316		(21)			6.000	4.985	MON	1,028	11,687	05/09/2008	06/01/2037
31412W-FF-8	FED NATL MTG ASSOC #936766			2	1	180,093	108.8170	190,378	174,953	181,648		330			6.000	4.626	MON	875	9,824	05/09/2008	05/01/2037
31412W-J2-3	FED NATL MTG ASSOC #936881			2	1	56,900	107.5880	58,735	54,593	57,508		547			5.500	3.652	MON	250	2,868	03/31/2009	07/01/2022
31412W-UL-8	FED NATL MTG ASSOC #937187			2	1	951,283	108.8170	1,005,613	924,136	945,181		(1,417)			6.000	5.133	MON	4,621	52,668	05/09/2008	05/01/2037
31412X-7D-0	FED NATL MTG ASSOC #938392			2	1	307,733	105.1250	315,482	300,101	305,231		(1,488)			4.500	3.772	MON	1,125	12,925	03/24/2009	07/01/2022
31412Y-BN-1	FED NATL MTG ASSOC #938445			2	1	182,926	106.1510	187,724	176,847	184,959		1,447			5.000	3.352	MON	737	8,496	03/24/2009	07/01/2022
31412Y-BP-6	FED NATL MTG ASSOC #938446			2	1	44,642	107.5880	46,081	42,831	45,968		1,089			5.500	2.788	MON	196	2,249	03/31/2009	07/01/2022
31412Y-GK-2	FED NATL MTG ASSOC #938602			2	1	66,029	105.1250	67,404	64,118	67,579		1,675			4.500	2.638	MON	240	2,661	03/31/2009	05/01/2022
31413A-JQ-7	FED NATL MTG ASSOC #939571			2	1	170,382	106.1510	174,851	164,720	171,108		842			5.000	3.519	MON	686	7,969	03/24/2009	07/01/2022
31413A-JV-6	FED NATL MTG ASSOC #939576			2	1	82,536	107.5880	85,262	79,249	82,500		103			5.500	3.652	MON	363	4,222	03/30/2009	07/01/2022
31413A-XQ-1	FED NATL MTG ASSOC #939987			2	1	164,454	108.8170	173,847	159,761	164,133		438			6.000	5.059	MON	799	8,924	05/09/2008	06/01/2037
31413B-JN-2	FED NATL MTG ASSOC #940469			2	1	505,624	108.8170	534,502	491,196	504,154		168			6.000	5.056	MON	2,456	28,195	05/09/2008	06/01/2037
31413B-SJ-1	FED NATL MTG ASSOC #940721			2	1	29,991	105.1250	30,616	29,123	29,925		(148)			4.500	3.237	MON	109	1,304	03/31/2009	10/01/2022
31413B-UC-3	FED NATL MTG ASSOC #940779			2	1	13,813	106.1510	14,134	13,315	13,976		132			5.000	3.207	MON	55	642	04/02/2009	06/01/2022
31413B-VK-4	FED NATL MTG ASSOC #940818			2	1	32,014	107.5880	33,046	30,716	32,583		715			5.500	3.327	MON	141	1,540	03/31/2009	07/01/2022
31413B-WU-1	FED NATL MTG ASSOC #940859			2	1	1,136,313	107.5880	1,172,962	1,090,234	1,185,377		43,296			5.500	2.095	MON	4,997	54,062	03/31/2009	08/01/2022
31413B-5C-1	FED NATL MTG ASSOC #941043			2	1	455,431	105.1250	466,899	444,137	460,338		5,160			4.500	3.209	MON	1,666	18,634	03/24/2009	07/01/2022
31413B-5R-8	FED NATL MTG ASSOC #941056			2	1	44,571	108.8170	47,117	43,299	44,233		(119)			6.000	5.215	MON	217	2,513	05/09/2008	08/01/2037
31413D-DE-4	FED NATL MTG ASSOC #942101			2	1	609,362	105.1250	624,706	594,250	606,660		(1,900)			4.500	3.671	MON	2,228	25,972	03/24/2009	07/01/2022
31413D-UQ-8	FED NATL MTG ASSOC #942591			2	1	991,678	107.5880	1,024,430	952,178	1,014,386		19,197			5.500	2.974	MON	4,364	50,819	03/30/2009	08/01/2022
31413F-BC-5	FED NATL MTG ASSOC #943835			2	1	125,238	108.8170	132,390	121,664	125,089		514			6.000	5.000	MON	608	6,793	05/09/2008	07/01/2037
31413G-GD-6	FED NATL MTG ASSOC #944896			2	1	25,538	105.1250	26,181	24,904	25,165		(265)			4.500	4.057	MON	93	1,105	03/24/2009	07/01/2022
31413G-GH-7	FED NATL MTG ASSOC #944900			2	1	194,643	107.5880	200,921	186,750	201,327		5,646			5.500	2.326	MON	856	9,628	03/31/2009	07/01/2022
31413G-JB-7	FED NATL MTG ASSOC #944958			2	1	175,065	105.1250	179,473	170,724	175,502		529			4.500	3.352	MON	640	7,526	03/24/2009	07/01/2022
31413G-JH-4	FED NATL MTG ASSOC #944964			2	1	8,280	107.5880	8,547	7,944	8,707		348			5.500	1.509	MON	36	402	03/31/2009	07/01/2022
31413G-JZ-4	FED NATL MTG ASSOC #944980			2	1	17,501	107.5880	18,065	16,791	18,232		584			5.500	2.136	MON	77	856	03/31/2009	07/01/2022
31413G-KP-4	FED NATL MTG ASSOC #945002			2	1	36,016	111.2230	24,279	21,829	22,111					6.500	5.911	MON	118	1,345	05/09/2007	07/01/2037
31413K-ZF-1	FED NATL MTG ASSOC #948142			2	1	285,385	105.2500	292,919	278,307	286,280		227			4.500	3.399	MON	1,044	12,252	03/24/2009	11/01/2022
31413K-4L-2	FED NATL MTG ASSOC #948227			2	1	108,933	111.2230	66,690	59,961	60,972		161			6.500	5.928	MON	325	3,643	05/09/2007	08/01/2037
31413M-G6-8	FED NATL MTG ASSOC #949421			2	1	441,558	105.0000	452,139	430,608	441,304		(399)			4.500	3.560	MON	1,615	18,672	03/24/2009	03/01/2023
31413M-HA-8	FED NATL MTG ASSOC #949425			2	1	3,121,455	106.1410	3,193,621	3,008,858	3,161,914		33,357			5.000	3.110	MON	12,537	144,402	04/02/2009	03/01/2023
31413M-HK-6	FED NATL MTG ASSOC #949434			2	1	707,551	105.0000	724,505	690,005	707,362		(280)			4.500	3.457	MON	2,588	30,035	03/24/2009	05/01/2023
31413M-HV-2	FED NATL MTG ASSOC #949444			2	1	997,121	105.0000	1,016,675	968,262	1,000,662		3,081			4.500	3.203	MON	3,631	41,650	03/31/2009	05/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31413M-HW-0	FED NATL MTG ASSOC #949445			2	1	16,097	106.1410	16,518	15,562	16,109		17			5.000	3.612	MON	65	756	03/24/2009	06/01/2023
31413M-QQ-3	FED NATL MTG ASSOC #949663			2	1	14,284	107.5880	14,744	13,704	14,439		133			5.500	3.486	MON	63	730	03/31/2009	08/01/2022
31413R-3F-1	FED NATL MTG ASSOC #953598			2	1	5,023,023	105.2130	5,193,361	4,936,063	5,054,940		20,842			5.000	4.143	MON	20,567	238,504	02/25/2009	01/01/2038
31413U-XU-8	FED NATL MTG ASSOC #956191			2	1	4,868	107.5880	5,025	4,671	5,310		318			5.500	0.138	MON	21	240	03/31/2009	10/01/2022
31413Y-4W-8	FED NATL MTG ASSOC #959937			2	1	530,805	105.1250	544,170	517,641	537,950		5,769			4.500	3.029	MON	1,941	21,409	03/24/2009	11/01/2022
31414A-CL-4	FED NATL MTG ASSOC #960075			2	1	140,345	105.0000	143,708	136,865	139,254		(543)			4.500	3.861	MON	513	5,919	03/24/2009	10/01/2023
31414B-GD-6	FED NATL MTG ASSOC #961096			2	1	126,724	105.0000	129,209	123,056	125,801		(632)			4.500	3.676	MON	461	5,405	03/31/2009	04/01/2023
31414B-SJ-0	FED NATL MTG ASSOC #961421			2	1	343,319	106.1410	352,291	331,910	347,496		3,038			5.000	3.269	MON	1,383	16,014	03/24/2009	01/01/2023
31414B-WY-2	FED NATL MTG ASSOC #961563			2	1	206,308	106.1410	211,699	199,452	209,932		2,541			5.000	3.010	MON	831	9,649	03/24/2009	02/01/2023
31414B-2V-1	FED NATL MTG ASSOC #961688			2	1	10,497	106.1410	10,743	10,121	10,793		227			5.000	2.580	MON	42	484	03/31/2009	02/01/2023
31414C-FT-0	FED NATL MTG ASSOC #961978			2	1	289,342	105.0000	296,275	282,167	290,027		752			4.500	3.422	MON	1,058	12,266	03/24/2009	03/01/2023
31414C-JX-7	FED NATL MTG ASSOC #962078			2	1	19,129	105.0000	19,504	18,575	19,278		120			4.500	3.073	MON	70	803	03/31/2009	03/01/2023
31414C-2S-6	FED NATL MTG ASSOC #962585			2	1	1,335,603	105.0000	1,361,796	1,296,948	1,344,351		6,643			4.500	3.070	MON	4,864	56,159	03/31/2009	04/01/2023
31414D-ET-9	FED NATL MTG ASSOC #962846			2	1	200,291	106.1410	205,526	193,635	202,485		2,138			5.000	3.432	MON	807	9,413	03/24/2009	05/01/2023
31414D-FL-5	FED NATL MTG ASSOC #962871			2	1	565,917	105.0000	579,477	551,883	567,095		1,185			4.500	3.455	MON	2,070	24,035	03/24/2009	05/01/2023
31414D-J8-0	FED NATL MTG ASSOC #962987			2	1	593,786	105.0000	605,431	576,601	593,389		55			4.500	3.357	MON	2,162	24,992	03/31/2009	05/01/2023
31414D-P7-5	FED NATL MTG ASSOC #963146			2	1	128,838	105.0000	131,925	125,643	128,471		(227)			4.500	3.592	MON	471	5,490	03/24/2009	05/01/2023
31414D-SC-1	FED NATL MTG ASSOC #963215			2	1	57,984	105.0000	59,121	56,305	57,689		(174)			4.500	3.524	MON	211	2,456	03/31/2009	05/01/2023
31414D-WX-0	FED NATL MTG ASSOC #963362			2	1	23,734	105.0000	24,303	23,145	23,779		24			4.500	3.437	MON	87	1,012	03/24/2009	05/01/2023
31414D-2X-3	FED NATL MTG ASSOC #963490			2	1	250,937	107.5880	259,225	240,942	253,640		2,830			5.500	3.513	MON	1,104	12,797	03/30/2009	06/01/2023
31414E-EG-5	FED NATL MTG ASSOC #963735			2	1	33,417	105.0000	34,218	32,589	33,410		(9)			4.500	3.488	MON	122	1,420	03/24/2009	06/01/2023
31414E-JC-9	FED NATL MTG ASSOC #963859			2	1	587,692	106.1410	601,437	566,642	593,521		4,206			5.000	3.161	MON	2,361	27,575	03/31/2009	06/01/2023
31414E-WT-7	FED NATL MTG ASSOC #964258			2	1	544,066	106.1410	558,284	525,986	549,086		4,992			5.000	3.339	MON	2,192	25,332	03/24/2009	07/01/2023
31414E-ZV-9	FED NATL MTG ASSOC #964356			2	1	48,670	105.0000	49,837	47,463	48,335		(225)			4.500	3.847	MON	178	2,097	03/24/2009	07/01/2023
31414E-3Q-5	FED NATL MTG ASSOC #964407			2	1	55,151	105.0000	56,233	53,555	55,382		228			4.500	3.139	MON	201	2,337	03/31/2009	07/01/2023
31414F-K9-1	FED NATL MTG ASSOC #964820			2	1	47,390	106.1410	48,629	45,815	48,043		508			5.000	3.183	MON	191	2,213	03/24/2009	08/01/2023
31414F-UA-7	FED NATL MTG ASSOC #965077			2	1	53,851	106.1410	55,096	51,908	54,992		843			5.000	2.590	MON	216	2,509	04/02/2009	09/01/2023
31414G-BS-7	FED NATL MTG ASSOC #965449			2	1	56,776	107.5880	58,645	54,509	59,484		2,117			5.500	1.812	MON	250	2,810	03/31/2009	11/01/2022
31414H-DQ-7	FED NATL MTG ASSOC #966411			2	1	201,812	108.8170	213,338	196,053	202,225		1,972			6.000	4.797	MON	980	10,305	05/09/2008	12/01/2037
31414H-F6-9	FED NATL MTG ASSOC #966489			2	1	285,757	106.1510	292,468	275,522	288,858		3,381			5.000	3.188	MON	1,148	13,186	03/31/2009	01/01/2023
31414H-M8-7	FED NATL MTG ASSOC #966683			2	1	26,324	105.0000	26,955	25,671	26,365		(8)			4.500	3.384	MON	96	1,118	03/24/2009	03/01/2023
31414H-M9-5	FED NATL MTG ASSOC #966684			2	1	146,063	106.1410	149,880	141,209	146,164		392			5.000	3.582	MON	588	6,790	03/24/2009	03/01/2023
31414H-6T-9	FED NATL MTG ASSOC #967182			2	1	94,374	108.8170	99,764	91,681	93,610		18			6.000	5.196	MON	458	5,178	05/09/2008	12/01/2037
31414J-CD-3	FED NATL MTG ASSOC #967268			2	1	273,970	107.5880	283,018	263,057	279,049		1,655			5.500	3.456	MON	1,206	14,399	03/30/2009	11/01/2022
31414K-CJ-7	FED NATL MTG ASSOC #968173			2	1	390,974	106.1410	400,013	376,870	393,284		3,371			5.000	3.291	MON	1,570	18,034	04/02/2009	01/01/2023
31414K-D4-9	FED NATL MTG ASSOC #968223			2	1	15,304	107.5880	15,798	14,683	15,197		(49)			5.500	4.120	MON	67	791	03/31/2009	02/01/2023
31414K-FS-4	FED NATL MTG ASSOC #968277			2	1	251,500	108.7850	265,787	244,323	253,530		2,057			6.000	4.512	MON	1,222	13,730	05/09/2008	02/01/2038
31414K-TF-7	FED NATL MTG ASSOC #968650			2	1	18,451	107.5880	19,046	17,703	18,924		425			5.500	2.960	MON	81	917	03/31/2009	01/01/2023
31414K-UZ-1	FED NATL MTG ASSOC #968700			2	1	87,481	108.7850	92,450	84,984	87,603		864			6.000	4.556	MON	425	3,284	05/09/2008	02/01/2038
31414L-BZ-0	FED NATL MTG ASSOC #969056			2	1	156,990	106.1410	161,092	151,772	155,946		(256)			5.000	3.934	MON	632	7,333	03/24/2009	03/01/2023
31414L-J5-8	FED NATL MTG ASSOC #969284			2	1	41,988	106.1410	42,959	40,473	43,481		1,104			5.000	1.843	MON	169	1,863	04/02/2009	01/01/2023
31414L-RA-8	FED NATL MTG ASSOC #969481			2	1	297,227	106.1510	304,127	286,505	312,136		12,985			5.000	1.770	MON	1,194	13,096	04/02/2009	01/01/2023
31414M-B3-9	FED NATL MTG ASSOC #969958			2	1	210,594	106.1410	216,098	203,596	211,484		138			5.000	3.553	MON	848	9,933	03/24/2009	04/01/2023
31414M-CJ-3	FED NATL MTG ASSOC #969973			2	1	105,656	105.0000	108,188	103,036	104,961		(397)			4.500	3.795	MON	386	4,573	03/24/2009	04/01/2023
31414M-CU-8	FED NATL MTG ASSOC #969983			2	1	267,972	105.0000	272,689	259,704	267,921		279			4.500	3.254	MON	974	11,280	09/15/2009	05/01/2023
31414M-JW-7	FED NATL MTG ASSOC #970177			2	1	562,211	105.0000	575,682	548,269	561,095		(740)			4.500	3.547	MON	2,056	23,828	03/24/2009	04/01/2023
31414M-5G-7	FED NATL MTG ASSOC #970747			2	1	3,847,547	107.5880	3,971,641	3,691,523	3,904,955		65,907			5.500	3.254	MON	16,919	195,755	03/31/2009	11/01/2023
31414N-US-1	FED NATL MTG ASSOC #971393			2	1	114,108	105.2500	116,622	110,805	112,772		(1,010)			4.500	3.887	MON	416	4,961	03/31/2009	05/01/2023
31414P-JN-0	FED NATL MTG ASSOC #971969			2	1	178,445	107.5880	184,338	171,337	181,030		2,474			5.500	3.172	MON	785	9,029	03/30/2009	02/01/2023
31414Q-QD-2	FED NATL MTG ASSOC #973052			2	1	1,534,333	108.7850	1,621,497	1,490,549	1,539,627		6,412			6.000	4.664	MON	7,453	82,644	05/09/2008	03/01/2038
31414Q-X2-8	FED NATL MTG ASSOC #973297			2	1	394,952	105.0000	404,415	385,157	395,865		861			4.500	3.393	MON	1,444	16,651	03/24/2009	03/01/2023
31414R-QC-2	FED NATL MTG ASSOC #973951			2	1	68,069	106.1410	69,780	65,743	69,113		966			5.000	3.085	MON	274	3,123	03/30/2009	04/01/2023
31414R-VA-0	FED NATL MTG ASSOC #974109			2	1	20,759	106.1410	21,239	20,010	23,204		2,166			5.000	(0.892)	MON	83	769	04/02/2009	02/01/2023
31414R-7J-8	FED NATL MTG ASSOC #974397			2	1	16,690	105.0000	17,018	16,207	16,921		208			4.500	2.695	MON	61	669	03/31/2009	04/01/2023
31414S-H8-9	FED NATL MTG ASSOC #974655			2	1	9,680,339	105.0000	9,788,124	9,322,023	9,765,524		78,375			4.500	2.644	MON	34,958	406,494	09/25/2009	03/01/2023
31414S-LS-0	FED NATL MTG ASSOC #974737			2	1	14,417	105.0000	14,762	14,059	14,543		107			4.500	3.137	MON	53	603	03/24/2009	04/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31414S-NB-5	FED NATL MTG ASSOC #974786			2	1	165,643	105.0000	169,612	161,536	166,030		322			4.500	3.376	MON	606	7,040	03/24/2009	04/01/2023
31414S-NF-6	FED NATL MTG ASSOC #974790			2	1	1,492,348	105.0000	1,528,106	1,455,339	1,502,413		7,542			4.500	3.228	MON	5,458	62,764	03/24/2009	04/01/2023
31414S-Q2-2	FED NATL MTG ASSOC #974873			2	1	468,067	105.0000	479,282	456,459	472,778		4,596			4.500	3.253	MON	1,712	19,976	03/24/2009	04/01/2023
31414S-XL-2	FED NATL MTG ASSOC #975083			2	1	1,060,165	104.9070	1,079,994	1,029,482	1,071,667		11,539			4.500	3.020	MON	3,861	43,949	03/31/2009	05/01/2023
31414S-YM-9	FED NATL MTG ASSOC #975116			2	1	9,187,100	105.2130	9,477,911	9,008,340	9,199,002		13,205			5.000	4.275	MON	37,535	437,770	02/23/2009	05/01/2038
31414S-4K-6	FED NATL MTG ASSOC #975226			2	1	402,356	105.0000	411,997	392,378	402,722		503			4.500	3.386	MON	1,471	16,903	03/24/2009	03/01/2023
31414S-5U-3	FED NATL MTG ASSOC #975259			2	1	178,205	105.0000	182,475	173,785	178,528		477			4.500	3.432	MON	652	7,523	03/24/2009	04/01/2023
31414T-GD-7	FED NATL MTG ASSOC #975496			2	1	33,442	105.0000	34,098	32,474	32,975		(349)			4.500	3.911	MON	122	1,455	03/31/2009	03/01/2023
31414T-QK-0	FED NATL MTG ASSOC #975758			2	1	28,877	105.0000	29,444	28,042	28,675		(61)			4.500	3.629	MON	105	1,198	03/31/2009	09/01/2023
31414T-TN-1	FED NATL MTG ASSOC #975857			2	1	674,554	106.1410	692,183	652,137	686,427		6,057			5.000	3.052	MON	2,717	31,814	03/24/2009	05/01/2023
31414T-TP-6	FED NATL MTG ASSOC #975858			2	1	6,156,658	105.0000	6,225,210	5,928,771	6,174,244		25,185			4.500	2.926	MON	22,233	252,355	09/25/2009	05/01/2023
31414T-Z8-7	FED NATL MTG ASSOC #976067			2	1	4,171,772	105.4380	4,255,649	4,036,182	4,156,989		(9,913)			4.500	3.402	MON	15,136	176,376	09/23/2009	03/01/2023
31414U-BL-1	FED NATL MTG ASSOC #976243			2	1	467,705	106.1410	478,518	450,834	473,565		5,226			5.000	3.195	MON	1,878	21,704	04/02/2009	08/01/2023
31414U-G2-8	FED NATL MTG ASSOC #976417			2	1	4,418,218	105.8750	4,522,333	4,271,389	4,420,008		4,667			4.500	3.328	MON	16,018	187,040	09/23/2009	03/01/2023
31414U-JJ-8	FED NATL MTG ASSOC #976465			2	1	136,193	105.1250	139,029	132,251	135,274		(1,112)			4.500	3.582	MON	496	5,872	03/31/2009	04/01/2023
31414U-MT-2	FED NATL MTG ASSOC #976570			2	1	5,791,267	105.0000	5,918,308	5,636,484	5,819,713		34,982			4.500	3.150	MON	21,137	236,577	03/30/2009	03/01/2023
31414U-TC-2	FED NATL MTG ASSOC #976747			2	1	11,727,344	105.0000	11,858,088	11,293,417	11,658,788		(50,790)			4.500	3.194	MON	42,350	492,766	09/25/2009	04/01/2023
31414Y-FV-7	FED NATL MTG ASSOC #979980			2	1	15,451	105.0000	15,754	15,004	15,290		(91)			4.500	3.638	MON	56	641	03/31/2009	06/01/2023
31415A-TM-3	FED NATL MTG ASSOC #981256			2	1	207,502	105.0000	212,474	202,356	208,581		1,234			4.500	3.308	MON	759	8,584	03/24/2009	05/01/2023
31415A-WT-4	FED NATL MTG ASSOC #981358			2	1	59,554	105.0000	60,722	57,830	60,237		638			4.500	2.754	MON	217	2,414	03/31/2009	04/01/2023
31415A-5J-6	FED NATL MTG ASSOC #981549			2	1	13,330	105.0000	13,650	13,000	13,387		50			4.500	3.277	MON	49	559	03/24/2009	05/01/2023
31415A-6H-9	FED NATL MTG ASSOC #981572			2	1	6,734,630	105.0000	6,882,366	6,554,634	6,761,073		22,192			4.500	3.257	MON	24,580	283,061	03/30/2009	06/01/2023
31415A-7D-7	FED NATL MTG ASSOC #981592			2	1	14,828	105.0000	15,119	14,399	14,854		27			4.500	3.217	MON	54	621	03/31/2009	06/01/2023
31415B-BG-3	FED NATL MTG ASSOC #981639			2	1	523,404	106.1410	537,082	506,009	528,063		3,875			5.000	3.402	MON	2,108	24,448	03/24/2009	06/01/2023
31415B-B2-4	FED NATL MTG ASSOC #981657			2	1	21,253	105.0000	21,763	20,726	21,400		139			4.500	3.159	MON	78	885	03/24/2009	06/01/2023
31415B-DU-0	FED NATL MTG ASSOC #981715			2	1	1,320,851	106.1410	1,351,745	1,273,541	1,328,402		6,180			5.000	3.338	MON	5,306	62,071	03/31/2009	07/01/2023
31415B-FY-0	FED NATL MTG ASSOC #981783			2	1	254,590	105.0000	260,690	248,276	251,338		(2,402)			4.500	4.020	MON	931	11,113	03/24/2009	04/01/2023
31415B-K5-7	FED NATL MTG ASSOC #981916			2	1	18,463	105.0000	18,825	17,929	18,341		(83)			4.500	3.543	MON	67	786	03/31/2009	06/01/2023
31415B-RZ-4	FED NATL MTG ASSOC #982104			2	1	3,301	105.0000	3,366	3,206	3,577		246			4.500	(0.932)	MON	12	113	03/31/2009	05/01/2023
31415B-WR-6	FED NATL MTG ASSOC #982256			2	1	90,856	105.0000	92,638	88,227	91,600		36			4.500	3.028	MON	331	3,921	03/31/2009	06/01/2023
31415B-W9-6	FED NATL MTG ASSOC #982272			2	1	470,845	106.1410	481,730	453,860	480,527		9,954			5.000	3.016	MON	1,891	21,748	04/02/2009	11/01/2023
31415C-FA-0	FED NATL MTG ASSOC #982661			2	1	44,156	106.1410	45,266	42,647	44,446		261			5.000	3.439	MON	178	2,067	03/30/2009	06/01/2023
31415C-M3-8	FED NATL MTG ASSOC #982878			2	1	4,951,621	106.1250	5,074,142	4,781,288	4,939,381		(8,488)			4.500	3.480	MON	17,930	211,849	09/23/2009	05/01/2023
31415L-DH-7	FED NATL MTG ASSOC #983104			2	1	178,508	106.1410	182,635	172,069	179,009		566			5.000	3.567	MON	717	8,430	04/02/2009	05/01/2023
31415L-LE-5	FED NATL MTG ASSOC #983325			2	1	57,238	105.0000	58,360	55,581	57,317		70			4.500	3.312	MON	208	2,421	03/31/2009	07/01/2023
31415L-LF-2	FED NATL MTG ASSOC #983326			2	1	254,862	106.1410	261,522	246,392	261,556		5,429			5.000	2.821	MON	1,027	11,800	03/24/2009	07/01/2023
31415L-MC-8	FED NATL MTG ASSOC #983355			2	1	1,197,833	106.1410	1,227,930	1,156,890	1,230,805		28,562			5.000	2.929	MON	4,820	54,727	03/30/2009	08/01/2023
31415L-S3-2	FED NATL MTG ASSOC #983538			2	1	806,885	105.2340	832,594	791,185	803,723		(592)			5.000	4.774	MON	3,297	39,031	02/23/2009	04/01/2038
31415L-U7-0	FED NATL MTG ASSOC #983606			2	1	121,013	106.1410	123,811	116,648	127,409		5,754			5.000	3.006	MON	486	5,453	04/02/2009	05/01/2023
31415L-VW-4	FED NATL MTG ASSOC #983629			2	1	581,120	105.0000	595,044	566,708	585,032		3,981			4.500	3.244	MON	2,125	23,995	03/24/2009	05/01/2023
31415L-VX-2	FED NATL MTG ASSOC #983630			2	1	414,768	105.0000	422,902	402,764	426,648		11,799			4.500	3.206	MON	1,510	16,914	03/31/2009	05/01/2023
31415M-FQ-3	FED NATL MTG ASSOC #984075			2	1	470,368	105.0000	479,593	456,755	473,906		3,380			4.500	3.081	MON	1,713	19,450	03/31/2009	06/01/2023
31415M-FS-9	FED NATL MTG ASSOC #984077			2	1	58,862	106.1410	60,223	56,739	59,543		598			5.000	3.120	MON	236	2,724	04/02/2009	06/01/2023
31415M-L8-6	FED NATL MTG ASSOC #984251			2	1	4,550,957	105.8750	4,658,200	4,399,717	4,560,666		9,620			4.500	3.686	MON	16,499	195,515	09/23/2009	05/01/2023
31415M-RN-7	FED NATL MTG ASSOC #984393			2	1	132,789	105.1250	135,554	128,946	131,816		(826)			4.500	3.617	MON	484	5,644	03/31/2009	05/01/2023
31415M-ZS-7	FED NATL MTG ASSOC #984653			2	1	525,681	105.0000	538,277	512,645	520,822		(3,536)			4.500	3.791	MON	1,922	22,551	03/24/2009	07/01/2023
31415P-AD-0	FED NATL MTG ASSOC #984804			2	1	148,220	106.1410	152,093	143,294	153,575		5,127			5.000	3.429	MON	597	6,702	03/24/2009	06/01/2023
31415P-AE-8	FED NATL MTG ASSOC #984805			2	1	4,228,087	105.0000	4,275,808	4,072,198	4,267,212		41,426			4.500	2.601	MON	15,271	171,857	09/24/2009	06/01/2023
31415P-VK-1	FED NATL MTG ASSOC #985418			2	1	39,495	105.0000	40,270	38,352	41,047		1,486			4.500	2.990	MON	144	1,625	03/31/2009	07/01/2023
31415Q-AQ-9	FED NATL MTG ASSOC #985715			2	1	202,075	105.0000	206,758	196,913	205,513		3,485			4.500	3.538	MON	738	8,327	03/31/2009	06/01/2023
31415Q-CG-9	FED NATL MTG ASSOC #985771			2	1	278,945	107.5880	288,158	267,834	284,085		4,312			5.500	2.934	MON	1,228	13,441	03/30/2009	11/01/2022
31415Q-PS-9	FED NATL MTG ASSOC #986133			2	1	245,605	107.5880	253,717	235,822	246,708		1,574			5.500	3.647	MON	1,081	12,696	03/30/2009	11/01/2023
31415Q-RS-7	FED NATL MTG ASSOC #986197			2	1	495,064	105.0000	506,926	482,787	499,083		3,999			4.500	3.223	MON	1,810	20,452	03/24/2009	07/01/2023
31415Q-SC-1	FED NATL MTG ASSOC #986215			2	1	524,237	106.1410	537,937	506,816	529,529		5,563			5.000	3.393	MON	2,112	24,186	03/24/2009	07/01/2023
31415R-QZ-0	FED NATL MTG ASSOC #987072			2	1	15,327	105.0000	15,628	14,884	15,142		(105)			4.500	3.623	MON	56	622	03/31/2009	08/01/2023
31415R-4B-7	FED NATL MTG ASSOC #987418			2	1	28,196	105.0000	28,749	27,380	27,893		(180)			4.500	3.838	MON	103	1,195	03/31/2009	06/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31415R-6F-6	FED NATL MTG ASSOC #987470			2	1	120,340	106.1410	123,155	116,030	120,602		432			5.000	3.482	MON	483	5,554	03/31/2009	07/01/2023
31415S-HS-4	FED NATL MTG ASSOC #987741			2	1	91,727	106.1410	93,848	88,419	92,055		613			5.000	3.272	MON	368	4,296	04/02/2009	08/01/2023
31415S-JB-9	FED NATL MTG ASSOC #987758			2	1	534,308	106.1410	547,468	515,795	537,128		3,929			5.000	3.249	MON	2,149	24,684	03/31/2009	08/01/2023
31415S-MP-4	FED NATL MTG ASSOC #987866			2	1	177,838	106.1410	182,486	171,928	180,119		2,174			5.000	3.226	MON	716	8,210	03/24/2009	08/01/2023
31415S-NH-1	FED NATL MTG ASSOC #987892			2	1	89,250	106.1410	91,313	86,030	92,517		2,882			5.000	2.346	MON	358	4,095	04/02/2009	09/01/2023
31415S-PP-1	FED NATL MTG ASSOC #987930			2	1	939,793	106.1410	963,407	907,670	954,119		10,147			5.000	2.903	MON	3,782	44,459	03/30/2009	11/01/2023
31415S-6Z-0	FED NATL MTG ASSOC #988388			2	1	1,168,741	106.1410	1,196,890	1,127,646	1,173,545		5,189			5.000	3.594	MON	4,699	55,698	04/02/2009	09/01/2023
31415T-H7-8	FED NATL MTG ASSOC #988654			2	1	64,160	107.5880	66,279	61,604	66,463		1,674			5.500	2.661	MON	282	3,287	03/30/2009	09/01/2023
31415T-SN-1	FED NATL MTG ASSOC #988925			2	1	1,448,006	106.1410	1,481,483	1,395,773	1,507,883		51,853			5.000	1.761	MON	5,816	64,130	04/02/2009	08/01/2023
31415T-TK-6	FED NATL MTG ASSOC #988954			2	1	341,455	105.0000	348,151	331,572	341,792		766			4.500	3.247	MON	1,243	14,232	03/31/2009	08/01/2023
31415V-ZW-8	FED NATL MTG ASSOC #990957			2	1	1,344,223	106.1410	1,377,205	1,297,529	1,391,110		40,576			5.000	2.127	MON	5,406	60,560	04/02/2009	09/01/2023
31415V-ZY-4	FED NATL MTG ASSOC #990959			2	1	375,266	106.1410	384,583	362,333	395,624		18,339			5.000	1.446	MON	1,510	16,067	03/31/2009	09/01/2023
31415V-6A-8	FED NATL MTG ASSOC #991065			2	1	407,552	105.0000	417,317	397,445	406,973		776			4.500	3.471	MON	1,490	16,811	03/24/2009	10/01/2023
31415Y-BA-6	FED NATL MTG ASSOC #992933			2	1	295,573	107.5880	305,335	283,800	292,495		(1,628)			5.500	4.428	MON	1,301	15,480	03/30/2009	11/01/2023
31416A-L5-7	FED NATL MTG ASSOC #994148			2	1	1,707,459	106.1410	1,750,032	1,648,786	1,797,738		76,293			5.000	1.735	MON	6,870	75,814	03/31/2009	12/01/2023
31416A-L7-3	FED NATL MTG ASSOC #994150			2	1	9,533,754	105.0000	9,660,257	9,200,245	9,713,195		180,423			4.500	2.276	MON	34,501	386,112	09/24/2009	12/01/2023
31416B-M2-1	FED NATL MTG ASSOC #995077			2	1	12,490,040	105.2130	12,889,847	12,251,237	12,667,569		174,389			5.000	4.523	MON	51,047	593,654	03/04/2009	11/01/2038
31416B-Y4-4	FED NATL MTG ASSOC #995431			2	1	2,918,200	107.6410	3,016,050	2,801,962	3,006,482		79,738			5.500	3.704	MON	12,842	148,198	03/30/2009	02/01/2023
31416B-Z2-7	FED NATL MTG ASSOC #995461			2	1	2,637,990	107.5880	2,723,071	2,531,015	2,682,158		36,104			5.500	3.190	MON	11,600	132,914	03/31/2009	12/01/2023
31416B-Z7-6	FED NATL MTG ASSOC #995466			2	1	453,793	105.1880	465,496	442,539	459,423		5,414			4.500	3.537	MON	1,660	19,139	03/24/2009	12/01/2022
31416B-2F-4	FED NATL MTG ASSOC #995474			2	1	12,489,485	106.1510	12,807,887	12,065,766	12,641,719		125,692			5.000	3.233	MON	50,274	579,537	04/02/2009	02/01/2024
31416B-7J-1	FED NATL MTG ASSOC #995597			2	1	23,057	107.5880	23,801	22,122	23,434		307			5.500	3.321	MON	101	1,167	03/31/2009	03/01/2024
31416C-J5-6	FED NATL MTG ASSOC #995884			2	1	7,867,365	106.4910	8,026,232	7,537,031	7,878,796		24,527			5.000	3.887	MON	31,404	366,498	08/28/2009	01/01/2025
31296Q-2Q-2	FED NATL MTG ASSOC #A16183			2	1	2,109,991	107.4420	2,240,056	2,084,907	2,107,023		5,867			5.500	5.261	MON	9,556	112,108	11/25/2003	11/01/2033
31416H-YD-1	FED NATL MTG ASSOC #AA0707			2	1	167,749	106.1410	172,133	162,174	174,722		5,350			5.000	2.222	MON	676	7,823	03/24/2009	01/01/2024
31416J-FS-5	FED NATL MTG ASSOC #AA1076			2	1	229,149	105.0000	233,183	222,079	230,881		2,067			4.500	2.953	MON	833	9,561	09/15/2009	01/01/2024
31416K-MT-2	FED NATL MTG ASSOC #AA2169			2	1	313,126	106.5160	322,147	302,441	317,093		5,001			5.000	2.939	MON	1,260	13,274	03/30/2009	02/01/2024
31416T-FD-6	FED NATL MTG ASSOC #AA9163			2	1	3,941,749	105.0000	4,011,138	3,820,132	3,909,443		(25,870)			4.500	3.428	MON	14,326	168,946	09/15/2009	08/01/2024
31417J-SM-3	FED NATL MTG ASSOC #AC0523			2	1	300,481	104.8750	305,406	291,210	298,309		(1,757)			4.500	3.502	MON	1,092	12,967	09/15/2009	07/01/2024
31418M-EK-4	FED NATL MTG ASSOC #AD0137			2	1	14,645,007	104.2660	14,754,455	14,150,833	14,650,188		20,556			4.000	2.681	MON	47,169	552,786	09/01/2009	12/01/2020
31417Y-FR-3	FED NATL MTG ASSOC #MA0175			2	1	22,040,271	105.3130	22,204,996	21,084,863	21,898,327		(91,426)			4.500	2.743	MON	79,068	927,989	08/28/2009	09/01/2019
2699999. U.S. Special Revenues - Single Class Mortgage-Backed/Asset-Backed Securities						925,134,355	XXX	945,499,349	887,926,597	916,938,019		5,143,391			XXX	XXX	XXX	3,759,426	43,624,116	XXX	XXX
31396L-YT-1	FANNIE MAE BENCHMARK REMIC			2	1	1,226,443	101.8630	1,250,419	1,227,546	1,227,441		282			5.500	5.523	MON	5,626	59,774	11/16/2006	05/25/2014
3133T3-VD-7	FED HOME LOAN MTG CORP 1666 H			2	1	129,059	100.4990	127,284	126,652	126,693		(159)			6.250	6.029	MON	660	6,134	09/24/1998	09/15/2023
3133T9-NW-1	FHR 1948 PJ			2	1	1,833,606	111.0630	2,003,903	1,804,286	1,814,222		(8,372)			6.650	6.454	MON	9,999	117,471	02/26/2002	03/15/2027
31393V-P9-6	FHR 2628 LE			2	1	585,622	101.8850	636,543	624,767	620,335		7,991			3.250	4.213	MON	1,692	18,296	12/30/2003	06/15/2033
31394K-K6-0	FHR 2682 LC			2	1	1,906,250	106.3240	2,126,481	2,000,000	1,956,499		10,448			4.500	5.147	MON	7,500	90,000	08/05/2005	07/15/2032
31394T-TV-7	FHR 2764 JA			2	1	9,267,295	105.5050	10,312,389	9,774,339	9,494,869		77,987			4.500	5.307	MON	36,654	437,454	12/21/2006	03/15/2019
31396F-4J-9	FHR 3067 FA			2	1	16,186,235	100.1780	16,327,326	16,298,286	16,187,862		1,627			0.610	0.789	MON	4,421	76,696	03/22/2010	11/15/2035
31396H-J8-3	FHR 3114C PF			2	1	47,796,164	100.3800	48,158,503	47,976,074	47,797,333		1,170			0.660	0.767	MON	14,080	241,791	03/22/2010	02/15/2036
31397B-P3-9	FHR 3232A KF			2	1	9,397,370	100.2510	9,443,058	9,419,446	9,397,546		176			0.710	0.797	MON	2,974	50,585	03/22/2010	10/15/2036
31397E-JC-0	FHR 3260A PF			2	1	6,406,970	100.0540	6,444,665	6,441,189	6,407,991		1,020			0.560	0.747	MON	1,604	27,672	03/22/2010	01/15/2037
31397F-HC-9	FHR 3271 SE			23	1	950,420	97.8950	929,108	949,085	949,537		(395)			3.580	3.477	MON	2,831	34,506	02/07/2007	02/15/2037
31397G-X3-9	FHR 3314B FC			2	1	18,914,900	100.3410	19,044,923	18,980,144	18,915,454		555			0.660	0.787	MON	5,570	94,401	03/22/2010	12/15/2036
31397J-U8-5	FHR 3346 FT			2	1	32,906,029	100.1850	33,163,776	33,102,576	32,908,434		2,405			0.610	0.783	MON	8,979	155,750	03/22/2010	10/15/2033
31397J-U3-6	FHR 3346C FC			2	1	29,221,238	100.5940	29,468,390	29,294,475	29,222,079		840			0.710	0.794	MON	9,248	158,467	03/22/2010	10/15/2033
31397J-NP-5	FHR 3350A FA			2	1	29,663,111	100.6970	29,869,993	29,663,111	29,663,111					0.790	0.790	MON	10,419	178,078	03/22/2010	10/15/2033
31397P-HA-1	FHR 3382D FG			2	1	21,114,712	100.6610	21,221,204	21,081,772	21,114,399		(312)			0.860	0.792	MON	8,061	134,976	03/22/2010	11/15/2037
31397P-BH-2	FHR 3386C FC			2	1	12,138,629	100.6780	12,220,896	12,138,629	12,138,629					0.790	0.790	MON	4,264	72,856	03/22/2010	11/15/2037
31394E-QZ-4	FNR 0557C KJ			2	1	50,322,925	100.0560	50,779,619	50,751,137	50,337,628		14,703			0.561	0.741	MON	4,722	216,816	03/22/2010	04/25/2035
31394E-C9-7	FNR 0573D DF			2	1	6,005,080	99.9480	6,056,821	6,059,999	6,005,781		701			0.511	0.835	MON	513	23,827	03/22/2010	08/25/2035
31394F-L4-5	FNR 0584B FN			2	1	26,153,635	99.9980	26,409,065	26,409,477	26,157,295		3,660			0.561	0.827	MON	2,462	114,025	03/22/2010	10/25/2035
31396P-BG-5	FNR 06123A CF			2	1	11,646,417	99.8090	11,726,725	11,749,222	11,647,797		1,381			0.521	0.743	MON	1,017	47,417	03/22/2010	01/25/2037
31395N-C9-6	FNR 0658B FL			2	1	8,927,390	100.6020	9,003,624	8,949,764	8,927,539		149			0.721	0.804	MON	1,071	48,387	03/22/2010	07/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31392F-ES-2	FNR 2002-71 AP			2	1	3,009,286	107.1000	3,168,481	2,958,437	2,975,638		(43,384)			5.000	4.781	MON	12,327	144,961	11/21/2003	11/25/2032
31393U-K3-6	FNR 2003-129 JB			2	1	4,223,037	105.1940	4,783,174	4,547,012	4,395,679		182,800			4.500	5.365	MON	17,051	193,203	05/26/2004	09/25/2018
31393C-D7-5	FNR 2003-57 DG			2	1	1,037,690	102.1340	1,108,318	1,085,166	1,076,913		51,537			4.500	5.164	MON	4,069	45,359	12/22/2003	06/25/2018
31394U-FG-2	FNR 2005-95 FH			2	1	14,190,763	100.0320	14,313,899	14,309,260	14,190,556		(206)			0.561	0.764	MON	1,337	55,690	05/11/2010	11/25/2035
31396V-ZF-8	FNR 2007-41 FA			2	1	3,518,782	100.4550	3,545,888	3,529,813	3,518,947		164			0.661	0.804	MON	387	15,434	03/22/2010	05/25/2037
31398P-FF-1	FNR 2010-27 BF			2	1	29,781,662	100.6620	29,978,817	29,781,662	29,781,662					0.811	0.811	MON	4,024	182,286	03/22/2010	04/25/2040
38374D-MX-4	GNR 082A FD			2	1	7,791,219	100.6060	7,835,979	7,788,785	7,791,161		(58)			0.741	0.731	MON	1,763	42,899	03/22/2010	01/20/2038
38376W-YC-3	GNR 1015B FA			2	1	48,490,625	100.3610	48,665,851	48,490,625	48,490,625					0.661	0.661	MON	9,788	246,652	03/22/2010	10/20/2039
38376X-B8-5	GNR 1031J HF			2	1	48,274,148	100.2850	48,457,158	48,319,448	48,278,249		4,101			0.661	0.678	MON	9,754	246,545	03/22/2010	03/20/2039
38376X-M6-7	GNR 1031L PF			2	1	57,417,475	100.4250	57,661,367	57,417,475	57,417,475					0.711	0.711	MON	12,467	314,488	03/22/2010	08/20/2038
38375K-NR-9	GNR 20007-37 FW			2	1	7,387,506	100.0610	7,422,148	7,417,640	7,387,961		455			0.571	0.698	MON	1,293	32,082	03/22/2010	06/20/2037
38374B-BR-3	GNR 2003-63 UF			2	1	1,901,307	100.0660	1,903,157	1,901,902	1,901,764		71			0.611	0.622	MON	355	11,147	01/14/2004	07/20/2030
38377F-VR-9	GNR 2010-59 FA			2	1	9,363,939	100.6710	9,426,747	9,363,939	9,363,939					0.761	0.761	MON	2,176	42,474	05/18/2010	05/20/2040
62888V-AA-6	NGN 2010-R1 1A			2	1FE	19,410,846	99.8750	19,386,582	19,410,846	19,410,846					0.715	0.715	MON	22,550	3,046	10/18/2010	10/07/2020
62888U-AA-8	NGN 2010-R2 1A			2	1FE	16,696,352	99.9690	16,691,177	16,696,352	16,696,352					0.635	0.635	MON	6,774	6,072	11/10/2010	11/06/2017
62888U-AB-6	NGN 2010-R2 2A			2	1FE	24,884,395	99.3750	24,728,868	24,884,395	24,884,395					0.735	0.735	MON	11,685	10,501	11/10/2010	11/05/2020
62888W-AA-4	NGN 2010-R3 1A			2	1FE	30,000,000	99.8750	29,962,500	30,000,000	30,000,000					0.825	0.825	MON	15,131		12/03/2010	12/08/2020
62888W-AB-2	NGN 2010-R3 2A			2	1FE	16,000,000	100.0000	16,000,000	16,000,000	16,000,000					0.825	0.825	MON	8,070		12/03/2010	12/08/2020
62888W-AC-0	NGN 2010-R3 3A			2	1FE	27,930,935	99.7530	27,930,935	28,000,000	27,931,708		773			2.400	2.451	MON	41,067		12/03/2010	12/08/2020
2899999. U.S. Special Revenues - Other Multi-Class Residential Mortgage-Backed Securities						714,009,465	XXX	719,695,759	716,724,731	714,512,342		312,111			XXX	XXX	XXX	326,435	3,998,219	XXX	XXX
281486-AB-6	EFSI - CA (EDFUS) STUDENT LOAN NOTES - T			3	1FE	29,796,270	89.0800	28,683,760	32,200,000	29,912,630	2,261,904	55,326			1.690	4.695	WK	12,093	546,284	10/28/2008	06/01/2041
281487-AA-6	EFSI - CA (EDFUS) STUDENT LOAN NOTES - T			3	1FE	46,704,318	83.7800	41,890,000	50,000,000	46,858,691	7,876,452	74,738			1.690	4.793	4WK	7,042	848,552	10/28/2008	06/01/2042
207784-AK-5	CONNECTICUT STUD LN FOUND - 2004 TRUST -			3	1FE	8,872,500	94.4650	9,446,500	10,000,000	8,951,921		34,506			1.765	2.438	4WK	12,089	131,643	10/28/2008	06/01/2034
207784-AL-3	CONNECTICUT STUD LN FOUND - 2004 TRUST -			3	1FE	5,043,645	94.4650	5,384,505	5,700,000	5,089,695		20,241			1.764	2.106	4WK	6,611	75,496	10/28/2008	06/01/2034
207784-AT-6	CONNECTICUT STUD LN FOUND - 2004 TRUST -			3	1FE	8,557,538	94.4500	9,138,038	9,675,000	8,607,674		22,198			1.762	1.948	4WK	10,275	127,637	10/28/2008	06/01/2046
840555-CF-1	SOUTH TEXAS HIGHER EDUCATION AUTHORITY I			3	1FE	19,000,000	89.0950	16,928,050	19,000,000	19,000,000					1.677	5.451	4WK	7,081	351,460	11/30/2007	12/01/2034
91730E-AA-3	US EDUCATION LOAN TRUST III 2004A-1			3	1FE	13,900,000	90.0250	12,513,475	13,900,000	13,900,000					1.080	3.507	4WK	12,581	135,826	12/04/2008	06/01/2039
605354-EA-3	MISSISSIPPI HIGHER ED ASSISTANCE CORP -			3	1FE	10,702,230	96.1200	10,861,560	11,300,000	10,750,914		22,201			1.761	4.444	4WK	6,633	202,637	10/28/2008	09/01/2030
605354-ER-6	MISSISSIPPI HIGHER ED ASSISTANCE CORP -			3	1FE	5,168,260	96.0800	4,996,160	5,200,000	5,170,398		948			1.761	4.447	4WK	1,017	93,196	10/28/2008	09/01/2034
605354-EU-9	MISSISSIPPI HIGHER ED ASSISTANCE CORP -			3	1FE	5,100,000	96.0750	4,899,825	5,100,000	5,100,000					1.761	6.109	4WK	748	91,404	12/20/2007	09/01/2035
612130-GY-4	MONTANA HIGHER EDUCATION STUDENT ASSISTA			3	1FE	10,550,000	93.0900	9,820,995	10,550,000	10,550,000					1.420	2.964	4WK	6,658	143,596	10/28/2008	12/01/2034
612130-HC-1	MONTANA HIGHER EDUCATION STUDENT ASSISTA			3	1FE	4,250,000	93.0600	3,955,050	4,250,000	4,250,000					1.420	1.420	4WK	1,676	57,848	10/28/2008	12/01/2035
612130-HG-2	MONTANA HIGHER EDUCATION STUDENT ASSISTA			3	1FE	1,450,000	92.9850	1,348,283	1,450,000	1,450,000					1.410	5.227	4WK	57	21,148	11/09/2007	12/01/2037
644616-AF-1	NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP			3	1FE	1,250,000	91.8200	1,147,750	1,250,000	1,250,000					0.101	5.335	4WK	38	16,647	11/27/2007	12/01/2033
679110-CT-1	OKLAHOMA STUDENT LOAN AUTH - 1995 TRUST			3	1FE	2,131,410	91.0600	2,094,380	2,300,000	2,145,673		6,511			0.714	1.504	4WK	182	23,124	10/28/2008	12/01/2031
003890-AC-4	ACADEMIC FIN CORP SR - TRUST 2005 - SER			3	1FE	8,000,000	96.0750	7,686,000	8,000,000	8,000,000					1.761	5.672	4WK	1,174	152,000	08/15/2007	06/01/2042
71722T-AB-0	PENNSYLVANIA HIGHER ED ASSIST AGY - TRUS			3	1FE	18,149,068	96.0300	18,005,625	18,750,000	18,177,373		12,300			1.763	5.103	4WK	20,201	335,514	10/28/2008	07/25/2042
709163-FF-1	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M			3	1FE	1,775,000	91.4350	1,622,971	1,775,000	1,775,000					1.460	5.467	4WK	1,728	40,740	03/07/2007	05/01/2046
28148N-AV-5	EDUCATIONAL FUNDING OF THE SOUTH, INC -			3	1FE	11,750,000	97.6600	11,475,050	11,750,000	11,750,000					3.267	6.994	4WK	17,061	380,499	01/10/2008	12/01/2035
28148N-BM-4	EDUCATIONAL FUNDING OF THE SOUTH, INC -			3	1FE	4,800,000	97.6800	4,688,640	4,800,000	4,800,000					3.303	6.171	4WK	11,010	154,701	01/08/2008	06/01/2038
28148N-AF-0	EDUCATIONAL FUNDING OF THE SOUTH, INC -			3	1FE	3,500,000	97.6800	3,418,800	3,500,000	3,500,000					3.272	4.100	4WK	7,635	113,048	08/22/2007	06/01/2032
28148N-AL-7	EDUCATIONAL FUNDING OF THE SOUTH, INC -			3	1FE	15,280,020	97.7250	15,587,138	15,950,000	15,322,259		18,859			3.257	5.222	4WK	14,430	516,410	10/28/2008	06/01/2032
106238-MA-3	BRAZOS HIGHER ED AUTH STUD LN REV TRUST			3	1FE	14,206,500	78.3850	11,757,750	15,000,000	14,242,649	2,465,283	16,615			1.940	4.246	4WK	17,783	292,158	10/28/2008	06/01/2042
10620N-BP-2	BRAZOS HIGHER ED AUTH STUD LN SR TRUST 1			3	1FE	9,710,265	87.2100	8,982,630	10,300,000	9,736,497		12,507			1.950	4.916	4WK	5,021	193,147	10/28/2008	06/01/2043
106238-HX-9	BRAZOS HIGHER ED AUTH STUD LN SR TRUST 1			3	1FE	600,000	86.7200	520,320	600,000	600,000					1.820	5.423	4WK	243	10,700	12/29/2006	12/01/2037
10620N-BG-2	BRAZOS HIGHER ED AUTH STUD LN SR TRUST 1			3	1FE	4,100,000	86.7600	3,557,160	4,100,000	4,100,000					1.820	5.423	4WK	2,073	73,089	03/21/2007	12/01/2042
10623P-DE-7	BRAZOS STUDENT FIN CORP SR - TRUST 1995			3	2FE	850,000	93.3500	793,475	850,000	850,000					1.120	6.161	WK	132	9,039	12/14/2007	12/01/2042
10623P-CZ-1	BRAZOS STUDENT FIN CORP SR -TRUST 2001 -			3	1FE	14,850,000	96.0950	14,270,108	14,850,000	14,850,000					1.761	5.774	4WK	726	284,928	01/04/2008	03/01/2040
10623P-CK-4	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A			3	1FE	6,275,895	95.8450	6,613,305	6,900,000	6,310,996		15,657			1.761	4.604	4WK	1,687	123,654	10/28/2008	07/01/2038
10623P-CM-0	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A			3	1FE	5,000,000	94.8800	4,744,000	5,000,000	5,000,000					1.761	6.423	4WK	2,201	89,577	09/06/2007	07/01/2038
10623P-DL-1	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A			3	1FE	6,000,000	96.5800	5,794,800	6,000,000	6,000,000					1.761	5.368	WK	881	107,543	10/18/2007	01/01/2039
106238-FK-9	BRAZOS TX HIGHER ED AUTH STUD LN REV TRU			3	1FE	5,274,495	78.8750	4,495,875	5,700,000	5,302,130	806,797	12,567			2.030	4.468	4WK	3,214	116,064	10/28/2008	12/01/2033
280850-AG-3	EDINVEST COMPANY STUD LN SR - TRUST 2003			3	1FE	3,100,000	96.0400	2,977,240	3,100,000	3,100,000					1.764	5.423	4WK	3,646	55,479	01/10/2007	06/01/2042
698476-DA-3	PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD			3	1FE	8,500,000	96.3900	8,193,150	8,500,000	8,500,000					1.764	6.266	4WK	9,996	150,407	09/19/2007	04/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
698476-DK-1	PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS			3	1FE	15,823,485	95.1500	16,270,650	17,100,000	15,904,898		36,121			1.630	4.262	4WK	7,743	301,431	10/28/2008	06/01/2035
698476-DR-6	PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS			3	1FE	8,100,000	95.4700	7,733,070	8,100,000	8,100,000					1.630	5.424	4WK	8,435	143,514	09/20/2007	06/01/2036
698476-DX-3	PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS			3	1FE	10,456,455	95.1050	10,746,865	11,300,000	10,501,087		19,641			1.630	4.217	4WK	1,023	200,193	10/28/2008	01/01/2040
840555-CK-0	SOUTH TEXAS HIGHER EDUCATION AUTHORITY -			3	1FE	1,000,000	95.1350	951,350	1,000,000	1,000,000					1.761	5.295	4WK	391	17,919	03/15/2007	12/01/2041
92428C-EW-0	VERMONT STUD ASST CORP ED LN SR 04 OO			3	1FE	16,650,000	83.1200	13,839,480	16,650,000	16,650,000					0.056	5.357	4WK	409	336,532	06/07/2007	12/15/2038
92428C-FA-7	VERMONT STUD ASST CORP ED LN SR 05 SS			3	1FE	13,660,438	83.1150	12,633,480	15,200,000	13,748,406		41,350			0.000	2.061	4WK		306,572	10/28/2008	12/15/2039
3099999. U.S. Special Revenues - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						379,887,790	XXX	360,467,261	396,650,000	380,808,892	13,410,437	422,286			XXX	XXX	XXX	223,625	7,371,356	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						8,211,791,763	XXX	8,268,776,295	8,496,552,019	8,165,861,968	36,697,268	6,217,777	33,172,645		XXX	XXX	XXX	90,980,891	368,785,042	XXX	XXX
002819-AB-6	ABBOTT LABORATORIES				1FE	5,814,569	114.3310	6,859,854	6,000,000	5,852,204		16,778			5.600	5.682	MN	28,933	336,000	11/06/2007	11/30/2017
002824-AX-8	ABBOTT LABORATORIES				1FE	11,987,760	101.9550	12,234,552	12,000,000	11,989,131		1,371			2.700	2.722	MN	30,600	162,000	05/24/2010	05/27/2015
00508X-AD-6	ACTUANT CORPORATION			1	3FE	1,819,163	102.2500	1,845,613	1,805,000	1,818,108		(1,054)			6.875	8.140	JD	5,515	62,047	09/09/2010	06/15/2017
000886-AB-7	ADC TELECOMMUNICATIONS 3.065000% 06/15/2			1	4	4,438,159	99.7500	4,695,233	4,707,000	4,577,308	726,386	50,019			0.831	11.661	JD	1,848	46,260	07/02/2008	06/15/2013
00724F-AB-7	ADOBE SYSTEMS INC				2FE	4,920,300	102.2910	5,114,530	5,000,000	4,925,035		4,735			4.750	4.956	FA	98,958	118,750	03/31/2010	02/01/2020
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B				1Z		1.0000		1						18.241	0.000				03/01/2007	02/28/2011
00817Y-AE-8	AETNA INC				2FE	1,923,812	114.0360	2,280,720	2,000,000	1,941,898		8,582			6.000	5.902	JD	5,333	120,000	08/21/2007	06/15/2016
008252-AL-2	AFFILIATED MANAGERS GROU 3.950000% 08/15			1	2FE	6,808,914	110.7500	7,641,750	6,900,000	6,803,585		(2,317)			3.950	4.268	FA	102,963	251,813	08/30/2010	08/15/2038
00828D-AJ-0	AFFINION GROUP INC			1	5FE	2,475,861	104.0000	2,488,720	2,393,000	2,431,850		(11,392)			11.500	11.511	AO	58,097	275,195	05/11/2006	10/15/2015
00828D-AM-3	AFFINION GROUP INC			1	4FE	992,550	97.5000	975,000	1,000,000	975,000	(17,627)	77			7.875	9.105	JD	9,188		11/08/2010	12/15/2018
001084-AM-4	AGCO CORP 1.250000% 12/15/2036			1	3FE	3,614,737	135.3750	5,076,563	3,750,000	3,615,099		(213)			1.250	1.347	JD	2,083	46,875	09/01/2009	12/15/2036
00846U-AC-5	AGILENT TECHNOLOGIES INC				2FE	4,099,089	110.8350	4,987,575	4,500,000	4,176,535		34,591			6.500	6.560	MN	48,750	292,500	10/24/2007	11/01/2017
00846U-AF-8	AGILENT TECHNOLOGIES INC				2FE	6,987,050	101.1720	7,082,068	7,000,000	6,988,928		1,878			2.500	2.553	JJ	78,264		07/13/2010	07/15/2013
009363-AG-7	AIRGAS INC				2FE	4,994,000	104.7410	5,237,065	5,000,000	4,995,437		1,107			4.500	4.538	MS	66,250	227,500	09/08/2009	09/15/2014
009363-AH-5	AIRGAS INC				2FE	4,996,450	100.7840	5,039,175	5,000,000	4,997,215		765			2.850	2.909	AO	35,625	77,583	03/10/2010	10/01/2013
009363-AJ-1	AIRGAS INC				2FE	4,742,828	98.7850	4,692,288	4,750,000	4,743,164		336			3.250	3.285	AO	39,023		09/27/2010	10/01/2015
011903-CL-3	ALASKA INDL DEV & EXPT LK DOROTHY 06			1	2	2,791,348	82.1390	2,299,892	2,800,000	2,792,109		180			5.000	5.064	JD	11,667	140,000	05/11/2006	12/01/2035
012348-AC-2	ALBANY INTL CORP 2.250000% 03/15/2026			1	4	2,283,040	92.0000	2,208,000	2,400,000	2,208,000	107,239	18,761			2.250	3.106	MS	15,900	54,000	12/12/2006	03/15/2026
012725-AA-5	ALBEMARLE CORP			1	2FE	7,928,080	98.4220	7,873,768	8,000,000	7,928,413		333			4.500	4.624	JD	21,000		12/07/2010	12/15/2020
013817-AQ-4	ALCOA INC				2FE	5,165,933	99.3470	5,960,832	6,000,000	5,257,370		41,377			5.870	5.776	FA	125,227	352,200	02/20/2007	02/23/2022
01449J-AA-3	ALERE INC 3.000% 5/15/2016				4FE	3,000,000	105.8750	3,176,250	3,000,000	3,000,000					3.000	3.000	MN	11,500	90,000	03/09/2010	05/15/2016
01741R-AD-4	ALLEGHENY TECHNOLOGIES 4.250000% 06/01/2				2FE	1,929,704	150.8750	2,640,313	1,750,000	1,876,131		(35,398)			4.250	2.061	JD	6,198	74,375	06/23/2009	06/01/2014
018490-AL-6	ALLERGAN INC 1.500000% 04/01/2026			1	1FE	8,481,609	113.0000	9,390,300	8,310,000	8,244,511		(77,293)			1.500	1.242	AO	31,163	124,650	09/21/2009	04/01/2026
018581-AD-0	ALLIANCE DATA SYSTEMS CO 1.750000% 08/01				3	7,526,351	107.2500	8,043,750	7,500,000	7,524,634		(1,717)			1.750	1.648	FA	54,688	65,625	05/14/2010	08/01/2013
018802-AA-6	ALLIANT ENERGY CORP				2FE	1,993,020	103.6120	2,072,234	2,000,000	1,994,620		1,288			4.000	4.110	AO	16,889	82,889	09/30/2009	10/15/2014
018804-AP-9	ALLIANT TECHSYSTEMS INC			1	3FE	1,042,500	102.8750	1,028,750	1,000,000	1,028,750	(12,825)	(925)			6.875	6.463	MS	20,625		10/06/2010	09/15/2020
018804-AN-4	ALLIANT TECHSYSTEMS INC 2.750000% 09/15/				3FE	4,589,040	101.8750	4,635,313	4,550,000	4,564,821		(20,677)			2.750	2.281	MS	36,842	125,125	11/11/2009	09/15/2011
018804-AK-0	ALLIANT TECHSYSTEMS INC 3.000000% 08/15/			1	3FE	647,836	112.5000	703,125	625,000	636,724		(3,059)			3.000	2.456	FA	7,083	18,750	03/29/2007	08/15/2024
01958X-BD-8	ALLIED WASTE NORTH AMER				2FE	5,632,006	100.4660	5,631,102	5,605,000	5,606,941		(15,572)			5.750	5.454	FA	121,753	322,288	05/14/2009	02/15/2011
01958X-BR-7	ALLIED WASTE NORTH AMER			1	2FE	10,800,000	105.8750	10,587,500	10,000,000	10,483,506		(316,494)			7.125	3.519	MN	91,042	712,500	01/21/2010	05/15/2016
471109-AB-4	ALLTRISTA CORP			1	4FE	5,992,500	105.3750	6,322,500	6,000,000	5,992,922		422			7.500	9.483	MN	75,000	225,000	08/24/2010	05/01/2017
02005N-AA-8	ALLY FINANCIAL INC				4FE	2,973,480	104.8750	3,146,250	3,000,000	2,974,171		691			7.500	7.725	MS	86,875		08/09/2010	09/15/2020
02005N-AB-6	ALLY FINANCIAL INC				4FE	1,388,786	110.0000	1,540,000	1,400,000	1,390,453		1,667			8.300	8.500	FA	44,866	58,100	02/09/2010	02/12/2015
02005N-AE-0	ALLY FINANCIAL INC				4FE	934,040	109.2500	1,037,875	950,000	934,893		853			8.000	8.250	MS	22,378	38,000	03/10/2010	03/15/2020
0258M0-CZ-0	AMER EXPRESS CREDIT CO				1FE	11,988,480	107.8180	12,938,208	12,000,000	11,991,311		2,113			5.125	5.147	FA	215,250	615,000	08/20/2009	08/25/2014
0258M0-DA-4	AMER EXPRESS CREDIT CO				1FE	5,964,960	98.3690	5,902,116	6,000,000	5,966,927		1,967			2.750	2.880	MS	49,500		09/08/2010	09/15/2015
02369A-AG-3	AMERICAN ACHIEVEMENT COR			1	4FE	4,080,625	102.5000	4,100,000	4,000,000	4,074,008	(4,533)	(2,084)			10.875	11.452	AO	72,500		11/01/2010	04/15/2016
025676-AJ-6	AMERICAN EQUITY INVESTME 3.500000% 09/15				2FE	2,010,500	117.8750	2,357,500	2,000,000	2,009,960		(540)			3.500	3.385	MS	19,250		09/17/2010	09/15/2015
02580E-CN-1	AMERICAN EXPRESS BK FSB				1FE	914,108	107.7790	1,077,793	1,000,000	953,613		17,862			5.500	5.554	AO	11,458	55,000	04/11/2008	04/16/2013
02666Q-F4-0	AMERICAN HONDA FINANCE		R		1FE	1,995,640	102.4830	2,049,664	2,000,000	1,996,281		641			3.500	3.548	MS	20,417	35,000	03/09/2010	03/16/2015
02666Q-G6-4	AMERICAN HONDA FINANCE				1FE	14,797,033	98.7530	14,566,053	14,750,000	14,794,829		(2,204)			2.500	2.432	MS	102,431		09/28/2010	09/21/2015
026874-BV-8	AMERICAN INTL GROUP				1FE	4,998,450	101.7080	5,085,380	5,000,000	4,998,488		38			3.650	3.703	JD	14,194		11/30/2010	01/15/2014
029912-BB-7	AMERICAN TOWER CORP				2FE	6,990,480	104.4690	7,312,816	7,000,000	6,992,374		1,588			4.625	4.604	AO	80,938	306,663	10/13/2009	04/01/2015
029912-BD-3	AMERICAN TOWER CORP				2FE	2,997,630	99.1270	2,973,798	3,000,000	2,997,649		19			4.500	4.592	JJ	9,000		12/02/2010	01/15/2018
030981-AD-6	AMERIGAS PARTNERS L.P.			1	3FE	4,130,000	102.7500	4,110,000	4,000,000	4,110,000	(10,129)	(9,871)			7.250	5.549	MN	33,028	145,000	10/28/2010	05/20/2015
03076C-AB-2	AMERIPRISE FINANCIAL INC				1FE	5,248,660	110.8150	6,648,888	6,000,000	5,448,698		89,493			5.650	5.650	MN	43,317	339,000	11/18/2005	11/15/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
03076C-AE-6	AMERIPRISE FINANCIAL INC				1FE	4,988,050	105.2060	5,260,295	5,000,000	4,988,798		748			5.300	5.339	MS	78,028	135,444	03/08/2010	03/15/2020
03073E-AF-2	AMERISOURCEBERGEN CORP	0			2FE	11,084,500	110.2790	11,027,910	10,000,000	10,936,559		(147,941)			5.875	3.688	MS	172,986	587,500	03/02/2010	09/15/2015
031162-AZ-3	AMGEN INC				1FE	3,282,750	113.6900	3,410,712	3,000,000	3,261,467		(21,283)			5.700	4.406	FA	71,250	85,500	03/09/2010	02/01/2019
031162-BB-5	AMGEN INC	0			1FE	4,997,600	103.8090	5,190,445	5,000,000	4,997,756		156			4.500	4.511	MS	66,250	114,375	03/09/2010	03/15/2020
031162-AN-0	AMGEN INC .125000% 02/01/2011				1FE	1,492,500	99.8750	1,498,125	1,500,000	1,498,510		6,010			0.125	1.324	FA	781		08/25/2010	02/01/2011
031162-AQ-3	AMGEN INC .375000% 02/01/2013				1FE	14,541,085	100.0000	15,500,000	15,500,000	15,059,340		203,301			0.375	1.786	FA	24,219	58,125	09/22/2009	02/01/2013
031652-BC-3	AMKOR TECHNOLOGIES INC			1	3FE	5,549,750	104.0000	5,720,000	5,500,000	5,546,722		(3,028)			7.375	7.946	MN	67,604	199,432	08/18/2010	05/01/2018
03216N-AD-5	AMSCAN HOLDINGS INC			1	5FE	2,097,508	100.0000	2,500,000	2,500,000	2,293,527		48,084			8.750	9.871	MN	36,458	218,750	06/07/2005	05/01/2014
032346-AF-5	AMYLIN PHARMACEUTICALS 3.000000% 06/15/2				5	3,096,494	86.7500	2,602,500	3,000,000	2,602,500	245,209	(20,709)			3.000	2.745	JD	4,000	78,000	12/17/2010	06/15/2014
032511-BH-9	ANADARKO PETROLEUM CORP	0			2FE	5,000,000	108.9310	5,446,535	5,000,000	5,000,000					6.375	6.375	MS	123,073		08/09/2010	09/15/2017
78443*-AN-1	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (			3	3	4,731,057	103.3010	4,893,101	4,736,738	4,725,558		2,972			3.783	4.917	MJSD	498	148,205	07/15/2009	06/30/2014
03350#-AF-3	ANDERSEN CORP SR NTS (2004 TRANSACTION)			3	3	4,032,341	114.5070	4,617,313	4,032,341	4,032,341					8.700	7.092	MN	44,826	315,419	07/15/2009	05/15/2016
035290-AJ-4	ANIXTER INTL INC 1.000000% 02/15/2013				4FE	3,532,124	111.8750	4,027,500	3,600,000	3,549,225	216,327	16,414			1.000	1.857	FA	13,600	36,000	12/03/2009	02/15/2013
037389-AV-5	AON CORP				2FE	4,975,850	100.0490	5,002,465	5,000,000	4,977,204		1,354			3.500	3.649	MS	53,958		09/07/2010	09/30/2015
037411-AX-3	APACHE CORP			1	1FE	3,958,800	96.5040	3,860,152	4,000,000	3,959,059		259			3.625	3.824	FA	11,278		11/30/2010	02/01/2021
037735-CH-8	APPALACHIAN POWER CO				2FE	3,913,403	106.6330	4,265,312	4,000,000	3,961,866		21,692			5.650	5.685	FA	85,378	226,000	08/14/2007	08/15/2012
038521-AD-2	ARAMARK CORP			1	4FE	1,303,125	104.5000	1,306,250	1,250,000	1,271,426		(9,167)			8.500	8.176	FA	44,271	106,250	02/27/2007	02/01/2015
039380-AB-6	ARCH COAL INC			1	4FE	3,720,125	109.0000	3,869,500	3,550,000	3,701,361		(18,444)			8.750	8.241	FA	129,427	188,307	07/01/2010	08/01/2016
039380-AC-4	ARCH COAL INC			1	4FE	1,000,000	105.5000	1,055,000	1,000,000	1,000,000					7.250	8.101	AO	28,597		08/02/2010	10/01/2020
039483-AW-2	ARCHER DANIELS .875000% 02/15/2014				1FE	6,067,050	102.1250	6,433,875	6,300,000	6,148,877		45,847			0.875	1.680	FA	20,825	55,125	07/30/2009	02/15/2014
040507-FG-5	ARIZONA HLTH FAC BLOOD SYS INC 2004			1	1FE	1,852,100	94.0650	1,810,751	1,925,000	1,868,587		3,093			4.750	5.272	AO	22,859	91,438	12/17/2004	04/01/2025
040555-CJ-1	ARIZONA PUBLIC SERVICE				2FE	2,770,688	111.7650	3,352,953	3,000,000	2,827,995		23,997			6.250	6.312	FA	78,125	187,500	07/31/2006	08/01/2016
04269Q-AC-4	ARRIS GROUP INC 2.000000% 11/15/2026			1	3	1,909,375	102.3750	2,047,500	2,000,000	1,913,710		4,189			2.000	3.272	MN	5,111	40,000	02/04/2010	11/15/2026
04273W-AA-9	ARROW ELECTRONICS INC				2FE	4,982,500	96.9400	4,846,995	5,000,000	4,983,022		522			3.375	3.448	MN	27,188		10/29/2010	11/01/2015
045086-AC-9	ASHTON WOODS USA/FINANCE			1	5	447,200	55.5000	577,200	1,040,000	577,200	(1,193)	108,830			0.000	18.780	JD			02/24/2009	06/30/2015
00206R-AV-4	AT&T INC				1FE	27,166,615	99.6490	27,154,244	27,250,000	27,173,157		6,542			2.500	2.588	FA	285,747		07/27/2010	08/15/2015
05329W-AJ-1	AUTONATION INC				3FE	5,628,226	103.2500	5,885,250	5,700,000	5,631,993		3,767			6.750	6.962	AO	81,225	193,444	06/17/2010	04/15/2018
053332-AC-6	AUTOZONE INC				2FE	3,343,070	107.5170	3,392,158	3,155,000	3,265,070		(58,385)			5.875	3.836	AO	39,131	185,356	08/24/2009	10/15/2012
053332-AD-4	AUTOZONE INC				2FE	1,000,000	104.4030	1,044,031	1,000,000	1,000,000					4.375	4.373	JD	3,646	43,750	08/25/2009	06/01/2013
053332-AH-5	AUTOZONE INC				2FE	5,547,300	111.0530	5,552,660	5,000,000	5,441,798		(105,502)			6.500	3.413	JJ	149,861	162,500	03/17/2010	01/15/2014
053332-AK-8	AUTOZONE INC				2FE	5,172,500	110.0340	5,501,695	5,000,000	5,131,851		(28,770)			5.750	5.053	JJ	132,569	297,882	07/22/2009	01/15/2015
053332-AL-6	AUTOZONE INC			1	2FE	2,986,800	94.4470	2,833,416	3,000,000	2,986,938		138			4.000	4.054	MN	15,333		11/08/2010	11/15/2020
053807-AN-3	AVNET INC				2FE	2,919,591	110.5240	3,315,729	3,000,000	2,939,686		8,328			6.625	6.688	MS	58,521	198,750	09/07/2006	09/15/2016
05523U-AA-8	BAE SYSTEMS HOLDINGS INC		R		2FE	5,400,100	105.2300	5,261,475	5,000,000	5,147,614		(149,758)			6.400	3.235	JD	14,222	320,000	04/14/2009	12/15/2011
05523U-AG-5	BAE SYSTEMS HOLDINGS INC		R		2FE	13,700,400	107.2090	13,937,209	13,000,000	13,538,369		(143,801)			4.950	3.648	JD	53,625	643,500	01/06/2010	06/01/2014
058498-AN-6	BALL CORP			1	3FE	1,824,375	107.5000	1,881,250	1,750,000	1,820,341		(4,034)			7.375	6.957	MS	43,021	64,531	06/30/2010	09/01/2019
058498-AP-1	BALL CORP			1	3FE	2,108,800	105.0000	2,184,000	2,080,000	2,106,605		(2,195)			6.750	6.963	MS	41,340	67,470	03/18/2010	09/15/2020
058498-AQ-9	BALL CORP			1	3FE	2,099,375	96.7500	2,031,750	2,100,000	2,031,750	(67,630)	5			5.750	6.245	MN	14,423		11/15/2010	05/15/2021
050705-30-0	BANK OF AMERICA - RITS 2007-2 2007-2			34	3FE		0.0000		4,099,996						5.084	10.843	FMAN			08/16/2007	08/21/2027
06051G-DY-2	BANK OF AMERICA CORP				1FE	3,977,800	111.1580	4,446,320	4,000,000	3,984,172		3,988			7.375	7.520	MN	37,694	295,000	05/08/2009	05/15/2014
06051G-EC-9	BANK OF AMERICA CORP				1FE	9,964,200	101.9490	10,194,920	10,000,000	9,965,618		1,418			5.625	5.691	JJ	295,313		06/17/2010	07/01/2020
06051G-EC-9	BANK OF AMERICA CORP	0			1FE	4,982,100	101.9490	5,097,460	5,000,000	4,982,809		709			5.625	5.691	JJ	147,656		06/17/2010	07/01/2020
06051G-EE-5	BANK OF AMERICA CORP	0			1FE	9,926,400	103.4610	10,346,080	10,000,000	9,926,548		148			5.875	6.004	JJ	16,319		12/16/2010	01/05/2021
74039G-20-3	BANK OF AMERICA CORP - RITS 2006-B 2006-			3	3FE	8,585	0.0000		5,612,625						4.310	9.091	FMAN			07/03/2007	11/15/2026
06050T-KW-1	BANK OF AMERICA NA				1FE	2,648,209	104.4730	3,134,184	3,000,000	2,719,369		32,140			6.100	6.102	JD	8,133	183,000	06/14/2007	06/15/2017
06406H-BM-0	BANK OF NEW YORK MELLON				1FE	2,996,100	109.8490	3,295,476	3,000,000	2,996,603		313			5.450	5.473	MN	20,892	163,500	05/05/2009	05/15/2019
06406H-BS-7	BANK OF NEW YORK MELLON				1FE	29,991,000	98.8450	29,653,530	30,000,000	29,991,101		101			2.500	2.559	JJ	45,833		12/02/2010	01/15/2016
067806-AD-1	BARNES GROUP INC 3.375000% 03/15/2027			1	3	2,082,461	102.3750	1,791,563	1,750,000	1,791,563	211,044	(49,169)			3.375	1.752	MS	17,391	59,063	08/02/2007	03/15/2027
071813-BC-2	BAXTER INTERNATIONAL INC				1FE	6,972,840	102.8330	7,198,303	7,000,000	6,974,637		1,797			4.250	4.307	MS	87,597	153,708	03/04/2010	03/15/2020
059457-A*-2	BBVA 5.76% 09/29/2016			1	1	5,000,000	76.5000	3,825,000	5,000,000	5,000,000					5.760	5.760	MS	73,600	288,000	09/18/2006	09/29/2016
055381-AQ-0	BE AEROSPACE INC			1	3FE	6,200,695	109.5000	6,404,655	5,849,000	6,177,320		(23,375)			8.500	7.510	JJ	248,583	163,583	07/12/2010	07/01/2018
055381-AR-8	BE AEROSPACE INC			1	3FE	8,691,350	103.2500	8,776,250	8,500,000	8,597,432	(90,595)	(3,323)			6.875	6.990	AO	170,443		10/28/2010	10/01/2020
075811-AD-1	BECKMAN COULTER INC 2.500000% 12/15/2036			1	2FE	10,737,551	114.1250	12,259,308	10,742,000	10,677,316		(27,336)			2.500	2.572	JD	11,936	191,050	10/07/2010	12/15/2036
079860-AJ-1	BELLSOUTH CORP				1FE	2,790,277	106.6700	3,200,100	3,000,000	2,926,504		35,998			4.750	5.987	MN	18,208	142,500	08/01/2006	11/15/2012
081437-AG-0	BEMIS COMPANY INC				2FE	2,994,930	109.4750	3,284,265	3,000,000	2,996,233		923			5.650	5.704	FA	70,625	171,383	07/20/2009	08/01/2014
086516-AF-8	BEST BUY 2.250000% 01/15/2022			1	2FE	2,830,912	105.8750	2,646,875	2,500,000	2,500,000					2.250	(15.324)	JJ	25,938	56,250	06/06/2007	01/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
06846N-AA-2	BILL BARRETT CORP 5.000000% 03/15/2028			1	3FE	2,383,125	102.7500	2,568,750	2,500,000	2,387,712		3,785			5.000	7.142	MS	36,806	125,000	01/27/2010	03/15/2028
09061G-AD-3	BIOMARIN PHARMACEUTICAL 1.875000% 04/23/				4FE	2,030,215	143.6250	3,044,850	2,120,000	2,044,289		10,948			1.875	2.490	AO	7,508	39,750	11/13/2009	04/23/2017
090572-AP-3	BIO-RAD LABS				2FE	4,972,150	97.0980	4,854,890	5,000,000	4,972,283		133			4.875	4.956	JD	14,896		12/06/2010	12/15/2020
091797-AN-0	BLACK & DECKER				1FE	2,717,324	111.1960	3,335,886	3,000,000	2,783,722		28,612			5.750	5.805	MN	22,042	172,500	11/13/2006	11/15/2016
091797-AM-2	BLACK & DECKER CORP				1FE	5,406,050	107.6260	5,381,300	5,000,000	5,363,356		(42,694)			4.750	2.739	MN	39,583	118,750	07/06/2010	11/01/2014
U09513-DU-0	BMW US CAPITAL LLC		R		1FE	15,410,100	102.6110	15,391,650	15,000,000	15,175,802		(175,170)			4.250	2.994	DEC	15,938	637,500	08/21/2009	12/22/2011
096629-AA-8	BOARDWALK PIPELINES LLC				2FE	3,249,720	106.2460	3,187,383	3,000,000	3,237,259		(12,461)			5.500	4.021	FA	68,750		08/17/2010	02/01/2017
099724-AG-1	BORGWARNER INC				2FE	2,039,460	98.7260	1,974,524	2,000,000	2,039,083		(377)			4.625	4.374	MS	26,979		11/16/2010	09/15/2020
101137-AJ-6	BOSTON SCIENTIFIC CORP				3FE	5,738,940	102.1020	6,126,114	6,000,000	5,774,942		36,002			4.500	5.600	JJ	124,500	158,250	03/30/2010	01/15/2015
10510K-AA-5	BRAMBLES USA INC		R		2FE	4,998,450	101.4470	5,072,345	5,000,000	4,998,540		90			5.350	5.356	AO	66,875	134,493	03/24/2010	04/01/2020
10510K-AB-3	BRAMBLES USA INC		R		2FE	12,988,820	101.4380	13,186,940	13,000,000	12,990,363		1,543			3.950	3.972	AO	128,375	258,176	03/24/2010	04/01/2015
106213-HJ-3	BRAZOS RIV AUTH TX PCR TEXAS UTIL 01D-1			1	6FE	3,096,563	31.0000	3,022,500	9,750,000	3,022,500	3,052,433		6,119,063		8.250	8.250	JD		402,188	06/13/2008	05/01/2033
106213-GB-1	BRAZOS RIV AUTH TX PCR TEXAS UTIL 99A RM			1	6FE	1,600,000	30.0010	1,500,050	5,000,000	1,500,050	1,773,000		3,499,950		7.700	7.768	AO		385,000	03/21/2003	04/01/2033
110122-AL-2	BRISTOL-MEYERS SQUIBB				1FE	3,276,120	110.5410	3,316,233	3,000,000	3,192,714		(70,019)			5.250	2.695	FA	59,500	157,500	10/16/2009	08/15/2013
110394-AB-9	BRISTOW GROUP INC			1	3FE	5,549,250	105.5000	5,575,675	5,285,000	5,539,071		(10,179)			7.500	6.548	MS	116,710		10/06/2010	09/15/2017
110394-AC-7	BRISTOW GROUP INC 3.000000% 06/15/2038			1	3FE	828,750	100.2500	1,002,500	1,000,000	832,655		3,299			3.000	6.692	JD	1,333	30,000	10/20/2009	06/15/2038
111320-AA-5	BROADCOM CORP				2FE	3,987,760	99.3190	3,972,752	4,000,000	3,988,426		666			1.500	1.605	MN	10,000		10/27/2010	11/01/2013
111320-AC-1	BROADCOM CORP				2FE	3,977,760	97.3450	3,893,780	4,000,000	3,978,461		701			2.375	2.494	MN	15,833		10/27/2010	11/01/2015
118217-AV-0	BUCKEYE TOBACCO STLEMNT OH 2007A			14	3FE	62,144,350	60.4370	51,371,450	85,000,000	51,371,450	(24,171,360)	4,509,276			0.000	2.158	JD			10/24/2007	06/01/2037
118217-AW-8	BUCKEYE TOBACCO STLEMNT OH 2007B	@		14	3FE	19,329,324	2.4690	8,002,029	324,100,000	8,002,029	(16,226,411)	1,665,388			0.000	7.250	NA			10/24/2007	06/01/2047
120111-BH-1	BUILDING MATERIALS CORP			1	3FE	2,964,750	102.7500	3,031,125	2,950,000	2,964,068		(682)			7.000	7.529	FA	78,011	108,986	07/14/2010	02/15/2020
120111-BK-4	BUILDING MATERIALS CORP			1	4FE	6,932,360	99.0000	6,930,000	7,000,000	6,920,963	(13,395)	1,998			6.875	7.946	FA	185,816		10/05/2010	08/15/2018
12189T-AY-0	BURLINGTON NORTH SANTA F				2FE	1,914,949	111.4510	2,229,014	2,000,000	1,933,925		8,264			5.650	5.693	MN	18,833	113,000	04/10/2007	05/01/2017
12189T-AZ-7	BURLINGTON NORTH SANTA F				2FE	1,824,934	107.5160	2,150,324	2,000,000	1,830,186		2,261			6.150	6.178	MN	20,500	123,000	04/10/2007	05/01/2037
127190-AD-8	CACI INTERNATIONAL INC 2.125000% 05/01/2				3	1,559,266	114.1250	1,826,000	1,600,000	1,577,546		6,368			2.125	2.567	MN	5,667	34,000	01/24/2008	05/01/2014
131347-BS-4	CALPINE CORP			1	4FE	3,848,972	101.2500	3,898,125	3,850,000	3,848,857		(114)			7.875	7.904	JJ	133,066		07/20/2010	07/31/2020
131347-BW-5	CALPINE CORP			1	4FE	1,000,000	98.5000	985,000	1,000,000	985,000	(15,000)				7.500	7.500	FA	14,375		10/18/2010	02/15/2021
13342B-AB-1	CAMERON INTL CORP 2.500000% 06/15/2026			1	2FE	4,301,025	145.2500	6,120,835	4,214,000	4,234,464		(42,084)			2.500	0.339	JD	4,682	101,425	09/24/2010	06/15/2026
134429-AT-6	CAMPBELL SOUP CO				1FE	5,595,600	105.7000	5,285,010	5,000,000	5,586,540		(9,060)			4.500	2.870	FA	85,000		11/05/2010	02/15/2019
134429-AV-1	CAMPBELL SOUP CO				1FE	6,979,770	100.4580	7,032,060	7,000,000	6,981,034		1,264			3.050	3.108	JJ	103,785		06/30/2010	07/15/2017
138616-AA-5	CANTOR FITZGERALD LP				2FE	2,979,240	102.9820	3,089,469	3,000,000	2,980,968		1,449			7.875	7.964	AO	49,875	233,625	10/14/2009	10/15/2019
14149Y-AQ-1	CARDINAL HEALTH INC				2FE	2,808,951	110.6440	3,319,329	3,000,000	2,849,038		17,965			6.000	6.058	JD	8,000	180,000	06/05/2007	06/15/2017
14149Y-AT-5	CARDINAL HEALTH INC				2FE	12,437,625	99.7760	12,472,063	12,500,000	12,437,872		247			4.625	4.691	JD	28,906		12/08/2010	12/15/2020
144577-AA-1	CARRIZO OIL & GAS INC 4.375000% 06/01/20			1	4	426,146	97.7500	487,773	499,000	428,562		2,327			4.375	9.422	JD	1,819	21,831	12/14/2009	06/01/2028
147446-AP-3	CASE NEW HOLLAND INC				3FE	3,075,000	107.5000	3,225,000	3,000,000	3,064,089		(10,911)			7.750	6.854	MS	77,500	116,250	06/24/2010	09/01/2013
147528-E@-8	CASEY'S GENERAL STORES, INC. 2010 SERIES				2	7,000,000	96.0100	6,720,709	7,000,000	7,000,000					5.220	5.220	FA	144,130		08/05/2010	08/09/2020
14912L-3U-3	CATERPILLAR FIN SERV CRP				1FE	9,439,420	109.7430	10,754,794	9,800,000	9,531,861		29,705			5.450	5.079	AO	112,754	534,100	03/04/2010	04/15/2018
14912L-4Q-1	CATERPILLAR FINANCIAL SE				1FE	14,983,350	100.0950	15,014,205	15,000,000	14,983,516		166			1.550	1.588	JD	7,104		12/13/2010	12/20/2013
124857-AD-5	CBS CORP				2FE	4,993,850	106.2660	5,313,315	5,000,000	4,994,194		344			5.750	5.787	AO	60,694	151,736	03/30/2010	04/15/2020
1248EP-AL-7	CCO HLDGS LLC/CAP CORP			1	4FE	3,521,375	103.5000	3,570,750	3,450,000	3,516,404		(4,971)			7.875	8.057	AO	46,036	137,353	07/08/2010	04/30/2018
1248EP-AQ-6	CCO HLDGS LLC/CAP CORP			1	4FE	2,000,000	101.5000	2,030,000	2,000,000	2,000,000					7.250	9.114	AO	37,861		09/20/2010	10/30/2017
151020-AD-6	CELGENE CORP				2FE	8,986,860	97.1330	8,741,952	9,000,000	8,987,437		577			2.450	2.493	AO	51,450		10/04/2010	10/15/2015
15189T-AG-2	CENTERPOINT ENERGY				2FE	5,878,500	114.3050	5,715,230	5,000,000	5,846,524		(31,976)			6.850	2.752	JD	28,542	171,250	10/22/2010	06/01/2015
75953G-AC-7	CENTERPOINT ENERGY				2FE	3,328,687	100.7500	3,022,485	3,000,000	3,004,498		(35,943)			7.750	5.411	FA	87,833	232,500	03/03/2004	02/15/2011
15189T-AQ-0	CENTERPOINT ENERGY INC				2FE	16,654,068	111.3420	16,979,670	15,250,000	16,576,448		(77,619)			6.500	5.064	MN	165,208	495,625	06/17/2010	05/01/2018
156708-AP-4	CEPHALON INC 2.000000% 06/01/2015				4	2,175,581	140.3750	2,105,625	1,500,000	1,891,996		(97,379)			2.000	(3.429)	JD	2,500	30,000	03/03/2008	06/01/2015
156708-AR-0	CEPHALON INC 2.500000% 05/01/2014				4	1,800,625	113.3750	1,984,063	1,750,000	1,786,978		(10,858)			2.500	1.854	MN	7,292	43,750	09/23/2009	05/01/2014
15672W-AA-2	CEQUEL COM HLDG I/CAP CP			1	4FE	1,912,878	104.5000	1,985,500	1,900,000	1,911,720		(1,188)			8.625	10.475	MN	20,940	127,698	05/18/2010	11/15/2017
159864-AB-3	CHARLES RIVER LABORATORI 2.250000% 06/15				3FE	1,940,100	100.0000	1,900,000	1,900,000	1,876,676	34,850	(6,024)			2.250	2.198	JD	1,900	31,500	07/14/2010	06/15/2013
990512-9E-7	CHARTER COMMUNICATIONS OPERATING, LLC TE			2	3FE	2,922,990	96.7190	3,333,103	3,446,170	2,968,902		45,912			3.560	6.480	MJSD	31,596	36,051	03/31/2010	09/06/2016
165167-CD-7	CHESAPEAKE ENERGY CORP				3FE	5,612,500	112.7500	5,637,500	5,000,000	5,559,635		(52,865)			9.500	6.367	FA	179,444	237,500	07/14/2010	02/15/2015
165167-CE-5	CHESAPEAKE ENERGY CORP			1	3FE	2,500,000	101.5000	2,537,500	2,500,000	2,500,000					6.875	8.408	FA	63,976		08/09/2010	08/15/2018
165167-CF-2	CHESAPEAKE ENERGY CORP				3FE	4,000,000	98.5000	3,940,000	4,000,000	3,940,000	(60,000)				6.625	6.625	FA	98,639		08/09/2010	08/15/2020
165167-CB-1	CHESAPEAKE ENERGY CORP 2.250000% 12/15/2			1	3FE	11,388,948	77.8750	8,955,625	11,500,000	8,955,625	277,646	(18,896)			2.250	2.398	JD	11,500	258,750	08/20/2008	12/15/2038
165167-BW-6	CHESAPEAKE ENERGY CORP 2.750000% 11/15/2			1	3FE	6,474,291	99.2500	4,466,250	4,500,000	4,466,250	368,602	(284,227)			2.750	(2.661)	MN	15,813	123,750	08/11/2008	11/15/2035
166751-AH-0	CHEVRON CORP				1FE	22,108,650	106.7560	22,418,781	21,000,000	21,867,177		(241,473)			3.950	2.585	MS	271,892	829,500	01/27/2010	03/03/2014

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
171232-AR-2	CHUBB CORP				1FE	926,026	111.1070	1,111,069	1,000,000	939,888		6,104			5.750	5.888	MN	7,347	57,500	05/01/2008	05/15/2018
171340-AG-7	CHURCH & DWIGHT CO INC				2FE	7,989,440	100.3150	8,025,240	8,000,000	7,989,527		87			3.350	3.379	JD	11,911		12/08/2010	12/15/2015
171779-AE-1	CIENA CORP .875000% 06/15/2017				4FE	1,459,353	82.0000	1,230,000	1,500,000	1,192,655	251,027	378			0.875	1.815	JD	583	13,125	05/11/2010	06/15/2017
171779-AF-8	CIENA CORP 4.000000% 03/15/2015			1	4	3,419,682	125.2500	4,258,500	3,400,000	3,419,137		(545)			4.000	3.734	MS	40,044	48,000	11/12/2010	03/15/2015
125509-BN-8	CIGNA CORP				2FE	2,989,620	97.6160	2,928,486	3,000,000	2,989,673		53			4.375	4.429	JD	8,385		12/01/2010	12/15/2020
990173-9B-4	CINCINNATI BELL INC TERM LOAN B			2	3FE		97.2220								0.000	0.000	FMAN		2,290	07/09/2010	06/11/2017
17314J-AA-1	CITIBANK NA				1FE	29,985,400	100.3420	30,102,570	30,000,000	29,998,173		7,330			1.625	1.650	MS	123,229	487,500	03/25/2009	03/30/2011
17314A-AE-2	CITIGROUP FUNDING INC			3	1FE	30,199,290	100.5770	30,173,190	30,000,000	30,122,932		(76,358)			0.603	0.265	MJSD	1,005	195,026	03/22/2010	03/30/2012
172967-CK-5	CITIGROUP INC				1FE	5,028,200	106.1050	5,305,275	5,000,000	5,022,849		(5,351)			5.125	4.973	MN	39,861	256,250	02/12/2010	05/05/2014
172967-EH-0	CITIGROUP INC	0			1FE	5,024,350	108.4700	5,423,485	5,000,000	5,022,088		(2,262)			6.000	5.918	FA	113,333	150,000	02/23/2010	08/15/2017
172967-ES-6	CITIGROUP INC	0			1FE	4,935,950	109.5530	5,477,635	5,000,000	4,941,262		5,312			6.125	6.325	MN	39,132	306,250	02/12/2010	05/15/2018
172967-EZ-0	CITIGROUP INC				1FE	1,989,900	107.7450	2,154,894	2,000,000	1,992,177		1,806			5.500	5.690	AO	23,222	116,417	09/17/2009	10/15/2014
172967-FD-8	CITIGROUP INC				1FE	15,215,450	104.7100	15,706,455	15,000,000	15,200,228		(15,222)			4.750	4.413	MN	83,125	356,250	08/02/2010	05/19/2015
172967-FH-9	CITIGROUP INC				1FE	18,355,968	104.2510	18,765,162	18,000,000	18,353,088		(2,880)			4.587	4.145	JD	36,696		12/01/2010	12/15/2015
18451Q-AD-0	CLEAR CHANNEL WORLDWIDE			1	4FE	3,930,000	109.5000	4,106,250	3,750,000	3,918,644		(11,356)			9.250	9.485	JD	15,417	206,583	07/28/2010	12/15/2017
186108-CE-4	CLEVELAND ELECTRIC ILLUM				2FE	4,766,884	95.5390	5,732,334	6,000,000	4,800,470		14,177			5.950	5.993	JD	15,867	357,000	12/04/2006	12/15/2036
189054-AQ-2	CLOROX				2FE	5,073,656	106.8140	5,383,400	5,040,000	5,072,572		(15,088)			5.000	4.280	MS	84,000	252,000	08/27/2009	03/01/2013
12572Q-AD-7	CME GROUP INC				1FE	3,290,310	110.7250	3,321,741	3,000,000	3,213,937		(64,008)			5.750	5.325	FA	65,167	172,500	10/15/2009	02/15/2014
12572X-AA-8	CME GROUP INDEX SERVICES				1FE	9,980,000	100.6420	10,064,230	10,000,000	9,981,674		1,674			4.400	4.425	MS	129,556	216,333	03/08/2010	03/15/2018
125896-BC-3	CMS ENERGY CORP				3FE	3,507,000	117.6210	3,528,636	3,000,000	3,492,272		(14,728)			8.750	6.223	JD	11,667	131,250	08/25/2010	06/15/2019
125896-BE-9	CMS ENERGY CORP				3FE	2,135,000	102.0530	2,041,064	2,000,000	2,041,064	(91,459)	(2,477)			6.250	5.319	FA	52,083		10/06/2010	02/01/2020
125896-AW-0	CMS ENERGY CORP 2.875000% 12/01/2024			1	3FE	3,076,833	144.8750	3,694,313	2,550,000	2,665,409		(128,627)			2.875	(1.962)	JD	6,109	73,313	07/11/2008	12/01/2024
191216-AP-5	COCA-COLA CO/THE				1FE	14,965,500	95.9840	14,397,630	15,000,000	14,966,351		851			1.500	1.548	MN	28,750		11/04/2010	11/15/2015
191216-AR-1	COCA-COLA CO/THE				1FE	9,969,400	93.8290	9,382,890	10,000,000	9,969,735		335			3.150	3.186	MN	40,250		11/04/2010	11/15/2020
191219-AW-4	COCA-COLA ENTERPRISES				1FE	5,181,758	125.4840	6,274,185	5,000,000	5,144,526		(5,056)			7.000	6.280	AO	87,500	350,000	04/19/2006	10/01/2026
191219-BV-5	COCA-COLA ENTERPRISES				1FE	5,055,700	107.7610	5,388,045	5,000,000	5,041,171		(8,905)			4.250	4.047	MS	70,833	212,500	05/01/2009	03/01/2015
19122T-AA-7	COCA-COLA ENTERPRISES				2FE	9,987,400	99.0250	9,902,550	10,000,000	9,987,963		563			1.125	1.168	MN	15,313		11/08/2010	11/12/2013
20030N-AG-6	COMCAST CORP				2FE	5,252,150	107.7410	5,387,035	5,000,000	5,222,546		(29,604)			4.950	4.032	JD	11,000	180,865	03/01/2010	06/15/2016
20030N-AG-6	COMCAST CORP	0			2FE	1,575,645	107.7410	1,616,111	1,500,000	1,566,764		(8,881)			4.950	4.032	JD	3,300	54,260	03/01/2010	06/15/2016
20030N-AR-2	COMCAST CORP	0			2FE	9,165,890	111.0240	9,437,023	8,500,000	9,115,066		(50,824)			5.875	4.668	FA	188,653	249,688	04/13/2010	02/15/2018
200340-AN-7	COMERICA INC				1FE	4,993,800	98.8570	4,942,870	5,000,000	4,994,138		338			3.000	3.027	MS	43,750		09/13/2010	09/16/2015
201723-AJ-2	COMMERCIAL METALS CO				2FE	3,993,120	101.7420	4,069,676	4,000,000	3,994,349		536			7.350	7.406	FA	111,067	294,000	07/30/2008	08/15/2018
202795-HN-3	COMMONWEALTH EDISON				2FE	3,783,823	114.1230	4,564,924	4,000,000	3,829,640		24,091			5.950	5.760	FA	89,911	238,000	11/13/2006	08/15/2016
202795-HS-2	COMMONWEALTH EDISON				2FE	1,890,957	114.0670	2,281,338	2,000,000	1,912,797		9,904			6.150	6.200	MS	36,217	123,000	09/04/2007	09/15/2017
202795-HU-7	COMMONWEALTH EDISON				2FE	5,422,500	112.1260	5,606,305	5,000,000	5,387,260		(35,240)			5.800	4.528	MS	85,389	145,000	03/15/2010	03/15/2018
202795-HV-5	COMMONWEALTH EDISON				2FE	9,247,780	98.4110	9,103,027	9,250,000	9,247,856		76			4.000	4.002	FA	153,139		07/26/2010	08/01/2020
203372-AG-2	COMMSCOPE INC 3.250000% 07/01/2015				4FE	1,118,695	130.0000	1,300,000	1,000,000	1,091,141		(19,615)			3.250	1.165	JJ	16,250	35,479	07/30/2009	07/01/2015
12543D-AF-7	COMMUNITY HEALTH SYSTEMS			1	4FE	3,067,500	105.0000	3,150,000	3,000,000	3,049,389		(16,871)			8.875	9.954	JJ	122,771	266,250	11/30/2009	07/15/2015
205363-AK-0	COMPUTER SCIENCES CORP				2FE	4,845,756	106.9280	5,346,410	5,000,000	4,920,866		32,503			5.500	5.657	MS	80,972	275,000	02/27/2008	03/15/2013
205826-AF-7	COMTECH TELECOMMUNICATIO 3.000000% 05/01			1	2Z	2,338,961	104.0000	2,080,000	2,000,000	2,260,901	80	(77,331)			3.000	(0.840)	MN	10,000	60,000	01/28/2010	05/01/2029
207900-CB-5	CONNECTICUT DEV WTR AQUARION WTR 07			1	1	8,981,923	82.0420	7,482,230	9,120,000	8,988,501		2,245			5.100	5.252	MS	155,040	465,120	11/26/2007	09/01/2037
20854P-AC-3	CONSOL ENERGY INC			1	4FE	5,723,750	106.5000	5,857,500	5,500,000	5,707,969		(15,781)			8.000	7.666	AO	110,000	220,000	07/12/2010	04/01/2017
209615-CA-9	CONSOLIDATED NATURAL GAS				2FE	5,512,195	108.7360	6,524,148	6,000,000	5,678,191		69,929			5.000	5.040	JD	25,000	300,000	11/15/2004	12/01/2014
210518-BV-7	CONSUMERS ENERGY COMPANY				2FE	7,448,140	107.9520	7,556,647	7,000,000	7,298,698		(123,454)			5.375	3.420	AO	79,431	376,250	10/08/2009	04/15/2013
210518-CQ-7	CONSUMERS ENERGY COMPANY				2FE	1,602,449	112.5700	1,969,979	1,750,000	1,628,355		11,663			5.650	5.701	MS	29,113	98,875	03/10/2008	09/15/2018
210518-CD-6	CONSUMERS ENERGY-ITC				2FE	2,380,532	104.2740	2,606,840	2,500,000	2,465,863		28,524			5.000	5.476	FA	47,222	125,000	02/21/2006	02/15/2012
212015-AE-1	CONTINENTAL RESOURCES			1	4FE	3,037,500	105.0000	3,150,000	3,000,000	3,036,538		(962)			7.125	7.445	AO	62,344		09/13/2010	04/01/2021
216871-AE-3	COOPER US INC			1	1FE	9,952,300	97.7750	9,777,480	10,000,000	9,952,561		261			3.875	3.945	JD	25,833		12/02/2010	12/15/2020
219023-AE-8	CORN PRODUCTS INTL INC				2FE	3,992,920	100.3040	4,012,168	4,000,000	3,993,289		369			3.200	3.323	MN	36,978		09/14/2010	11/01/2015
22025Y-AK-6	CORRECTIONS CORP OF AMER			1	3FE	3,157,500	106.1250	3,183,750	3,000,000	3,144,907		(12,593)			7.750	6.939	JD	19,375	116,250	07/14/2010	06/01/2017
221600-AC-6	COSTCO WHOLESALE CORP 0% 08/19/2017	8		1	1FE	411,700	163.8750	942,281	575,000	456,639		15,594			0.000	(23.243)	NA			01/03/2003	08/19/2017
224044-BF-3	COX COMMUNICATIONS INC				2FE	7,057,859	107.0150	8,026,110	7,500,000	7,337,374		59,458			4.625	5.453	JD	28,906	346,875	08/21/2009	06/01/2013
224044-BM-8	COX COMMUNICATIONS INC				2FE	5,168,680	110.0880	5,504,380	5,000,000	5,127,829		(28,745)			5.450	4.733	JD	12,111	272,500	07/21/2009	12/15/2014
067383-AB-5	CR BARD INC				1FE	9,997,500	100.7320	10,073,160	10,000,000	9,997,514		14			2.875	2.923	JJ	8,785		12/15/2010	01/15/2016
12626P-AK-9	CRH AMERICA INC				2FE	6,985,930	99.3610	6,955,270	7,000,000	6,986,094		164			4.125	4.266	JJ	19,250		11/30/2010	01/15/2016
12626P-AL-7	CRH AMERICA INC				2FE	4,997,200	98.8610	4,943,045	5,000,000	4,997,214		14			5.750	5.836	JJ	19,167		11/30/2010	01/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC			1	4FE	2,491,844	107.1250	2,624,563	2,450,000	2,489,589		(2,255)			8.875	9.324	FA	82,143	111,739	08/06/2010	02/15/2018
126304-AK-0	CSC HOLDINGS INC				3FE	4,642,500	108.5000	4,882,500	4,500,000	4,636,217		(6,283)			7.625	7.101	JJ	158,219	114,375	07/26/2010	07/15/2018
126307-AB-3	CSC HOLDINGS INC			1	3FE	10,402,500	108.5000	10,850,000	10,000,000	10,345,722		(55,506)			8.500	8.400	JD	37,778	616,250	06/24/2010	06/15/2015
126304-AG-9	CSC HOLDINGS LLC				3FE	2,085,000	111.2500	2,225,000	2,000,000	2,081,151		(3,849)			7.875	7.137	FA	59,500	78,750	07/19/2010	02/15/2018
126307-AA-5	CSC HOLDINGS LLC				3FE	2,593,750	109.8750	2,746,875	2,500,000	2,581,952		(11,798)			8.500	7.354	AO	44,861	106,250	06/10/2010	04/15/2014
126408-GJ-6	CSX CORP				2FE	3,476,769	109.4550	4,378,208	4,000,000	3,588,861		48,810			5.600	5.636	MN	37,333	224,000	04/20/2007	05/01/2017
126408-GL-1	CSX CORP				2FE	2,857,014	109.0340	3,271,005	3,000,000	2,925,825		30,136			5.750	5.832	MS	50,792	172,500	09/04/2007	03/15/2013
126408-GM-9	CSX CORP				2FE	905,089	114.7160	1,147,161	1,000,000	921,983		7,856			6.250	6.070	MS	18,403	62,500	10/29/2007	03/15/2018
126408-GN-7	CSX CORP				2FE	5,696,350	113.6430	5,682,140	5,000,000	5,614,127		(82,223)			6.250	3.139	AO	78,125	156,250	05/17/2010	04/01/2015
126650-BJ-8	CVS CAREMARK CORP				2FE	2,699,814	109.9710	3,299,124	3,000,000	2,719,771		8,697			6.250	6.340	JD	15,625	187,500	05/22/2007	06/01/2027
126650-BT-6	CVS CAREMARK CORP				2FE	9,985,400	101.6290	10,162,920	10,000,000	9,987,085		1,685			3.250	3.282	MN	38,819	162,500	05/13/2010	05/18/2015
23331A-AZ-2	D.R. HORTON INC				3FE	7,767,500	102.7500	8,220,000	8,000,000	7,789,900		21,907			6.500	7.102	AO	109,778	357,500	06/18/2010	04/15/2016
233835-AW-7	DAIMLERCHRYSLER NA HLDG		R		2FE	14,777,916	113.2070	14,978,405	13,231,000	14,428,540		(349,375)			6.500	3.176	MN	109,891	860,015	02/12/2010	11/15/2013
23383F-BU-8	DAIMLERCHRYSLER NA HLDG		R		2FE	5,913,699	103.3280	6,199,686	6,000,000	5,980,989		26,384			5.750	5.854	MS	108,292	345,000	09/05/2006	09/08/2011
235851-AG-7	DANAHER CORP				1FE	2,965,417	113.1760	3,395,289	3,000,000	2,973,347		2,992			5.625	5.775	JJ	77,813	168,750	12/06/2007	01/15/2018
235851-AF-9	DANAHER CORP 0% 01/22/2021		@	1	1FE	364,963	137.0000	685,000	500,000	394,273		9,203			0.000	(5.158)	NA		698	04/18/2005	01/22/2021
237194-AG-0	DARDEN RESTAURANTS INC				2FE	2,532,831	110.4220	3,312,648	3,000,000	2,621,637		39,482			6.200	6.220	AO	39,267	186,000	10/10/2007	10/15/2017
237266-AB-7	DARLING INTERNATIONAL IN			1	4FE	275,000	104.2500	286,688	275,000	275,000					8.500	9.386	JD	909		12/03/2010	12/15/2018
23918K-AL-2	DAVITA INC			1	4FE	2,375,000	99.5000	2,363,125	2,375,000	2,363,125	(11,875)				6.375	7.890	MN	29,861		10/05/2010	11/01/2018
23918K-AM-0	DAVITA INC			1	4FE	9,769,688	99.0000	9,528,750	9,625,000	9,528,750	(237,655)	(3,283)			6.625	7.335	MN	125,760		10/06/2010	11/01/2020
23311R-AD-8	DCP MIDSTREAM LLC				2FE	7,991,360	103.6440	8,291,488	8,000,000	7,991,900		540			5.350	5.372	MS	126,022	218,756	03/08/2010	03/15/2020
241627-AS-7	DE SOTO PARISH LA PCR CLECO UTIL 99 REF			1	2FE	2,340,309	100.2420	2,370,723	2,365,000	2,345,157		569			5.875	5.915	MS	46,315	138,944	08/20/1999	09/01/2029
242370-AA-2	DEAN FOODS CO				4FE	769,300	91.7500	720,238	785,000	720,238	(50,960)	1,898			7.000	7.397	JD	4,579	54,950	01/15/2010	06/01/2016
245217-AR-5	DEL MONTE FOODS CO			1	3FE	9,701,350	116.6250	10,694,513	9,170,000	9,678,340		(23,010)			7.500	6.677	AO	145,192	343,875	09/02/2010	10/15/2019
246387-LT-9	DELAWARE ECON DEV PCR DELMARVA PWR 02B			1	2FE	5,880,000	100.2640	5,895,523	5,880,000	5,880,000					5.200	5.201	FA	127,400	305,760	05/21/2002	02/01/2019
24702R-AD-3	DELL INC				1FE	5,420,800	107.3460	5,367,315	5,000,000	5,355,675		(65,125)			4.700	1.525	AO	49,611	117,500	07/22/2010	04/15/2013
24702R-AL-5	DELL INC				1FE	7,915,870	97.4770	7,798,136	8,000,000	7,916,573		703			2.300	2.539	MS	56,733		12/14/2010	09/10/2015
24736V-AA-0	DELTA AIR LINES				2FE	3,105,000	106.2500	3,187,500	3,000,000	3,098,770		(6,230)			6.200	5.415	JJ	92,483		08/19/2010	07/02/2018
247361-ZH-4	DELTA AIR LINES 2010-2A			2	2FE	10,000,000	100.3750	10,037,500	10,000,000	10,000,000					4.950	4.950	MN	53,625		11/15/2010	05/23/2019
247916-AB-5	DENBURY RESOURCES INC			1	4FE	715,500	111.5000	752,625	675,000	708,539		(6,497)			9.750	8.899	MS	21,938	65,813	12/01/2009	03/01/2016
24823U-AF-5	DENBURY RESOURCES INC			1	4FE	1,294,713	103.5000	1,355,850	1,310,000	1,296,955		2,088			7.500	12.248	JD	4,367	98,250	12/01/2009	12/15/2015
24823U-AG-3	DENBURY RESOURCES INC			1	4FE	3,217,500	108.5000	3,255,000	3,000,000	3,209,704		(7,796)			8.250	7.126	FA	93,500		08/24/2010	02/15/2020
251591-AM-5	DEVELOPERS DIVERS REALTY				3FE	2,872,500	102.8650	3,085,965	3,000,000	2,881,951		9,451			5.500	6.555	MN	27,500	82,500	08/02/2010	05/01/2015
25271C-AG-7	DIAMOND OFFSHORE DRILL				2FE	2,176,800	108.7560	2,175,112	2,000,000	2,144,254		(32,546)			5.150	3.055	MS	34,333	103,000	02/09/2010	09/01/2014
25271C-AJ-1	DIAMOND OFFSHORE DRILL				2FE	3,225,750	108.1200	3,243,612	3,000,000	3,191,253		(34,497)			4.875	3.337	JJ	73,125	73,125	02/08/2010	07/01/2015
25459H-AN-5	DIRECTV HOLDINGS LLC				2FE	19,984,400	101.5920	20,318,460	20,000,000	19,986,728		2,328			3.550	3.576	MS	209,056	362,889	03/08/2010	03/15/2015
25466A-AB-7	DISCOVER BANK				2FE	4,965,350	107.5040	5,375,210	5,000,000	4,967,102		1,752			7.000	7.098	AO	73,889	175,000	04/12/2010	04/15/2020
254709-AD-0	DISCOVER FINANCIAL SVS				2FE	3,240,086	104.1200	4,685,405	4,500,000	3,469,872		102,847			6.450	6.478	JD	15,319	290,250	06/05/2007	06/12/2017
25470D-AB-5	DISCOVERY COMMUNICATIONS				2FE	7,488,825	103.5340	7,765,028	7,500,000	7,490,016		1,191			3.700	3.728	JD	23,125	137,208	05/26/2010	06/01/2015
27876G-BH-0	DISH DBS CORP				3FE	7,000,000	106.2500	7,171,875	6,750,000	6,980,230		(19,770)			7.750	6.843	MN	45,047	261,563	07/22/2010	05/31/2015
255100-AA-7	DIVERSEY INC			1	4FE	3,176,875	108.5000	3,309,250	3,050,000	3,169,159		(7,716)			8.250	9.381	MN	32,152	174,797	07/08/2010	11/15/2019
25746U-AT-6	DOMINION RESOURCES INC 2.125000% 12/15/2			1	2FE	1,531,104	121.8750	1,828,125	1,500,000	1,510,832		(11,188)			2.125	1.362	JD	1,417	31,875	03/02/2009	12/15/2023
257867-AT-8	DONNELLEY (R.R.) & SONS				2FE	2,175,383	102.2240	2,555,590	2,500,000	2,247,753		31,094			6.125	6.248	JJ	70,608	153,125	01/03/2007	01/15/2017
260543-BZ-5	DOW CHEMICAL CO/THE				2FE	9,998,500	105.4180	10,541,790	10,000,000	9,999,168		482			4.850	4.894	FA	183,222	495,778	08/04/2009	08/15/2012
260543-CC-5	DOW CHEMICAL CO/THE			1	2FE	9,972,500	95.7900	9,578,980	10,000,000	9,972,821		321			4.250	4.294	MN	61,389		11/04/2010	11/15/2020
260543-BV-4	DOW CHEMICAL COMPANY				2FE	4,142,425	108.1730	4,867,776	4,500,000	4,209,043		29,504			5.700	5.778	MN	32,775	256,500	05/01/2008	05/15/2018
26138E-AG-4	DR PEPPER SNAPPLE GROUP				2FE	5,650,313	110.2730	5,789,354	5,250,000	5,510,622		(104,798)			6.120	3.872	MN	53,550	321,300	08/25/2009	05/01/2013
26138E-AH-2	DR PEPPER SNAPPLE GROUP				2FE	1,930,501	119.1610	2,383,222	2,000,000	1,942,818		5,713			6.820	6.825	MN	22,733	136,400	04/25/2008	05/01/2018
26157V-9C-3	DRESSER, INC. 2ND LIEN			2	4FE	746,349	99.3590	745,196	750,000	743,669	613	598			6.034	6.548	MJSD	5,532	43,719	12/18/2009	05/04/2015
26442E-AA-8	DUKE ENERGY OHIO INC				1FE	3,998,400	111.4750	4,458,992	4,000,000	3,998,624		129			5.450	5.471	AO	54,500	218,000	03/18/2009	04/01/2019
266233-AC-9	DUQUENSE LIGHT HLDGS INC				3FE	2,978,160	99.2560	2,977,668	3,000,000	2,977,668	(967)	475			6.400	6.505	MS	57,600		09/08/2010	09/15/2020
263534-BS-7	E.I. DU PONT DE NEMOURS				1FE	1,062,942	107.4070	1,155,696	1,076,000	1,069,597		2,900			5.000	5.181	JJ	24,808	53,800	11/28/2007	01/15/2013
263534-BU-2	E.I. DU PONT DE NEMOURS				1FE	2,475,200	109.3770	2,734,428	2,500,000	2,486,525		4,842			5.000	5.187	JJ	57,639	125,000	07/23/2008	07/15/2013
277432-AJ-9	EASTMAN CHEMICAL CO				2FE	9,988,400	98.7750	9,877,530	10,000,000	9,988,526		126			3.000	3.034	JD	17,500		12/01/2010	12/15/2015
277432-AK-6	EASTMAN CHEMICAL CO				2FE	6,995,660	98.0150	6,861,050	7,000,000	6,995,680		20			4.500	4.562	JJ	18,375		12/01/2010	01/15/2021
278642-AA-1	EBAY INC				1FE	1,995,860	99.0010	1,980,018	2,000,000	1,996,102		242			0.875	0.934	AO	3,063		10/21/2010	10/15/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
278642-AB-9	EBAY INC				1FE	9,963,000	95.9530	9,595,260	10,000,000	9,964,255		1,255			1.625	1.690	AO	28,438		10/21/2010	10/15/2015
27876G-AQ-1	ECHOSTAR DBS CORP				3FE	2,384,927	103.0000	2,472,000	2,400,000	2,398,369		1,998			6.375	6.199	AO	38,250	153,000	11/21/2007	10/01/2011
27876G-BE-7	ECHOSTAR DBS CORP				3FE	8,860,313	103.2500	9,034,375	8,750,000	8,852,317		(7,995)			7.125	6.848	FA	259,766	311,719	07/08/2010	02/01/2016
281020-AF-4	EDISON INTERNATIONAL				2FE	4,990,550	99.2940	4,964,700	5,000,000	4,990,895		345			3.750	3.778	MS	54,167		09/14/2010	09/15/2017
28336L-BT-5	EL PASO CORP				3FE	5,275,000	116.0000	5,800,000	5,000,000	5,255,252		(19,748)			8.250	7.043	FA	155,833	206,250	07/02/2010	02/15/2016
28336L-AE-9	EL PASO CORPORATION				3FE	1,040,000	105.3570	1,053,567	1,000,000	1,014,617		(9,253)			7.875	6.800	JD	3,500	78,750	01/24/2008	06/15/2012
28336L-BQ-1	EL PASO CORPORATION				3FE	7,780,625	105.5310	8,178,691	7,750,000	7,778,989		(1,636)			7.000	6.926	JD	24,111	271,250	07/08/2010	06/15/2017
28336L-BR-9	EL PASO NATURAL GAS				3FE	1,575,000	107.0510	1,605,773	1,500,000	1,571,841		(3,159)			7.250	6.426	JD	9,063	54,375	07/26/2010	06/01/2018
28370T-AA-7	EL PASO PIPELINE PART OP				3FE	1,325,000	104.9190	1,390,178	1,325,000	1,325,000					6.500	6.500	AO	21,531	43,302	03/25/2010	04/01/2020
532457-BD-9	ELI LILLY & CO				1FE	6,992,860	103.1740	7,222,208	7,000,000	6,997,102		2,364			3.550	3.586	MS	79,382	248,500	03/03/2009	03/06/2012
268648-AK-8	EMC CORP 1.750000% 12/01/2011				1FE	2,385,500	144.6250	3,615,625	2,500,000	2,460,191		42,023			1.750	3.530	JD	3,646	43,750	03/09/2009	12/01/2011
268648-AM-4	EMC CORP 1.750000% 12/01/2013				1FE	12,174,529	150.6250	17,849,063	11,850,000	12,084,784		(78,854)			1.750	1.058	JD	17,281	207,375	11/11/2009	12/01/2013
29250R-AS-5	ENBRIDGE ENERGY PARTNERS				2FE	4,997,950	104.8100	5,240,485	5,000,000	4,998,083		133			5.200	5.229	MS	76,556	139,389	02/25/2010	03/15/2020
29255W-AJ-9	ENCORE ACQUISITION CO			1	4FE	1,417,000	111.0000	1,443,000	1,300,000	1,407,819		(9,181)			9.500	7.415	MN	20,583	61,750	07/20/2010	05/01/2016
29264F-AB-2	ENDO PHARMACEUT HLDGS IN 1.750000% 04/15				3	2,052,832	133.0000	2,660,000	2,000,000	2,033,564	186,123	(7,560)			1.750	1.346	AO	7,389	38,972	06/09/2008	04/15/2015
292680-AG-0	ENERGY FUTURE HOLDINGS			1	4FE	500,000	102.8770	514,387	500,000	500,000					10.000	10.000	JJ	23,056	25,417	01/07/2010	01/15/2020
29273V-AC-4	ENERGY TRANSFER EQUITY				3FE	4,045,000	103.0000	4,120,000	4,000,000	4,044,127		(873)			7.500	7.375	AO	84,167		09/15/2010	10/15/2020
29273R-AE-9	ENERGY TRANSFER PARTNERS				2FE	2,739,075	109.9290	3,297,855	3,000,000	2,796,102		25,393			6.125	6.138	FA	69,417	183,750	10/18/2006	02/15/2017
29275Y-AA-0	ENERSYS 3.375000% 06/01/2038			1	4FE	1,312,000	112.1250	1,545,083	1,378,000	1,291,015		(20,985)			3.375	4.543	JD	3,876	40,129	06/11/2010	06/01/2038
29355X-AB-3	ENPRO INDUSTRIES INC 3.937500% 10/15/201				4	2,473,711	139.2500	2,785,000	2,000,000	2,309,054	392,653	(63,599)			3.938	0.667	AO	16,625	78,750	07/21/2008	10/15/2015
29364D-AN-0	ENTERGY ARKANSAS INC				1FE	2,499,825	109.0210	2,725,525	2,500,000	2,499,904		34			5.400	5.449	FA	56,250	135,000	07/14/2008	08/01/2013
29364D-AQ-3	ENTERGY ARKANSAS INC			1	1FE	4,998,550	96.2960	4,814,815	5,000,000	4,998,566		16			3.750	3.651	FA	25,521		11/09/2010	02/15/2021
29365P-AN-2	ENTERGY GULF STATES LA				2FE	2,754,746	109.8960	3,296,889	3,000,000	2,799,740		20,133			6.000	6.090	MN	30,000	180,000	05/16/2008	05/01/2018
29365T-AB-0	ENTERGY TEXAS INC				2FE	2,997,390	102.1210	3,063,624	3,000,000	2,997,678		288			3.600	3.632	JD	9,000	55,800	05/18/2010	06/01/2015
29379V-AR-4	ENTERPRISE PRODUCTS OPER				2FE	9,150,460	103.1570	9,284,112	9,000,000	9,140,459		(10,001)			3.700	3.340	JD	27,750	176,675	08/19/2010	06/01/2015
26875P-AF-8	EOG RESOURCES INC				1FE	5,987,700	100.6950	6,041,676	6,000,000	5,989,105		1,405			2.950	3.014	JD	14,750	93,908	05/17/2010	06/01/2015
26875P-AH-4	EOG RESOURCES INC				1FE	4,986,800	97.7500	4,887,505	5,000,000	4,987,051		251			2.500	2.402	FA	13,194		11/18/2010	02/01/2016
29444U-AJ-5	EQUINIX INC			1	4FE	6,375,000	104.5000	6,426,750	6,150,000	6,360,628		(14,372)			8.125	7.912	MS	166,563	247,068	07/21/2010	03/01/2018
29444U-AG-1	EQUINIX INC 3.000000% 10/15/2014				4FE	4,721,561	100.1250	4,755,938	4,750,000	4,697,085	(25,319)	844			3.000	3.100	AO	30,083	30,000	10/25/2010	10/15/2014
294549-AR-1	EQUITABLE RESRCS				2FE	2,861,473	108.3570	3,250,710	3,000,000	2,887,121		11,522			6.500	6.625	AO	48,750	195,000	03/13/2008	04/01/2018
26882P-BB-7	ERAC USA FINANCE COMPANY				2FE	1,585,538	111.0130	2,220,266	2,000,000	1,661,289		33,731			6.375	6.394	AO	26,917	127,500	10/10/2007	10/15/2017
26884T-AB-8	ERAC USA FINANCE COMPANY				2FE	9,984,600	101.7860	10,178,570	10,000,000	9,987,055		2,455			2.750	2.831	JJ	137,500		06/24/2010	07/01/2013
297425-AG-5	ESTERLINE TECHNOLOGIES C			1	3FE	4,046,419	103.0000	3,908,850	3,795,000	3,908,850	(133,362)	(4,207)			7.000	6.018	FA	109,950		10/28/2010	08/01/2020
298736-AF-6	EURONET WORLDWIDE INC 3.500000% 10/15/20			1	4FE	2,953,750	98.8750	2,966,250	3,000,000	2,954,209		459			3.500	4.314	AO	22,167	26,250	11/17/2010	10/15/2025
30704@-AA-2	FAMILY DOLLAR STORES, SER 2005-A TR. A				2	2,600,000	106.9890	2,781,725	2,600,000	2,593,641		141			5.410	5.410	MS	36,728	140,660	09/06/2005	09/27/2015
307048-AB-0	FAMILY DOLLAR STORES, SER 2005-A TR. B				2	4,400,000	105.4900	4,641,545	4,400,000	4,389,437		437			5.240	5.240	MS	60,202	230,560	09/06/2005	09/27/2015
314275-AB-4	FEDERATED RETAIL HOLDING				3FE	1,145,712	103.2500	1,290,625	1,250,000	1,212,475		28,598			5.350	5.375	MS	19,691	66,875	03/07/2007	03/15/2012
30241L-AF-6	FEI COMPANY 2.875000% 06/01/2013				4	1,702,428	111.5000	1,784,000	1,600,000	1,642,453	26,081	(17,464)			2.875	1.729	JD	3,833	46,000	09/04/2007	06/01/2013
31620M-AA-4	FIDELITY NATIONAL INFORM			1	3FE	7,314,500	105.2500	7,472,750	7,100,000	7,301,220		(13,280)			7.625	8.184	JJ	248,130		07/14/2010	07/15/2017
31620M-AC-0	FIDELITY NATIONAL INFORM			1	3FE	9,371,563	105.7500	9,570,375	9,050,000	9,355,005		(16,558)			7.875	8.091	JJ	326,648		07/09/2010	07/15/2020
31620R-AC-9	FIDELITY NATL FINANCIAL	D			2FE	4,994,850	99.7750	4,988,760	5,000,000	4,995,238		388			6.600	6.651	MN	42,167	174,167	04/30/2010	05/15/2017
33766J-AB-9	FIRSTENERGY SOLUTIONS CO				2FE	4,997,800	105.0080	5,250,420	5,000,000	4,998,305		364			4.800	4.831	FA	90,667	245,333	08/04/2009	02/15/2015
337738-AH-1	FISERV INC				2FE	2,993,190	99.0180	2,970,546	3,000,000	2,993,540		350			3.125	3.193	AO	26,042		09/14/2010	10/01/2015
338032-AX-3	FISHER SCIENTIFIC INTL 3.250000% 03/01/2			1	2FE	4,371,610	139.6250	5,445,375	3,900,000	3,927,972		(170,331)			3.250	(0.870)	MS	42,250	126,750	03/25/2009	03/01/2024
340711-AR-1	FLORIDA GAS TRANSMISSION				2FE	6,998,740	103.2170	7,225,176	7,000,000	6,998,844		104			4.000	3.994	JJ	126,000		07/08/2010	07/15/2015
341099-CK-3	FLORIDA POWER CORP				1FE	1,912,614	112.9120	2,258,234	2,000,000	1,928,621		7,316			5.650	5.692	JD	5,022	113,000	06/11/2008	06/15/2018
345397-VL-4	FORD MOTOR CREDIT CO LLC				3FE	4,270,000	112.6160	4,504,628	4,000,000	4,245,113		(24,887)			8.700	6.816	AO	87,000	174,000	07/20/2010	10/01/2014
345397-VM-2	FORD MOTOR CREDIT CO LLC				3FE	4,715,000	116.3410	4,653,652	4,000,000	4,653,652	(48,694)	(12,654)			8.125	5.619	JJ	149,861		10/08/2010	01/15/2020
345397-VN-0	FORD MOTOR CREDIT CO LLC				3FE	1,691,126	107.4610	1,826,840	1,700,000	1,692,231		1,105			7.000	7.153	AO	25,122	61,483	04/06/2010	04/15/2015
345397-VP-5	FORD MOTOR CREDIT CO LLC				3FE	2,166,670	105.0990	2,312,180	2,200,000	2,168,206		1,536			6.625	6.938	FA	59,515		07/28/2010	08/15/2017
346091-AZ-4	FOREST OIL CORPORATION			1	4FE	5,291,000	101.5000	5,481,000	5,400,000	5,294,570		3,570			7.250	10.162	JD	17,400	195,750	07/23/2010	06/15/2019
346091-BE-0	FOREST OIL CORPORATION				4FE	1,042,500	109.2500	1,092,500	1,000,000	1,032,912		(9,081)			8.500	7.297	FA	32,111	85,000	12/07/2009	02/15/2014
346668-CZ-7	FORSYTH MT PCR NORTHWESTERN 06			1	1FE	37,081,882	99.9020	37,513,201	37,550,000	37,144,601		22,653			4.650	4.833	FA	727,531	1,746,075	01/25/2008	08/01/2023
302570-BJ-4	FPL GROUP CAPITAL INC				2FE	4,998,350	97.9260	4,896,325	5,000,000	4,998,454		104			2.600	2.609	MS	43,694		08/26/2010	09/01/2015
354613-AE-1	FRANKLIN RESOURCES INC				1FE	14,973,450	101.3490	15,202,395	15,000,000	14,978,755		5,305			2.000	2.061	MN	34,167	150,000	05/17/2010	05/20/2013
355217-AB-6	FRANKLIN WI SOLID WST MGMT 03A RMKT				2FE	5,750,000	103.6780	5,961,485	5,750,000	5,750,000					4.950	4.950	MN	47,438	284,625	04/27/2006	04/01/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
355217-AF-7	FRANKLIN WI SOLID WST MGMT 06 A				2FE	5,000,000	103.4900	5,174,500	5,000,000	5,000,000					4.950	4.950	MN	41,250	247,500	05/11/2006	11/01/2016
17453B-AT-8	FRONTIER COMMUNICATIONS				3FE	4,825,000	104.5000	5,225,000	5,000,000	4,841,476		16,476			6.625	7.514	MS	97,535	165,625	06/18/2010	03/15/2015
35906A-AA-6	FRONTIER COMMUNICATIONS				3FE	2,575,000	110.7500	2,768,750	2,500,000	2,558,984		(15,082)			8.250	7.434	MN	34,375	206,250	12/03/2009	05/01/2014
35906A-AD-0	FRONTIER COMMUNICATIONS CORP				3FE	2,043,313	109.2500	2,185,000	2,000,000	2,039,696		(3,616)			7.875	7.331	AO	33,250	80,063	07/09/2010	04/15/2015
35906A-AF-5	FRONTIER COMMUNICATIONS CORP				3FE	1,203,750	109.7500	1,284,075	1,170,000	1,201,955		(1,795)			8.250	7.698	AO	20,378	49,067	07/13/2010	04/15/2017
35906A-AH-1	FRONTIER COMMUNICATIONS CORP				3FE	650,000	109.2500	710,125	650,000	650,000					8.500	8.500	AO	11,664	28,085	03/26/2010	04/15/2020
302941-AH-2	FTI CONSULTING INC			1	3FE	7,643,750	99.2500	7,443,750	7,500,000	7,443,750	(197,227)	(2,773)			6.750	6.886	AO	132,188		10/28/2010	10/01/2020
369300-AL-2	GENERAL CABLE CORP 4.500000% 11/15/2029				4FE	4,132,755	118.8750	4,746,679	3,993,000	4,100,614		(31,978)			4.500	4.238	MN	22,960	117,786	12/18/2009	11/15/2029
36962G-3U-6	GENERAL ELEC CAP CORP				1FE	13,820,500	109.0510	13,631,425	12,500,000	13,778,540		(41,960)			5.625	4.001	MN	117,188	351,563	09/15/2010	05/01/2018
36962G-4C-5	GENERAL ELEC CAP CORP				1FE	4,994,450	110.6760	5,533,795	5,000,000	4,996,090		1,021			5.900	5.926	MN	39,333	295,000	05/06/2009	05/13/2014
36962G-4L-5	GENERAL ELEC CAP CORP				1FE	19,971,800	101.7520	20,350,400	20,000,000	19,974,445		2,645			3.500	3.533	JD	3,889	351,944	06/21/2010	06/29/2015
36962G-4Q-4	GENERAL ELEC CAP CORP				1FE	9,984,900	100.0540	10,005,350	10,000,000	9,986,333		1,433			1.875	1.927	MS	54,688		09/13/2010	09/16/2013
36962G-4T-8	GENERAL ELEC CAP CORP				1FE	29,977,500	96.1350	28,840,650	30,000,000	29,978,118		618			2.250	2.266	MN	97,500		11/04/2010	11/09/2015
36962G-K9-4	GENERAL ELEC CAP CORP			3	1FE	1,435,000	97.0500	1,941,004	2,000,000	1,595,991		92,862			0.562	8.088	MJSD	530	12,076	03/16/2009	09/15/2014
36962G-W7-5	GENERAL ELEC CAP CORP			3	1FE	2,619,789	82.9800	4,149,015	5,000,000	2,811,600		94,487			0.683	5.648	FMAN	5,335	35,879	05/02/2006	05/05/2026
36967H-AJ-6	GENERAL ELEC CAP CORP			3	1FE	11,818,079	100.6690	11,815,509	11,737,000	11,789,655		(28,424)			0.603	0.247	MJSD	4,722	59,224	03/22/2010	06/08/2012
370334-BF-0	GENERAL MILLS INC				2FE	2,184,020	110.3970	2,207,942	2,000,000	2,153,903		(30,117)			5.200	3.230	MS	30,044	104,000	02/04/2010	03/17/2015
370334-BG-8	GENERAL MILLS INC				2FE	3,991,360	109.9160	4,396,652	4,000,000	3,995,213		1,660			5.250	5.333	FA	79,333	210,000	07/31/2008	08/15/2013
45957@-AD-8	GENERAL PARTS (INT'L GROUP) SER. A SR NT				3	900,000	101.2230	911,010	900,000	900,000					5.240	5.240	MN	7,860	35,370	10/08/2004	11/01/2011
45957@-AE-6	GENERAL PARTS (INT'L GROUP) SER. B SR NT				3	2,750,000	103.6070	2,849,182	2,750,000	2,750,000					5.980	5.980	MN	27,408	164,450	10/08/2004	11/01/2016
37247D-AN-6	GENWORTH FINANCIAL INC				2FE	5,979,540	102.3620	6,141,714	6,000,000	5,979,687		147			7.200	6.991	FA	46,800		11/17/2010	02/15/2021
372917-AQ-7	GENZYME CORP-GENL DIVISN				2FE	19,936,800	102.6640	20,532,700	20,000,000	19,943,080		6,280			3.625	3.690	JD	32,222	358,472	06/14/2010	06/15/2015
373298-BR-8	GEORGIA-PACIFIC				3FE	4,130,000	112.8750	4,515,000	4,000,000	4,128,947		(1,053)			7.750	7.428	MN	39,611	155,000	08/25/2010	11/15/2029
373298-CG-1	GEORGIA-PACIFIC CORP			1	3FE	1,025,663	103.7500	1,050,988	1,013,000	1,023,087		(2,576)			7.000	10.537	JJ	32,697	35,455	06/02/2010	01/15/2015
373298-CF-3	GEORGIA-PACIFIC LLC				3FE	4,122,500	114.2500	4,284,375	3,750,000	4,116,559		(5,941)			8.000	6.858	JJ	138,333		09/22/2010	01/15/2024
37331N-AA-9	GEORGIA-PACIFIC LLC			1	3FE	2,170,000	112.8750	2,257,500	2,000,000	2,158,404		(11,596)			8.250	6.203	MN	27,500	82,500	08/16/2010	05/01/2016
37331N-AB-7	GEORGIA-PACIFIC LLC				3FE	8,947,170	98.8680	8,898,111	9,000,000	8,898,111	(49,721)	662			5.400	5.475	MN	79,650		10/27/2010	11/01/2020
375558-AH-6	GILEAD SCIENCES INC .625000% 05/01/2013				1	5,509,066	110.2500	5,788,125	5,250,000	5,316,142		(31,500)			0.625	0.135	MN	5,469	32,813	09/22/2009	05/01/2013
375558-AM-5	GILEAD SCIENCES INC 1.625000% 05/01/2016				1	2,054,000	104.0000	2,080,000	2,000,000	2,050,393		(3,607)			1.625	1.137	MN	5,417	8,215	08/04/2010	05/01/2016
377372-AC-1	GLAXOSMITHKLINE CAP INC		F		1FE	5,375,100	108.5800	5,428,985	5,000,000	5,252,950		(102,039)			4.850	2.635	MN	30,986	242,500	10/14/2009	05/15/2013
377372-AD-9	GLAXOSMITHKLINE CAPITAL		R		1FE	10,506,218	114.3430	11,434,290	10,000,000	10,479,222		(42,200)			5.650	4.690	MN	72,194	565,000	03/09/2010	05/15/2018
38011M-AB-4	GMX RESOURCES INC 5.000000% 02/01/2013				4	700,000	84.2500	589,750	700,000	589,750	(110,250)				5.000	4.997	FA	14,583	17,500	03/31/2010	02/01/2013
38122N-AA-0	GOLDEN STATE CA TOBACCO CORP 03 A-2			1	1FE	4,000,000	115.7090	4,628,360	4,000,000	4,000,000					7.900	8.287	JD	26,333	316,000	07/03/2003	06/01/2042
38122N-AC-6	GOLDEN STATE CA TOBACCO CORP 03 A-4			1	1FE	6,832,000	115.4720	8,083,040	7,000,000	6,925,854		26,686			7.800	8.557	JD	45,500	546,000	08/07/2003	06/01/2042
38122N-AD-4	GOLDEN STATE CA TOBACCO CORP 03 A-5			1	1FE	39,311,625	115.6500	45,681,750	39,500,000	39,417,000		29,927			7.875	8.333	JD	259,219	3,110,625	08/07/2003	06/01/2042
05069M-30-6	GOLDMAN SACHS - RITS 2006-7			3	2FE	99,084	0.0000		11,924,998						0.089	7.822	FMAN			05/24/2006	06/08/2026
05069G-30-9	GOLDMAN SACHS - RITS 2006-8			3	2FE	55,541	0.0000		8,150,000						10.289	7.822	FMAN			05/24/2006	06/08/2026
74039F-30-4	GOLDMAN SACHS - RITS 2006-A 2006-A			13	2FE	265,328	0.0000		10,299,976						8.045	5.105	FMAN			07/25/2006	08/14/2026
38141E-A5-8	GOLDMAN SACHS GROUP INC				1FE	1,981,980	103.3360	2,066,722	2,000,000	1,983,109		1,129			5.375	5.507	MS	31,653	55,840	03/01/2010	03/15/2020
38141E-A5-8	GOLDMAN SACHS GROUP INC	0			1FE	4,954,950	103.3360	5,166,805	5,000,000	4,957,772		2,822			5.375	5.507	MS	79,132	139,601	03/01/2010	03/15/2020
38141E-A7-4	GOLDMAN SACHS GROUP INC				1FE	9,988,200	101.8910	10,189,120	10,000,000	9,989,120		920			3.700	3.733	FA	157,250		07/21/2010	08/01/2015
38141G-EE-0	GOLDMAN SACHS GROUP INC	0			1FE	10,390,500	107.4400	10,744,020	10,000,000	10,338,573		(51,927)			5.350	4.589	JJ	246,694	267,500	02/09/2010	01/15/2016
38141G-FM-1	GOLDMAN SACHS GROUP INC				1FE	10,583,000	110.1190	11,011,930	10,000,000	10,530,607		(52,393)			6.150	5.259	AO	153,750	615,000	02/08/2010	04/01/2018
38144L-AB-6	GOLDMAN SACHS GROUP INC				1FE	5,321,700	110.3550	5,517,755	5,000,000	5,290,410		(31,290)			6.250	5.207	MS	104,167	312,500	02/10/2010	09/01/2017
38146F-AG-6	GOLDMAN SACHS GROUP INC			3	1FE	36,165,344	100.2430	36,087,336	36,000,000	36,095,319		(70,025)			0.536	0.230	FMAN	28,388	134,931	09/09/2010	11/09/2011
382410-AC-2	GOODRICH PETROLEUM CORP 5.000000% 10/01/			1	4	4,277,710	97.3750	4,625,313	4,750,000	4,254,086	(28,347)	5,245			5.000	7.858	AO	59,375	137,813	07/13/2010	10/01/2029
391164-AD-2	GREAT PLAINS ENERGY INC				2FE	9,995,400	101.0190	10,101,860	10,000,000	9,995,967		567			2.750	2.771	FA	105,417		08/10/2010	08/15/2013
392485-AB-4	GREEKTOWN SUPERHOLDINGS			1	5	5,520,000	111.0000	6,660,000	6,000,000	5,553,811		33,811			13.000	19.346	JJ	392,167		06/25/2010	07/01/2015
398905-AF-6	GROUP 1 AUTOMOTIVE INC 3.000000% 03/15/2				4FE	2,000,000	124.3750	2,487,500	2,000,000	2,000,000					3.000	3.000	MS	17,667	28,833	03/17/2010	03/15/2020
401905-BK-9	GULF CST TX WST DISP RELIANT ENERGY 99				1FE	3,230,000	100.0000	3,230,000	3,230,000	3,230,000					4.700	4.700	JJ	75,905	151,810	04/14/1999	01/01/2011
406240-AB-6	HALLMARK CARDS INC. SERIES B SR NTS				2	10,685,500	109.9480	10,994,755	10,000,000	10,126,706		(73,397)			8.920	8.039	JJ	391,489	892,000	01/12/2000	07/23/2012
410345-AF-9	HANESBRANDS INC			1	4FE	2,966,000	107.2500	3,110,250	2,900,000	2,960,914		(5,086)			8.000	8.246	JD	10,311	198,222	07/13/2010	12/15/2016
410345-AH-5	HANESBRANDS INC			1	4FE	1,505,000	95.0000	1,425,000	1,500,000	1,425,000	(79,933)	(67)			6.375	6.987	JD	13,813		11/05/2010	12/15/2020
413875-AM-7	HARRIS CORPORATION				2FE	6,960,030	99.9950	6,999,629	7,000,000	6,960,277		247			4.400	4.489	JD	23,956		11/30/2010	12/15/2020
418056-AP-2	HASBRO INC				2FE	4,822,256	107.3280	5,366,415	5,000,000	4,859,216		16,081			6.300	6.340	MS	92,750	315,000	09/12/2007	09/15/2017
419800-HB-6	HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 07B			1	2FE	36,501,920	85.4620	31,719,221	37,115,000	36,576,370		22,918			4.600	4.752	MN	284,548	1,707,290	09/10/2007	05/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
419800-DV-6	HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 99B			1	2FE	9,149,430	100.2910	9,397,267	9,370,000	9,178,486		18,356			5.750	12.376	JD	44,898	538,775	05/18/2009	12/01/2018
419800-BX-4	HAWAII ST DEPT BUDGET & FIN SPL PURP R			1	2FE	8,707,466	94.8090	8,016,101	8,455,000	8,517,708		(20,649)			5.650	5.528	AO	119,427	477,708	12/16/1997	10/01/2027
404119-AX-7	HCA INC			1	3FE	13,087,900	106.6880	13,165,238	12,340,000	12,996,064		(89,222)			9.250	7.837	MN	145,852	709,475	06/24/2010	11/15/2016
404119-BF-5	HCA INC			1	3FE	3,224,900	109.5000	3,328,800	3,040,000	3,214,462		(10,438)			8.500	7.603	AO	54,551	129,200	07/01/2010	04/15/2019
404119-BJ-7	HCA INC			1	3FE	553,750	107.0000	535,000	500,000	535,000	(17,122)	(1,628)			7.875	5.644	FA	14,875		10/13/2010	02/15/2020
421924-BJ-9	HEALTHSOUTH CORP			1	4FE	5,000,000	103.2500	5,162,500	5,000,000	5,000,000					7.750	8.278	MS	90,417		09/28/2010	09/15/2022
423074-AJ-2	HEINZ (H.J.) CO.				2FE	5,997,900	109.6410	6,578,478	6,000,000	5,998,865		407			5.350	5.358	JJ	148,017	321,000	07/09/2008	07/15/2013
127914-AB-5	HELIX ENERGY SOLUTIONS 3.250000% 12/15/2			1	4	2,100,340	96.5000	1,930,000	2,000,000	1,853,143	(98,187)	(40,372)			3.250	4.181	JD	2,889	65,000	05/19/2010	12/15/2025
427866-AR-9	HERSHEY COMPANY				1FE	11,023,900	100.8500	11,093,478	11,000,000	11,023,802		(98)			4.125	4.082	JD	22,688		12/08/2010	12/01/2020
427866-AR-9	HERSHEY COMPANY	0			1FE	4,991,950	100.8500	5,042,490	5,000,000	4,991,983		33			4.125	4.128	JD	10,313		12/08/2010	12/01/2020
428040-BZ-1	HERTZ CORPORATION			1	4FE	508,750	102.2500	511,250	500,000	504,417		(4,086)			8.875	48.237	JJ	22,188	44,375	12/03/2009	01/01/2014
428236-AU-7	HEWLETT-PACKARD CO				1FE	9,995,600	103.9200	10,391,960	10,000,000	9,998,250		1,459			4.250	4.257	FA	149,931	425,000	02/23/2009	02/24/2012
428236-AV-5	HEWLETT-PACKARD CO				1FE	2,144,280	109.5680	2,191,362	2,000,000	2,108,906		(29,774)			4.750	3.060	JD	7,653	95,000	10/19/2009	06/02/2014
428236-BE-2	HEWLETT-PACKARD CO				1FE	9,991,100	98.4860	9,848,640	10,000,000	9,991,236		136			2.200	2.218	JD	17,722		11/29/2010	12/01/2015
428236-BF-9	HEWLETT-PACKARD CO				1FE	9,982,700	97.8090	9,780,940	10,000,000	9,982,816		116			3.750	3.770	JD	30,208		11/29/2010	12/01/2020
431318-AL-8	HILCORP ENERGY I/HILCORP			1	4FE	1,275,000	103.2500	1,290,625	1,250,000	1,274,496		(504)			7.625	7.787	AO	20,651		10/08/2010	04/15/2021
436440-AA-9	HOLOGIC INC 2.000000% 12/15/2037			1	3FE	12,922,218	93.6250	11,703,125	12,500,000	11,606,649	1,049,393	(114,619)			2.000	1.508	JD	11,111	250,000	06/05/2008	12/15/2037
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15			2	4	767,665	104.7840	966,349	922,231	751,773					3.000	3.031	MON	2,306	27,274	02/12/2002	12/01/2015
437076-AR-3	HOME DEPOT INC				2FE	3,672,749	109.7550	4,390,184	4,000,000	3,806,254		56,976			5.250	5.341	JD	8,750	210,000	12/13/2006	12/16/2013
44044K-AB-7	HORIZON LINES INC 4.250000% 08/15/2012				5FE	1,285,375	92.1250	1,289,750	1,400,000	1,289,750	126,342	25,908			4.250	6.397	FA	22,478	59,500	03/04/2008	08/15/2012
440543-AE-6	HORNBECK OFFSHORE SRVCS 1.625000% 11/15/			1	4FE	1,929,014	91.6250	1,832,500	2,000,000	1,808,144	65,572	3,197			1.625	2.669	MN	4,153	32,500	01/14/2010	11/15/2026
441060-AJ-9	HOSPIRA INC				2FE	8,813,510	112.0330	8,962,616	8,000,000	8,752,694		(60,816)			6.050	4.317	MS	122,344	242,000	06/17/2010	03/30/2017
44107T-AJ-5	HOST HOTELS & RESORTS			1	3FE	2,000,000	98.5000	1,970,000	2,000,000	1,970,000	(30,000)				6.000	6.540	MN	22,000		10/19/2010	11/01/2020
44107T-AD-8	HOST HOTELS & RESORTS LP			1	3FE	8,633,035	103.0000	8,882,720	8,624,000	8,632,252		(2,036)			6.875	15.762	MN	98,817	313,638	07/12/2010	11/01/2014
44107T-AH-9	HOST HOTELS & RESORTS LP			1	3FE	4,871,250	111.0000	4,995,000	4,500,000	4,843,934		(27,316)			9.000	5.802	JJ	186,750		07/13/2010	05/15/2017
44108E-AS-7	HOST MARRIOTT LP			1	3FE	795,072	101.5000	814,030	802,000	798,848		969			7.125	7.972	MN	9,524	57,143	06/02/2006	11/01/2013
44108E-BA-5	HOST MARRIOTT LP			1	3FE	4,900,000	102.1250	5,106,250	5,000,000	4,907,783		7,783			6.750	12.301	JD	28,125	168,750	06/02/2010	06/01/2016
44266R-AA-5	HOWARD HUGHES MEDICAL IN				1FE	18,957,060	105.5530	20,054,994	19,000,000	18,968,010		8,043			3.450	3.527	MS	218,500	679,171	08/12/2009	09/01/2014
40429C-GB-2	HSBC FINANCE CORP				2FE	5,825,340	101.0280	6,061,686	6,000,000	5,825,930		590			6.676	7.192	JJ	31,155		12/08/2010	01/15/2021
446150-AG-9	HUNTINGTON BANCSHARES IN				2FE	7,000,000	105.2890	7,370,244	7,000,000	7,000,000					7.000	7.000	JD	19,056		12/15/2010	12/15/2020
446436-AB-3	HUNTINGTON NATIONAL BANK			3	1FE	17,154,275	100.5400	17,091,749	17,000,000	17,099,723		(54,552)			0.703	0.245	MJSD	10,291	99,039	03/22/2010	06/01/2012
44923Q-AA-2	HYUNDAI CAPITAL AMERICA				2FE	1,746,378	98.2130	1,718,721	1,750,000	1,746,519		141			3.750	3.792	AO	15,495		09/29/2010	04/06/2016
44923Q-AA-2	HYUNDAI CAPITAL AMERICA	0			2FE	4,989,650	98.2130	4,910,630	5,000,000	4,990,054		404			3.750	3.792	AO	44,271		09/29/2010	04/06/2016
459200-GT-2	IBM CORP				1FE	34,856,850	99.6350	34,872,215	35,000,000	34,875,928		19,078			1.000	1.139	FA	141,944		08/02/2010	08/05/2013
459200-GU-9	IBM CORP				1FE	19,935,600	97.7780	19,555,600	20,000,000	19,936,333		733			2.000	2.098	JJ	24,444		12/06/2010	01/05/2016
451102-AD-9	ICAHN ENTERPRISES/FIN			1	3FE	6,066,657	100.0000	6,150,000	6,150,000	6,071,876		5,219			7.750	12.378	JJ	219,777		07/30/2010	01/15/2016
451102-AH-0	ICAHN ENTERPRISES/FIN			1	3FE	1,015,000	100.0000	1,000,000	1,000,000	1,000,000	(14,501)	(499)			8.000	8.547	JJ	36,889		10/08/2010	01/15/2018
451055-AB-3	ICONIX BRAND GROUP INC 1.875000% 06/30/2				4FE	2,250,000	100.5000	2,261,250	2,250,000	2,250,000					1.875	1.875	JD	117	42,188	02/23/2010	06/30/2012
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%				4	1,600,000	100.0000	1,600,000	1,600,000	1,600,000					3.000	3.211	JAJO	12,000	45,750	12/10/2002	01/01/2015
452327-AB-5	ILLUMINA INC .625000% 02/15/2014				6*	90,383	290.0000	290,000	100,000		(1,385)	1,385			0.625	2.128	FA	236	625	03/13/2007	02/15/2014
453424-BS-1	INDEPENDENCE CNTY AR PCR ENTERGY MS 08			1	2FE	6,400,000	100.4680	6,429,952	6,400,000	6,400,000					4.900	5.252	JD	26,133	313,600	05/16/2008	07/01/2022
455059-AD-7	INDIANA FIN AUTH IN PWR LIGHT CO 09 C				2FE	15,000,000	105.1410	15,771,150	15,000,000	15,000,000					4.900	4.900	JJ	367,500	735,000	06/03/2009	01/01/2016
45661T-AJ-0	INERGY LP/INERGY FIN			1	4FE	2,000,000	100.7500	2,015,000	2,000,000	2,000,000					7.000	7.785	AO	36,556		09/13/2010	10/01/2018
457985-AH-2	INTEGRA LIFESCIENCES HLD 2.375000% 06/01				3	1,968,548	100.0000	2,250,000	2,250,000	2,124,924	31,711	80,065			2.375	6.620	JD	4,453	53,438	06/18/2009	06/01/2012
458140-AD-2	INTEL CORP 2.950000% 12/15/2035				1FE	8,911,224	99.6250	9,663,625	9,700,000	8,969,997		17,537			2.950	3.407	JD	12,718	266,975	08/26/2010	12/15/2035
458140-AF-7	INTEL CORP 3.250000% 08/01/2039				1FE	6,651,030	119.8750	7,911,750	6,600,000	6,649,561		(1,052)			3.250	3.210	FA	89,375	216,883	08/04/2009	08/01/2039
460690-AV-2	INTERPUBLIC GROUP CO INC				3FE	2,971,875	107.8750	3,398,063	3,150,000	3,047,287	7,713	22,249			6.250	7.230	MN	25,156	196,875	04/18/2007	11/15/2014
461070-AH-7	INTERSTATE POWER & LIGHT				2FE	3,987,760	100.9020	4,036,076	4,000,000	3,988,997		1,237			3.300	3.367	JD	5,867	66,000	06/10/2010	06/15/2015
459902-AQ-5	INTL GAME TECHNOLOGY 3.250% 05/01/2014				2FE	9,215,247	115.3750	10,037,625	8,700,000	9,147,402		(52,375)			3.250	1.678	MN	47,125	214,500	10/07/2010	05/01/2014
459745-FY-6	INTL LEASE FINANCE CORP				2FE	1,999,940	106.0000	2,120,000	2,000,000	1,999,945		5			6.500	6.556	MS	47,306		08/11/2010	09/01/2014
461202-AB-9	INTUIT INC				2FE	2,648,021	109.0200	3,270,585	3,000,000	2,725,348		33,515			5.750	5.809	MS	50,792	172,500	03/07/2007	03/15/2017
46185R-AK-6	INVITROGEN CORPORATION 1.500000% 02/15/2			1	2FE	2,730,300	120.7500	3,622,500	3,000,000	2,780,820		14,309			1.500	3.576	FA	17,000	45,000	06/19/2007	02/15/2024
46185R-AM-2	INVITROGEN CORPORATION 3.250000% 06/15/2			1	2FE	4,531,330	119.1250	5,479,750	4,600,000	4,544,376		2,940			3.250	3.575	JD	6,644	149,500	10/09/2006	06/15/2025
462613-AD-2	IPALCO ENTERPRISES INC			3	3FE	2,105,000	103.7500	2,075,000	2,000,000	2,029,074		(31,351)			8.625	5.873	MN	22,042	172,500	06/11/2008	11/14/2011
462846-AC-0	IRON MOUNTAIN INC			1	4FE	2,977,500	100.3750	3,011,250	3,000,000	2,979,281		1,781			6.625	99.551	JJ	99,375	99,375	06/21/2010	01/01/2016
465741-AJ-5	ITRON INC 2.500000% 08/01/2026			1	4FE	1,366,113	105.2500	1,157,750	1,100,000	1,141,481	(1,662)	(77,078)			2.500	(4.022)	FA	11,458	27,500	07/07/2009	08/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR				3	1,666,609	82.6550	1,377,535	1,666,609	1,377,535	(197,234)				6.210	6.211	JJ	51,461	99,359	06/16/2004	01/02/2020
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR				3	1,674,020	82.6920	1,384,281	1,674,020	1,384,281	(196,981)				6.210	6.211	JJ	51,690	99,851	06/16/2004	01/02/2020
466488-AB-5	J.M. HUBER 7.07% SERIES B SENIOR NOTES D				3	10,171,400	98.2150	9,821,500	10,000,000	9,812,278	(143,803)	(40,522)			7.070	6.653	AO	119,797	707,000	02/01/2005	10/30/2012
466313-AD-5	JABIL CIRCUIT INC				3FE	5,462,500	113.2500	5,662,500	5,000,000	5,442,481		(20,019)			8.250	6.680	MS	121,458	206,250	07/26/2010	03/15/2018
466313-AE-3	JABIL CIRCUIT INC				3FE	1,558,125	112.2500	1,683,750	1,500,000	1,550,438		(7,229)			7.750	6.981	JJ	53,604	107,854	12/02/2009	07/15/2016
466313-AF-0	JABIL CIRCUIT INC				3FE	6,032,750	98.2500	5,895,000	6,000,000	5,895,000	(137,296)	(454)			5.625	5.627	JD	55,313		11/23/2010	12/15/2020
469815-AG-9	JACOBS ENTERTAINMENT			1	5FE	1,116,275	97.2500	1,312,875	1,350,000	1,170,687		37,425			9.750	37.454	JD	5,850	131,625	06/24/2009	06/15/2014
471109-AC-2	JARDEN CORP			1	3FE	3,075,000	108.8750	3,266,250	3,000,000	3,067,616		(7,384)			8.000	8.257	MN	40,000	120,000	06/02/2010	05/01/2016
471109-AD-0	JARDEN CORP			1	4FE	2,258,820	104.2500	2,345,625	2,250,000	2,258,525		(295)			7.500	8.076	JJ	77,813	18,229	07/21/2010	01/15/2020
471109-AE-8	JARDEN CORP			1	3FE	1,000,000	95.5000	955,000	1,000,000	955,000	(45,000)				6.125	6.675	MN	8,847		11/02/2010	11/15/2022
445658-CB-1	JB HUNT TRANSPRT SVCS				2FE	3,986,400	98.7780	3,951,132	4,000,000	3,987,108		708			3.375	3.439	MS	37,875		09/15/2010	09/15/2015
708130-AC-3	JC PENNEY CORPORATION IN				3FE	582,929	91.0000	697,970	767,000	587,335		1,849			6.375	6.459	AO	10,323	48,896	04/25/2007	10/15/2036
472319-AG-7	JEFFERIES GROUP INC 3.875000% 11/01/2029			1	2FE	1,034,763	104.8750	1,048,750	1,000,000	1,034,240		(523)			3.875	3.311	MN	6,458		11/16/2010	11/01/2029
47580*-BA-6	JELD-WEN, INC. (2006 TRANSACTION) 2012 (			4	5	2,107,778	99.2500	8,281,446	8,344,026	1,791,552		(797,224)			10.960	5.961	MON	2,540	307,240	09/08/2006	09/30/2012
24422E-QR-3	JOHN DEERE CAPITAL CORP				1FE	3,624,763	110.4930	4,419,728	4,000,000	3,694,858		31,761			5.350	5.390	AO	52,311	214,000	03/31/2008	04/03/2018
24422E-QZ-5	JOHN DEERE CAPITAL CORP				1FE	4,990,850	97.1020	4,855,110	5,000,000	4,991,197		347			2.800	2.831	MS	40,833		09/13/2010	09/18/2017
478160-AU-8	JOHNSON & JOHNSON				1FE	2,947,521	113.8020	3,414,054	3,000,000	2,957,392		4,476			5.150	5.216	JJ	71,242	154,500	06/18/2008	07/15/2018
478366-AR-8	JOHNSON CONTROLS INC				2FE	2,833,566	109.3550	3,280,650	3,000,000	2,896,151		17,018			5.500	6.112	JJ	76,083	165,000	05/26/2006	01/15/2016
478366-AU-1	JOHNSON CONTROLS INC				2FE	7,465,725	106.2220	7,966,635	7,500,000	7,467,899		2,174			5.000	5.096	MS	94,792	209,375	03/04/2010	03/30/2020
478366-AU-1	JOHNSON CONTROLS INC	0			2FE	2,488,575	106.2220	2,655,545	2,500,000	2,489,300		725			5.000	5.096	MS	31,597	69,792	03/04/2010	03/30/2020
48121C-JN-7	JP MORGAN CHASE BANK NA				1FE	1,858,954	109.3710	2,187,414	2,000,000	1,887,387		16,385			5.875	5.473	JD	5,875	117,500	11/09/2006	06/13/2016
46625H-GY-0	JPMORGAN CHASE & CO				1FE	10,705,900	111.6750	11,167,460	10,000,000	10,640,152		(65,748)			6.000	4.913	JJ	276,667	300,000	02/10/2010	01/15/2018
46625H-GY-0	JPMORGAN CHASE & CO	0			1FE	5,358,750	111.6750	5,583,730	5,000,000	5,325,130		(33,620)			6.000	4.896	JJ	138,333	150,000	02/09/2010	01/15/2018
46625H-HP-8	JPMORGAN CHASE & CO				1FE	20,028,100	103.4890	20,697,760	20,000,000	20,024,034		(4,582)			3.700	3.638	JJ	330,944	432,694	02/10/2010	01/20/2015
46625H-HS-2	JPMORGAN CHASE & CO				1FE	9,973,600	98.4250	9,842,460	10,000,000	9,974,539		939			4.400	4.433	JJ	194,333		07/15/2010	07/22/2020
46625H-HU-7	JPMORGAN CHASE & CO				1FE	19,667,400	97.6650	19,533,000	20,000,000	19,669,510		2,110			4.250	4.453	AO	165,278		12/07/2010	10/15/2020
46625H-HW-3	JPMORGAN CHASE & CO				1FE	19,981,000	97.0270	19,405,440	20,000,000	19,981,410		410			2.600	2.708	JJ	62,111		11/10/2010	01/15/2016
481247-AC-8	JPMORGAN CHASE & CO			3	1FE	50,651,000	100.7080	50,353,850	50,000,000	50,354,316		(296,684)			1.021	0.234	MON	42,526	397,804	03/22/2010	12/02/2011
481247-AF-1	JPMORGAN CHASE & CO			3	1FE	25,204,500	100.5510	25,137,800	25,000,000	25,134,171		(70,329)			0.683	0.295	MJSD	4,742	142,613	03/22/2010	06/22/2012
481247-AJ-3	JPMORGAN CHASE & CO			3	1FE	23,640,826	100.3450	23,611,155	23,530,000	23,602,337		(38,489)			0.532	0.325	MJSD	5,906	106,470	03/22/2010	06/15/2012
481247-AN-4	JPMORGAN CHASE & CO			3	1FE	30,216,900	100.5070	30,152,190	30,000,000	30,156,535		(60,365)			0.553	0.278	MJSD	2,303	142,499	03/23/2010	12/26/2012
484908-AC-2	KANSAS CITY MO IDR FED EX AFCO CARGO 97			1	2	7,275,000	87.7820	6,386,141	7,275,000	7,275,000					7.220	7.270	MN	87,543	525,255	04/28/1997	11/01/2022
485134-BL-3	KANSAS CITY POWER & LT				2FE	2,996,760	118.0430	3,541,287	3,000,000	2,997,180		244			7.150	7.184	AO	53,625	214,500	03/19/2009	04/01/2019
487836-BA-5	KELLOGG CO				1FE	7,706,273	106.1400	8,491,176	8,000,000	7,853,366		62,042			4.250	4.292	MS	108,611	340,000	03/03/2008	03/06/2013
487836-BB-3	KELLOGG CO				1FE	5,256,300	107.6370	5,381,835	5,000,000	5,224,206		(32,094)			4.450	3.532	MN	19,160	222,500	02/16/2010	05/30/2016
487836-BD-9	KELLOGG CO				1FE	29,741,100	98.6250	29,587,620	30,000,000	29,742,157		1,057			4.000	4.109	JD	60,000		12/08/2010	12/15/2020
491674-BB-2	KENTUCKY UTILITIES				1FE	4,982,500	95.9540	4,797,720	5,000,000	4,982,924		424			1.625	1.684	MN	10,156		11/08/2010	11/01/2015
491674-BD-8	KENTUCKY UTILITIES			1	1FE	9,962,200	94.3200	9,431,970	10,000,000	9,962,604		404			3.250	3.279	MN	40,625		11/08/2010	11/01/2020
492386-AU-1	KERR-MCGEE CORP				2FE	4,270,104	108.6980	4,891,415	4,500,000	4,273,995		9,388			6.950	6.384	JJ	156,375	312,750	10/12/2006	07/01/2024
492914-AR-7	KEY ENERGY SERVICES INC			1	4FE	1,773,750	105.5000	1,846,250	1,750,000	1,771,164		(2,586)			8.375	9.887	JD	12,214	104,688	07/22/2010	12/01/2014
49326E-EC-3	KEYCORP				2FE	9,987,800	100.3300	10,032,980	10,000,000	9,988,659		859			3.750	3.777	FA	143,750		08/10/2010	08/13/2015
49327G-AB-3	KEYCORP			3	1FE	49,509,306	100.6010	49,294,343	49,000,000	49,283,363		(225,943)			0.861	0.250	MON	14,057	331,994	03/22/2010	12/19/2011
990776-9A-6	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER			2	5FE	2,795,874	100.0240	2,795,158	2,794,489	2,794,712	1,004	(1,206)			3.763	4.095	MJSD	2,980	114,480	12/21/2009	01/12/2012
494550-AY-2	KINDER MORGAN ENER PART				2FE	2,670,524	110.1310	3,303,942	3,000,000	2,731,425		27,543			5.950	5.985	FA	67,433	178,500	02/05/2008	02/15/2018
49460W-AF-6	KINETIC CONCEPTS INC 3.250000% 04/15/201				3FE	5,332,497	105.1250	5,519,063	5,250,000	5,317,511	58,900	(10,450)			3.250	2.931	AO	36,021	138,125	10/22/2010	04/15/2015
49549C-AA-6	KING INTL LEASING LLC			2	1FE	5,000,000	95.7710	4,788,550	5,000,000	5,000,000					2.754	2.754	JAJO	16,830		11/10/2010	10/15/2022
499005-AD-8	KNIGHT CAPITAL GROUP INC 3.500000% 03/15				2	2,345,000	95.5000	2,387,500	2,500,000	2,354,159		9,159			3.500	5.058	MS	25,764		09/10/2010	03/15/2015
50075N-AL-8	KRAFT FOODS INC				2FE	1,945,073	109.3200	2,186,404	2,000,000	1,954,659		14,711			5.250	4.692	AO	26,250	105,000	06/09/2005	10/01/2013
50075N-AQ-7	KRAFT FOODS INC				2FE	5,597,783	109.5060	6,022,808	5,500,000	5,554,365		(24,047)			6.000	5.013	FA	128,333	330,000	04/07/2009	02/11/2013
50075N-AS-3	KRAFT FOODS INC				2FE	961,709	116.4070	1,164,072	1,000,000	969,717		3,486			6.500	6.576	FA	25,278	65,000	08/08/2007	08/11/2017
50075N-AS-3	KRAFT FOODS INC	0			2FE	4,808,545	116.4070	5,820,360	5,000,000	4,848,587		17,428			6.500	6.576	FA	126,389	325,000	08/08/2007	08/11/2017
50075N-BA-1	KRAFT FOODS INC				2FE	9,917,600	107.6270	10,762,690	10,000,000	9,923,313		5,713			5.375	5.487	FA	210,521	271,736	02/04/2010	02/10/2020
50075N-BA-1	KRAFT FOODS INC	0			2FE	9,917,600	107.6270	10,762,690	10,000,000	9,923,313		5,713			5.375	5.487	FA	210,521	271,736	02/04/2010	02/10/2020
501044-CE-9	KROGER CO				2FE	4,908,382	108.1690	5,078,544	4,695,000	4,828,227		(60,873)			5.500	3.896	FA	107,594	258,225	08/21/2009	02/01/2013
501044-CG-4	KROGER CO.	0			2FE	5,557,750	114.8160	5,740,800	5,000,000	5,503,571		(54,179)			6.400	4.617	FA	120,889	160,000	02/23/2010	08/15/2017
501044-CJ-8	KROGER CO/THE				2FE	2,700,705	107.7350	2,747,240	2,550,000	2,650,777		(41,804)			5.000	3.195	AO	26,917	127,500	10/15/2009	04/15/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
502413-AU-1	L-3 COMMUNICATIONS CORP			1	3FE	6,553,750	103.0000	6,695,000	6,500,000	6,550,398		(3,352)			6.375	13.421	AO	87,479	207,188	10/08/2010	10/15/2015
502413-AZ-0	L-3 COMMUNICATIONS CORP				2FE	2,990,370	98.2480	2,947,443	3,000,000	2,990,828		458			4.750	4.880	JJ	87,083		05/18/2010	07/15/2020
502413-AW-7	L-3 COMMUNICATIONS CORP 3.000000% 08/01/			1	3FE	3,275,250	100.2500	3,308,250	3,300,000	3,277,833		599			3.000	3.175	FA	41,250	99,000	06/12/2006	08/01/2035
50540R-AG-7	LABORATORY CORP AMERICA HOLDINGS			1	2FE	1,440,527	118.1250	2,070,731	1,753,000	1,416,933		27,919			0.000	(8.789)	NA		2,152	03/11/2009	09/11/2021
513075-AP-6	LAMAR MEDIA CORP			1	4FE	1,979,328	101.5000	2,120,335	2,089,000	1,988,534		9,207			6.625	69.056	FA	52,283	69,198	06/21/2010	08/15/2015
513075-AV-3	LAMAR MEDIA CORP				3FE	1,229,250	115.0000	1,265,000	1,100,000	1,215,637		(13,613)			9.750	6.128	AO	26,813	53,625	07/22/2010	04/01/2014
513075-AY-7	LAMAR MEDIA CORP			1	4FE	1,225,000	106.2500	1,301,563	1,225,000	1,225,000					7.875	8.675	AO	20,366	46,359	04/08/2010	04/15/2018
990954-9B-7	LAS VEGAS SANDS LLC DELAYED DRAW TERM LO			2	4FE	195,510	100.0000	195,510	195,510	195,510					2.030	2.147	JAJO	353	1,016	06/30/2008	05/23/2014
521865-AR-6	LEAR CORP			1	3FE	841,500	107.0000	882,750	825,000	840,408		(1,092)			7.875	7.215	MS	19,130	30,499	07/16/2010	03/15/2018
521865-AS-4	LEAR CORP			1	3FE	8,211,250	108.7500	8,428,125	7,750,000	8,188,546	(7,920)	(14,784)			8.125	7.317	MS	185,408	181,176	10/05/2010	03/15/2020
526057-BD-5	LENNAR CORP				4FE	2,423,761	95.0000	2,327,500	2,450,000	2,327,500	(97,889)	1,629			6.950	7.212	JD	14,190	97,908	04/27/2010	06/01/2018
526057-BC-7	LENNAR CORP 2.000000% 12/01/2020			1	4FE	2,483,910	99.1250	2,478,125	2,500,000	2,466,446	(17,500)	36			2.000	2.231	JD	4,167	23,000	12/17/2010	12/01/2020
526057-BE-3	LENNAR CORP 2.750000% 12/15/2020			1	4FE	1,000,000	109.2500	1,092,500	1,000,000	1,000,000					2.750	2.750	JD	3,896		11/05/2010	12/15/2020
52736R-AV-4	LEVI STRAUSS & CO			1	4FE	1,047,500	105.5000	1,055,000	1,000,000	1,042,376		(5,124)			8.875	8.020	AO	22,188	44,375	07/14/2010	04/01/2016
50188F-AA-3	LG&E & KU ENERGY LLC				2FE	3,982,280	95.9320	3,837,276	4,000,000	3,982,738		458			2.125	2.223	MN	11,569		11/08/2010	11/15/2015
530715-AR-2	LIBERTY MEDIA CORP 3.250000% 03/15/2031			1	3FE		58.2500								3.250	3.250	MS		2,785	08/17/2005	03/15/2031
530718-AF-2	LIBERTY MEDIA LLC 3.12500% 03/30/2023			1	3FE		102.2500								3.125	3.125	MS		23,939	06/03/2008	03/30/2023
53217V-AB-5	LIFE TECHNOLOGIES CORP				2FE	8,077,480	103.9170	8,313,384	8,000,000	8,070,334		(7,146)			4.400	4.195	MS	117,333	187,733	06/17/2010	03/01/2015
53217V-AD-1	LIFE TECHNOLOGIES CORP				2FE	14,976,000	99.6950	14,954,280	15,000,000	14,976,202		202			3.500	3.600	JJ	24,792		12/09/2010	01/15/2016
53217V-AE-9	LIFE TECHNOLOGIES CORP			1	2FE	4,977,800	99.0590	4,952,925	5,000,000	4,977,879		79			5.000	5.114	JJ	11,806		12/09/2010	01/15/2021
53219L-AJ-8	LIFEPOINT HOSPITALS INC			1	3FE	9,241,250	99.2500	8,932,500	9,000,000	8,932,500	(303,233)	(5,517)			6.625	6.591	AO	162,312		10/06/2010	10/01/2020
53219L-AH-2	LIFEPOINT HOSPITALS INC 3.500000% 05/15/				4FE	2,353,988	100.8750	2,723,625	2,700,000	2,507,747	2,310	50,090			3.500	5.862	MN	12,075	94,500	10/30/2007	05/15/2014
532716-AM-9	LIMITED BRANDS INC				3FE	100,000	106.2500	106,250	100,000	100,000					6.900	6.898	JJ	3,182	3,450	06/02/2010	07/15/2017
532716-AR-8	LIMITED BRANDS INC				3FE	6,728,531	114.2500	6,855,000	6,000,000	6,625,020	(82,636)	(20,876)			8.500	6.670	JD	22,667	255,000	10/06/2010	06/15/2019
532716-AS-6	LIMITED BRANDS INC				3FE	508,250	105.5000	538,050	510,000	508,321		71			7.000	7.043	MN	5,950	17,553	06/02/2010	05/01/2020
534187-AW-9	LINCOLN NATIONAL CORP				2FE	838,226	100.6340	1,006,338	1,000,000	842,227		1,751			6.300	6.361	AO	14,350	63,000	10/11/2007	10/09/2037
534187-AZ-2	LINCOLN NATIONAL CORP				2FE	5,992,020	103.0140	6,180,810	6,000,000	5,992,798		778			4.300	4.322	JD	11,467	126,850	06/15/2010	06/15/2015
535678-AC-0	LINEAR TECHNOLOGY CORP 3.000000% 05/01/2			1	3	6,689,012	106.0000	7,155,000	6,750,000	6,689,907		(8,310)			3.000	3.070	MN	33,750	202,500	03/09/2010	05/01/2027
538034-AC-3	LIVE NATION ENTERTAINMEN			1	4FE	972,000	101.2500	972,000	960,000	970,000	(968)	(1,032)			8.125	8.679	MN	9,967	40,950	05/06/2010	05/15/2018
53961*-AQ-9	LOCAL INITIATIVES SUPPORT CORP				4	571,429	100.0000	571,429	571,429	571,429					4.000	4.000	JJ	11,429	22,397	06/02/1999	06/02/2014
53961*-AS-5	LOCAL INITIATIVES SUPPORT CORPORATION				4	714,286	100.0000	714,286	714,286	714,286					4.000	4.001	JJ	14,286	27,000	03/22/2000	03/22/2015
539830-AS-8	LOCKHEED MARTIN CORP				1FE	15,217,799	106.2720	15,122,491	14,230,000	15,028,431		(189,367)			4.121	1.522	MS	174,297	293,209	08/12/2010	03/14/2013
54640A-5Z-9	LOUISIANA PUB FAC BATON ROUGE WTR 01			1	1FE	6,638,085	103.3480	6,975,990	6,750,000	6,661,814		3,265			5.625	5.751	FA	158,203	379,688	12/14/2001	02/01/2027
548661-CS-4	LOWE'S COMPANIES INC			1	1FE	14,992,500	97.7960	14,669,385	15,000,000	14,992,642		142			2.125	2.093	AO	34,531		11/17/2010	04/15/2016
549463-AH-0	LUCENT TECHNOLOGIES 2.875000% 06/15/2025		R	13	4FE	4,607,500	94.3750	4,482,813	4,750,000	4,482,813	427,182	6,256			2.875	2.958	JD	6,069	136,563	06/13/2006	06/15/2025
555904-AB-7	MACROVISION CORP 2.625000% 08/15/2011				3FE	181,792	221.3750	553,438	250,000	230,221		28,120			2.625	11.440	FA	2,479	6,563	09/11/2007	08/15/2011
55616X-AA-5	MACYS RETAIL HLDGS INC				3FE	1,010,000	110.0000	1,100,000	1,000,000	1,008,906		(1,031)			7.450	7.275	JJ	34,353	74,500	12/03/2009	07/15/2017
577778-CE-1	MACYS RETAIL HLDGS INC				3FE	3,067,500	98.1250	2,943,750	3,000,000	2,943,750	(123,472)	(278)			6.700	6.512	JJ	92,683		10/05/2010	07/15/2034
563571-AG-3	MANITOWOC COMPANY INC			1	4FE	1,400,000	109.5000	1,533,000	1,400,000	1,400,000					9.500	9.500	FA	50,244	69,086	02/03/2010	02/15/2018
565849-AG-1	MARATHON OIL CORP				2FE	1,991,700	112.5720	2,251,442	2,000,000	1,994,503		1,539			6.500	6.679	FA	49,111	130,000	02/11/2009	02/15/2014
566854-DG-7	MARICOPA CNTY AZ PCR EL PASO ELEC 05A			1	2FE	5,700,000	84.0810	4,792,617	5,700,000	5,700,000					4.800	4.800	FA	114,000	273,600	07/28/2005	08/01/2040
570506-AH-8	MARKWEST ENERGY PART/FIN			1	3FE	3,049,500	108.2500	3,058,063	2,825,000	3,034,696		(14,804)			8.750	6.959	AO	52,184	123,594	08/06/2010	04/15/2018
571748-AM-4	MARSH & MCLENNAN COS INC				2FE	10,784,100	106.3800	10,637,980	10,000,000	10,736,830		(47,270)			5.375	3.157	JJ	247,847		09/29/2010	07/15/2014
573904-AH-2	MARTIN CNTY FLORIDA IND DEV AUTH INDIANT			1	3FE	17,660,856	100.3960	17,644,597	17,575,000	17,575,000					7.875	7.719	JD	61,513	1,384,031	03/31/2008	12/15/2025
573284-AK-2	MARTIN MARIETTA MATERIAL				2FE	1,850,314	107.5140	2,150,276	2,000,000	1,876,827		12,198			6.600	6.595	AO	27,867	132,000	04/16/2008	04/15/2018
573334-AB-5	MARTIN MIDSTREAM PARTNER			1	4FE	5,597,500	103.0000	5,665,000	5,500,000	5,594,183		(3,317)			8.875	9.367	AO	122,031	136,823	10/08/2010	04/01/2018
574599-BG-0	MASCO CORP				3FE	5,667,950	104.6130	5,921,084	5,660,000	5,667,704		(246)			7.125	7.107	MS	118,742	207,239	07/26/2010	03/15/2020
575200-AX-8	MASON CNTY WV PCR APPALACHIAN PWR 03L			1	2FE	13,000,000	100.1200	13,015,600	13,000,000	13,000,000					5.500	5.501	AO	178,750	715,000	05/02/2003	10/01/2022
576203-AJ-2	MASSEY ENERGY CO 3.250000% 08/01/2015				3FE	627,656	97.6250	732,188	750,000	662,825		15,992			3.250	6.202	FA	10,156	24,375	09/15/2008	08/01/2015
57629W-BK-5	MASSMUTUAL GLOBAL FUNDIN				1FE	4,984,100	101.9540	5,097,675	5,000,000	4,986,731		2,631			2.875	2.960	AO	27,951	71,875	04/14/2010	04/21/2014
57629W-BM-1	MASSMUTUAL GLOBAL FUNDIN				1FE	9,993,900	97.5060	9,750,580	10,000,000	9,994,202		302			2.300	2.314	MS	60,056		09/20/2010	09/28/2015
576323-AG-4	MASTEC INC 4.000000% 06/15/2014				4FE	1,000,000	120.5000	1,205,000	1,000,000	1,000,000					4.000	4.000	JD	1,778	40,000	06/01/2009	06/15/2014
577081-AS-1	MATTEL INC				2FE	5,401,350	107.5100	5,375,500	5,000,000	5,298,211		(103,139)			5.625	2.816	MS	82,813	140,625	03/10/2010	03/15/2013
57772K-AA-9	MAXIM INTEGRATED PRODUCT				2FE	7,990,080	102.2430	8,179,424	8,000,000	7,991,793		1,713			3.450	3.484	JD	13,033	135,700	06/10/2010	06/14/2013
577778-CB-7	MAY DEPARTMENT STORES CO				3FE	5,732,673	99.0000	5,557,860	5,614,000	5,557,860	(173,437)	(1,376)			6.650	6.415	JJ	172,147		09/29/2010	07/15/2024
58013M-EJ-9	MCDONALD'S CORP				1FE	9,960,200	96.4560	9,645,590	10,000,000	9,961,592		1,392			3.500	3.528	JJ	144,861		07/28/2010	07/15/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
581557-AU-9	MCKESSON HBOC INC				1FE	7,633,150	107.4050	7,518,371	7,000,000	7,530,032		(103,118)			5.250	1.676	MS	122,500	183,750	07/21/2010	03/01/2013
15135#-BC-5	MDU RESOURCES GROUP INC / CENTENNIAL ENE				2	15,000,000	106.5640	15,984,596	15,000,000	15,000,000					5.030	5.030	MS	197,008	754,500	09/08/2005	09/27/2015
58405U-AF-9	MEDCO HEALTH SOLUTIONS I				2FE	4,998,350	99.2140	4,960,685	5,000,000	4,998,445		95			2.750	2.765	MS	42,396		09/07/2010	09/15/2015
58470K-AA-2	MEDICIS PHARMACE			1	3	1,833,750	104.7500	2,095,000	2,000,000	1,847,279		5,029			2.500	4.710	JD	3,750	50,000	03/24/2008	06/04/2032
585055-AR-7	MEDTRONIC INC				1FE	24,997,750	102.6190	25,654,625	25,000,000	24,998,085		335			3.000	3.000	MS	220,833	372,917	03/11/2010	03/15/2015
585055-AM-8	MEDTRONIC INC 1.625000% 04/15/2013				1FE	19,325,600	100.6250	19,118,750	19,000,000	19,157,389		(69,043)			1.625	1.243	AO	65,181	308,750	09/22/2009	04/15/2013
587200-AF-3	MENTOR GRAPHICS CORP 6.250000% 03/01/202			1	4	1,470,375	106.5000	1,597,500	1,500,000	1,471,338		935			6.250	10.369	MS	31,250	67,188	06/16/2010	03/01/2026
58933Y-AA-3	MERCK & CO INC				1FE	19,939,600	99.3770	19,875,480	20,000,000	19,939,884		284			3.875	3.957	JJ	45,208		12/07/2010	01/15/2021
59001A-AN-2	MERITAGE HOMES CORP				4FE	3,185,000	99.5000	3,482,500	3,500,000	3,194,215		9,215			7.150	8.531	AO	52,831	126,515	07/21/2010	04/15/2020
050700-30-1	MERRILL LYNCH - RITS 2007-1 2007-1			34	3FE	10,455	0.0000		5,200,000						5.464	9.722	FMAN			06/14/2007	05/30/2027
05070B-30-7	MERRILL LYNCH - RITS 2007-2 2007-2			34	3FE	26,053	0.0000		8,799,999						4.224	7.833	FMAN			03/15/2007	05/22/2027
05070C-30-5	MERRILL LYNCH - RITS 2007-3 2007-3			34	3FE	28,621	0.0000		10,000,000						4.174	7.770	MJSD			03/15/2007	05/29/2027
05070D-30-3	MERRILL LYNCH - RITS 2007-4 2007-4			34	3FE	20,334	0.0000		7,500,000						4.144	7.741	MJSD			03/15/2007	06/01/2027
590188-4M-7	MERRILL LYNCH & CO				1FE	816,903	103.0310	1,030,311	1,000,000	857,488		19,539			6.050	5.794	MN	7,563	60,500	08/16/2006	05/16/2016
59217E-BZ-6	MET LIFE GLOB FUNDING I				1FE	3,988,600	102.4930	4,099,736	4,000,000	3,993,378		3,720			2.875	2.975	MS	33,222	115,000	09/10/2009	09/17/2012
59217G-AC-3	MET LIFE GLOB FUNDING I				1FE	9,994,900	98.5480	9,854,810	10,000,000	9,995,146		246			2.500	2.511	MS	63,889		09/22/2010	09/29/2015
552953-BP-5	MGM MIRAGE INC			1	4FE	3,112,206	110.0000	3,311,000	3,010,000	3,106,120		(6,086)			9.000	8.933	MS	79,765	134,698	07/14/2010	03/15/2020
595112-AH-6	MICRON TECHNOLOGY INC 1.875000% 06/01/20				4FE	6,933,425	94.5000	6,426,000	6,800,000	6,397,244	(31,817)	(8,831)			1.875	1.884	JD	10,625	127,500	02/01/2010	06/01/2014
594918-AG-9	MICROSOFT CORP				1FE	19,912,200	97.5230	19,504,540	20,000,000	19,916,615		4,415			1.625	1.715	MS	84,861		09/22/2010	09/25/2015
594918-AE-4	MICROSOFT CORP 0% 06/15/2013	@			1FE	14,288,262	107.3750	15,032,500	14,000,000	14,065,827		(222,435)			0.000	(0.745)	NA			10/12/2010	06/15/2013
59565A-AA-8	MIDCONTINENT EXPRESS PIP				2FE	9,414,519	106.7680	9,587,793	8,980,000	9,333,790		(80,730)			5.450	4.286	MS	144,104	488,051	01/20/2010	09/15/2014
60467P-AH-7	MIRANT AMERICAS GENERATION, LLC				4FE	1,852,813	101.5000	1,776,250	1,750,000	1,759,501		(27,448)			8.300	6.616	MN	24,208	145,250	04/13/2007	05/01/2011
60467P-AJ-3	MIRANT AMERICAS GENR INC				4FE	1,312,500	98.5000	1,477,500	1,500,000	1,317,927		2,497			9.125	10.587	MN	22,813	136,875	09/02/2008	05/01/2031
60467M-AA-9	MIRANT MID-ATLAN				3FE	1,835,413	103.0000	1,770,346	1,718,783	1,750,325	10,673	(15,655)			8.625	6.955	JD	412	177,748	10/27/2006	06/30/2012
608190-AH-7	MOHAWK INDUSTRIES INC			3	3FE	6,228,190	107.2500	6,595,875	6,150,000	6,236,506		(3,987)			6.875	6.301	JJ	194,964	137,500	07/26/2010	01/15/2016
60855R-AA-8	MOLINA HEALTHCARE				3	4,257,315	99.8750	4,194,750	4,200,000	4,094,081	308,373	(8,267)			3.750	3.678	AO	39,375	120,000	10/28/2010	10/01/2014
617446-7N-3	MORGAN STANLEY				1FE	9,965,500	100.5190	10,051,850	10,000,000	9,968,211		2,711			4.000	4.072	JJ	172,222		07/21/2010	07/24/2015
61746S-BR-9	MORGAN STANLEY				1FE	1,182,587	105.0370	2,100,738	2,000,000	1,372,230		85,351			5.375	5.637	AO	22,694	107,500	11/07/2005	10/15/2015
61747Y-CK-9	MORGAN STANLEY				1FE	5,224,150	102.1640	5,108,175	5,000,000	5,215,856		(8,294)			4.200	3.014	MN	23,917	105,000	11/01/2010	11/20/2014
61747Y-CL-7	MORGAN STANLEY				1FE	5,892,840	101.4510	6,087,090	6,000,000	5,909,993		17,153			4.100	4.507	JJ	105,917	123,000	02/16/2010	01/26/2015
61747Y-CT-0	MORGAN STANLEY				1FE	14,990,400	97.4960	14,624,340	15,000,000	14,990,691		291			3.450	3.464	MN	84,813		10/26/2010	11/02/2015
61757U-AJ-9	MORGAN STANLEY			3	1FE	81,787,427	100.5320	81,531,452	81,100,000	81,549,957		(237,469)			0.654	0.253	MJSD	17,673	441,096	03/22/2010	06/20/2012
61757U-AL-4	MORGAN STANLEY			3	1FE	25,133,430	100.3440	25,085,925	25,000,000	25,104,332		(29,098)			0.566	0.381	FMAN	20,426	44,163	09/08/2010	02/10/2012
61757U-AN-0	MORGAN STANLEY			3	1FE	26,119,054	100.2840	26,073,892	26,000,000	26,072,161		(46,893)			0.502	0.274	MJSD	6,891	110,806	03/22/2010	03/13/2012
61748W-AB-4	MORGANS HOTEL GROUP CO 2.375% 10/15/2014				5	2,487,410	83.2500	2,081,250	2,500,000	2,081,250	444,388	2,487			2.375	2.486	AO	12,535	59,375	12/16/2009	10/15/2014
628530-AK-3	MYLAN INC			1	4FE	4,690,568	106.3750	4,866,656	4,575,000	4,682,714		(7,854)			7.625	7.565	JJ	215,120		06/29/2010	07/15/2017
628530-AL-1	MYLAN INC			1	4FE	1,638,965	107.7500	1,697,063	1,575,000	1,636,268		(2,697)			7.875	7.769	JJ	76,486		07/19/2010	07/15/2020
628530-AG-2	MYLAN LABORATORIES INC 1.250000% 03/15/2				3FE	5,417,484	105.8750	5,664,313	5,350,000	5,363,922	4,128	(12,211)			1.250	1.044	MS	19,691	66,875	07/25/2007	03/15/2012
629568-AQ-9	NABORS INDUSTRIES INC				2FE	4,766,852	106.7350	5,336,775	5,000,000	4,810,424		20,080			6.150	6.150	FA	116,167	307,500	02/14/2008	02/15/2018
629568-AP-1	NABORS INDUSTRIES INC .940000% 05/15/201				2FE	6,839,734	99.3750	7,204,688	7,250,000	7,172,517		200,109			0.940	3.902	MN	8,708	68,150	12/16/2009	05/15/2011
629855-AP-2	NALCO CO			1	3FE	3,299,375	108.3750	3,386,719	3,125,000	3,254,473		(13,652)			8.250	7.359	MN	32,943	128,906	07/27/2010	05/15/2017
629855-AQ-0	NALCO CO			1	3FE	1,825,000	102.2500	1,866,063	1,825,000	1,825,000					6.625	8.281	JJ	3,359		12/09/2010	01/15/2019
631103-AE-8	NASDAQ OMX GROUP				2FE	6,941,830	100.8750	7,061,257	7,000,000	6,942,017		187			5.250	5.456	JJ	10,208		12/17/2010	01/16/2018
631103-AA-6	NASDAQ STOCK MARKET INC 2.500000% 08/15/				2FE	5,739,220	99.0000	5,940,000	6,000,000	5,855,635	233,778	49,846			2.500	3.498	FA	56,667	150,000	07/16/2008	08/15/2013
637432-ML-6	NATIONAL RURAL UTIL COOP				1FE	9,990,000	96.5320	9,653,170	10,000,000	9,990,319		319			1.900	1.921	MN	31,667		10/25/2010	11/01/2015
637640-AF-0	NATIONAL SEMICONDUCTOR				2FE	4,943,850	101.8480	5,092,390	5,000,000	4,951,372		7,522			3.950	4.223	AO	41,694	103,688	03/31/2010	04/15/2015
63934E-AM-0	NAVISTAR INTL CORP			1	3FE	8,582,875	107.5000	8,815,000	8,200,000	8,553,365	(15,537)	(14,070)			8.250	7.749	MN	112,750	401,156	10/05/2010	11/01/2021
63934E-AL-2	NAVISTAR INTL CORP 3.000000% 10/15/2014				4FE	4,024,975	133.5000	5,340,000	4,000,000	4,022,385		(3,216)			3.000	2.861	AO	25,333	115,667	03/10/2010	10/15/2014
62875U-AF-2	NBC UNIVERSAL				2FE	14,966,700	102.5700	15,385,425	15,000,000	14,970,819		4,119			3.650	3.699	AO	92,771	273,750	04/27/2010	04/30/2015
62875U-AJ-4	NBC UNIVERSAL				2FE	9,994,500	97.6960	9,769,580	10,000,000	9,994,725		225			2.875	2.881	AO	69,479		09/27/2010	04/01/2016
628782-9A-4	NBTY INC TERM B LOAN			2	3FE	5,033,750	100.5820	5,029,096	5,000,000	5,013,529	(19,532)	(689)			6.250	6.238	FMAN	20,833	42,442	10/31/2010	10/01/2017
755238-AC-2	NCLR/RAZA DEVELOPMENT FUND SR NTS				4	1,700,000	100.0000	1,700,000	1,700,000	1,700,000					3.000	1.002	JAJO	13,033	51,708	11/16/2001	10/23/2011
641423-BW-7	NEVADA POWER CO				2FE	2,990,190	115.4630	3,463,884	3,000,000	2,992,020		791			6.500	6.547	FA	81,250	195,000	07/25/2008	08/01/2018
64468C-AV-6	NEW HAMPSHIRE BUS PCR PUB SVC NH 01C			1	2FE	15,590,000	103.9110	16,199,725	15,590,000	15,590,000					5.450	5.450	MN	141,609	849,655	12/13/2001	05/01/2021
645778-BD-2	NEW JERSEY ECON DEV PSEG POWER 2001				2FE	20,506,800	103.2910	20,658,200	20,000,000	20,225,103		(185,012)			5.000	4.000	MS	333,333	1,000,000	06/12/2009	03/01/2012
645903-AK-1	NEW JERSEY ECON SOLID WST BRIDGEWTR 05A			2	6	7,443,000	60.0000	7,443,000	12,405,000	7,443,000	1,295,702		4,465,800		8.000	8.000	JJ		496,200	06/29/2005	07/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
645903-AL-9	NEW JERSEY ECON SOLID WST BRIDGEWTR 05B			1	6	3,282,000	60.0000	3,282,000	5,470,000	3,282,000	353,636		1,914,500		10.000	10.000	JJ		273,500	06/29/2005	07/01/2017
64952W-AW-3	NEW YORK LIFE GLOBAL FDG				1FE	9,972,800	102.0760	10,207,580	10,000,000	9,976,154		3,354			3.000	3.059	MN	47,500	150,000	04/29/2010	05/04/2015
651229-AK-2	NEWELL RUBBERMAID INC				2FE	4,498,200	99.1950	4,463,771	4,500,000	4,498,256		56			4.700	4.713	FA	82,838		08/02/2010	08/15/2020
651290-AK-4	NEWFIELD EXPLORATION CO			1	3FE	3,916,875	105.2500	4,125,800	3,920,000	3,917,022		147			7.125	8.277	MN	35,688	139,650	06/30/2010	05/15/2018
651290-AN-8	NEWFIELD EXPLORATION CO			1	3FE	743,318	105.2500	789,375	750,000	743,765		447			6.875	7.697	FA	21,484	26,641	01/20/2010	02/01/2020
651639-AH-9	NEWMONT MINING CORP 1.250000% 07/15/2014				2FE	4,715,666	143.3750	6,451,875	4,500,000	4,663,248		(42,621)			1.250	0.220	JJ	25,938	40,625	02/19/2010	07/15/2014
651639-AJ-5	NEWMONT MINING CORP 1.625000% 07/15/2017				2FE	2,963,218	145.3750	4,070,500	2,800,000	2,936,934		(18,495)			1.625	0.858	JJ	20,981	26,813	02/19/2010	07/15/2017
652482-BJ-8	NEWS AMERICA INC				2FE	399,310	104.9990	524,993	500,000	401,483		1,325			6.200	5.945	JD	1,378	31,000	03/01/2005	12/15/2034
62912X-AB-0	NGPL PIPECO LLC				3FE	949,121	109.4780	1,094,777	1,000,000	958,433		4,339			7.119	7.119	JD	3,164	71,190	12/14/2007	12/15/2017
990619-9A-8	NIELSEN FINANCE LLC CLASS A DOLLAR TERM			2	3FE	3,234,522	97.5470	3,166,295	3,245,923	3,166,295	(70,703)	2,811			2.264	2.431	MJSD	4,765	74,535	09/10/2009	08/09/2013
654679-AA-7	NISKA GAS STORAGE US/CAN			1	4FE	4,530,000	107.0000	4,815,000	4,500,000	4,527,042		(2,958)			8.875	9.692	MS	117,594	210,781	06/11/2010	03/15/2018
65473Q-AL-7	NISOURCE FINANCE CORP				2FE	11,486,445	109.6640	11,843,690	10,800,000	11,355,270		(131,175)			5.400	3.832	JJ	268,920	291,600	02/02/2010	07/15/2014
65473Q-AR-4	NISOURCE FINANCE CORP				2FE	3,973,128	103.0500	5,152,520	5,000,000	4,109,522		58,425			5.450	5.491	MS	80,236	272,500	09/07/2005	09/15/2020
654742-AB-1	NISSAN MOTOR ACCEPTANCE		R		2FE	24,895,750	103.8330	25,958,275	25,000,000	24,913,329		17,579			4.500	4.603	JJ	471,875	571,875	01/20/2010	01/30/2015
655664-AN-0	NORDSTROM INC				2FE	3,982,600	101.4990	4,059,972	4,000,000	3,983,551		951			4.750	4.818	MN	31,667	99,222	04/20/2010	05/01/2020
655844-AZ-1	NORFOLK SOUTHERN CORP				2FE	5,781,299	112.9220	6,775,326	6,000,000	5,823,927		18,687			5.750	5.781	AO	86,250	345,000	04/01/2008	04/01/2018
665772-CF-4	NORTHERN STATES PWR-MINN			1	1FE	24,950,250	98.3420	24,585,600	25,000,000	24,953,940		3,690			1.950	1.997	FA	189,583		08/04/2010	08/15/2015
665859-AL-8	NORTHERN TRUST CORP				1FE	2,996,490	95.7200	2,871,600	3,000,000	2,996,537		47			3.450	3.464	MN	16,388		11/01/2010	11/04/2020
666807-BB-7	NORTHROP GRUMMAN CORP				2FE	9,981,400	105.0130	10,501,300	10,000,000	9,986,334		3,501			3.700	3.743	FA	154,167	371,028	07/27/2009	08/01/2014
666807-BC-5	NORTHROP GRUMMAN CORP				2FE	19,974,200	95.8810	19,176,240	20,000,000	19,974,925		725			1.850	1.885	MN	54,472		11/01/2010	11/15/2015
66989H-AA-6	NOVARTIS CAPITAL CORP		R		1FE	2,996,910	106.7190	3,201,582	3,000,000	2,998,006		590			4.125	4.148	FA	48,469	123,750	02/04/2009	02/10/2014
66989H-AB-4	NOVARTIS CAPITAL CORP				1FE	31,772,713	101.5960	31,774,118	31,275,000	31,695,151		(77,562)			1.900	1.338	AO	110,592	359,836	08/11/2010	04/24/2013
66989H-AC-2	NOVARTIS CAPITAL CORP		R		1FE	24,880,500	102.7280	25,682,075	25,000,000	24,897,868		17,368			2.900	3.069	AO	134,931	439,028	03/09/2010	04/24/2015
629377-AU-6	NRG ENERGY INC			1	3FE	5,985,000	102.5000	6,150,000	6,000,000	5,985,371	1,217	403			7.375	13.293	FA	184,375	258,125	06/21/2010	02/01/2016
629377-AX-0	NRG ENERGY INC			1	3FE	7,581,250	103.0000	7,802,250	7,575,000	7,579,762		(1,488)			7.375	7.307	JJ	257,603	189,906	07/15/2010	01/15/2017
629377-BG-6	NRG ENERGY INC			1	3FE	3,052,500	103.2500	3,097,500	3,000,000	3,046,749		(5,313)			8.500	8.233	JD	11,333	255,000	11/24/2009	06/15/2019
67021C-AB-3	NSTAR ELECTRIC CO				1FE	8,647,920	108.9250	8,713,992	8,000,000	8,527,751		(120,169)			4.875	2.762	AO	82,333	390,000	03/11/2010	04/15/2014
67059T-AA-3	NUSTAR LOGISTICS				2FE	998,020	114.5980	1,145,975	1,000,000	998,423		156			7.650	7.711	AO	16,150	76,500	04/01/2008	04/15/2018
670704-AB-1	NUVASIVE INC 2.250000% 03/15/2013				5Z	1,958,063	97.5000	1,950,000	2,000,000	1,937,899	(11,250)	2,337			2.250	3.196	MS	13,250	20,250	11/08/2010	03/15/2013
67090F-9A-6	NUVEEN INVESTMENTS, INC.FIRST LIEN TERM			2	4FE	1,290,728	98.0690	1,320,052	1,346,051	1,297,038		(1,441)			3.297	5.436	MJSD	9,921	43,056	10/30/2009	11/13/2014
674599-BX-2	OCCIDENTAL PETROLEUM COR				1FE	992,920	107.8570	1,078,573	1,000,000	994,376		906			4.125	4.273	JD	3,438	41,250	05/12/2009	06/01/2016
674599-BY-0	OCCIDENTAL PETROLEUM COR				1FE	4,998,850	101.6440	5,082,220	5,000,000	4,998,854		4			4.100	4.165	FA	8,542		12/13/2010	02/01/2021
674599-BZ-7	OCCIDENTAL PETROLEUM COR				1FE	9,994,000	99.7170	9,971,740	10,000,000	9,994,046		46			2.500	2.579	FA	10,417		12/13/2010	02/01/2016
674599-CA-1	OCCIDENTAL PETROLEUM COR				1FE	24,970,250	100.4370	25,109,325	25,000,000	24,970,657		407			1.450	1.487	JD	15,104		12/13/2010	12/13/2013
677525-SD-0	OHIO AIR QUALITY COLUMBUS SOUTHERN 07				2FE	8,000,000	103.9920	8,319,360	8,000,000	8,000,000					4.850	4.850	FA	161,667	388,000	04/09/2008	08/01/2040
677525-RE-9	OHIO AIR QUALITY DAYTON PWR & LIGHT 06			1	1FE	9,077,055	82.8480	8,077,680	9,750,000	9,108,975		11,603			4.800	5.836	MS	156,000	468,000	02/06/2008	09/01/2036
677415-CL-3	OHIO POWER COMPANY - IBC				2FE	3,813,549	112.5730	4,502,932	4,000,000	3,861,121		20,601			6.000	6.048	JD	20,000	240,000	06/07/2006	06/01/2016
680223-AF-1	OLD REPUBLIC INTL CORP 8.000000% 05/15/2				2FE	1,123,437	127.0000	1,270,000	1,000,000	1,076,130		(47,307)			8.000	2.328	MN	10,222	80,000	02/10/2010	05/15/2012
681936-AW-0	OMEGA HLTHCARE INVESTORS			1	3FE	3,045,000	99.1250	2,973,750	3,000,000	2,973,750	(70,313)	(937)			6.750	7.011	AO	48,938		10/08/2010	10/15/2022
681904-AG-3	OMNICARE INC			1	3FE	992,968	100.5000	1,080,375	1,075,000	1,042,066		12,004			6.125	8.439	JD	5,487	65,844	02/01/2006	06/01/2013
681904-AK-4	OMNICARE INC			1	3FE	2,802,325	101.7500	2,894,788	2,845,000	2,805,979		3,654			6.875	16.550	JD	8,693	195,594	06/02/2010	12/15/2015
681904-AM-0	OMNICARE INC			1	3FE	5,968,750	103.0000	5,922,500	5,750,000	5,907,131	(57,545)	(4,074)			7.750	7.490	JD	37,135	238,905	10/29/2010	06/01/2020
681904-AL-2	OMNICARE INC 3.250000% 12/15/2035			1	4FE	400,624	91.7500	410,123	447,000	400,839		215			3.250	5.594	JD	646	7,264	10/15/2010	12/15/2035
681904-AN-8	OMNICARE INC 3.750000% 12/15/2025				3FE	2,000,000	111.5000	2,230,000	2,000,000	2,000,000					3.750	3.750	JD	5,000		12/01/2010	12/15/2025
682189-AG-0	ON SEMICONDUCTOR CORP 2.625000% 12/15/20			1	4FE	3,041,747	117.1250	3,162,375	2,700,000	2,930,844	4,523	(68,304)			2.625	(0.033)	JD	3,150	70,875	03/09/2010	12/15/2026
682680-AL-7	ONEOK INC				2FE	15,024,520	101.7530	14,245,420	14,000,000	14,183,558		(626,869)			7.125	2.528	AO	210,583	997,500	08/21/2009	04/15/2011
68268N-AD-5	ONEOK PARTNERS LP				2FE	2,690,174	111.2310	3,336,930	3,000,000	2,697,574		3,323			6.850	6.899	AO	43,383	205,500	09/25/2007	10/15/2037
683399-AB-5	ONYX PHARMACEUTICALS INC 4.000000% 08/15				4	1,539,038	119.6250	1,806,338	1,510,000	1,537,881		(1,157)			4.000	3.635	FA	22,818	20,167	09/23/2010	08/15/2016
68389X-AD-7	ORACLE CORP				1FE	8,414,724	108.9400	8,715,232	8,000,000	8,278,083		(116,952)			4.950	3.361	AO	83,600	396,000	10/20/2009	04/15/2013
68389X-AJ-4	ORACLE CORP				1FE	3,991,160	99.4090	3,976,344	4,000,000	3,991,489		329			3.875	3.897	JJ	69,750		07/12/2010	07/15/2020
688225-AB-7	OSHKOSH CORP			1	4FE	3,142,500	108.7500	3,262,500	3,000,000	3,133,338		(9,162)			8.250	7.723	MS	82,500	122,376	07/21/2010	03/01/2017
688225-AD-3	OSHKOSH CORP			1	4FE	1,028,750	109.7500	1,097,500	1,000,000	1,026,918		(1,832)			8.500	8.478	MS	28,333	42,028	04/29/2010	03/01/2020
69073T-AP-8	OWENS-BROCKWAY				3FE	2,452,813	106.2500	2,496,875	2,350,000	2,446,039		(6,774)			7.375	6.466	FA	72,214	86,656	07/06/2010	05/15/2016
69073T-AQ-6	OWENS-BROCKWAY 3.000000% 06/01/2015				3FE	3,910,797	100.6250	4,025,000	4,000,000	3,919,271		8,474			3.000	3.504	JD	10,000	68,000	11/03/2010	06/01/2015
694308-GC-5	PACIFIC GAS & ELECTRIC				1FE	2,830,290	100.5670	3,017,019	3,000,000	2,993,452		38,411			4.200	5.544	MS	42,000	126,000	04/19/2006	03/01/2011
70109H-AH-8	PARKER-HANNIFIN CORP				1FE	1,745,579	111.6980	1,954,713	1,750,000	1,746,511		374			5.500	5.529	MN	12,299	96,250	05/13/2008	05/15/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
70213B-AA-9	PARTNERRE FINANCE B LLC	0			1FE	9,988,500	100.7020	10,070,240	10,000,000	9,989,183		683			5.500	5.320	JD	45,833	391,111	03/10/2010	06/01/2020
704549-AE-4	PEABODY ENERGY CORP				3FE	3,127,500	111.0000	3,330,000	3,000,000	3,119,255		(8,245)			7.375	6.542	MN	36,875	110,625	06/29/2010	11/01/2016
704549-AF-1	PEABODY ENERGY CORP				3FE	2,054,350	108.5000	1,963,850	1,810,000	1,963,850	(88,612)	(1,888)			7.875	6.506	MN	23,756	71,269	10/08/2010	11/01/2026
704549-AH-7	PEABODY ENERGY CORP				3FE	1,000,000	106.7500	1,067,500	1,000,000	1,000,000					6.500	6.500	MS	22,750		08/11/2010	09/15/2020
704549-AG-9	PEABODY ENERGY CORP 4.750000% 12/15/2041			1	3FE	5,290,298	129.3750	6,145,313	4,750,000	5,257,151	470,495	(10,844)			4.750	4.207	JD	10,028	225,625	10/18/2007	12/15/2041
706451-BG-5	PEMEX PROJ FDG MASTER TR		R		2FE	3,664,508	101.7490	4,069,976	4,000,000	3,673,281		4,699			6.625	7.348	JD	11,778	265,000	01/26/2009	06/15/2035
706451-BR-1	PEMEX PROJ FDG MASTER TR		R		2FE	2,718,862	101.5730	3,047,178	3,000,000	2,725,404		3,025			6.625	6.663	JD	8,833	198,750	05/28/2008	06/15/2038
707569-AL-3	PENN NATIONAL GAMING INC			1	4FE	1,020,469	101.5000	1,065,750	1,050,000	1,032,634	14,612	3,460			6.750	8.809	MS	23,625	70,875	02/09/2007	03/01/2015
707882-AA-4	PENN VIRGINIA CORP 4.500000% 11/15/2012				4	2,721,000	99.0000	2,821,500	2,850,000	2,768,503	5,189	27,679			4.500	6.035	MN	16,388	38,250	12/07/2010	11/15/2012
708160-BQ-8	PENNEY (JC) CO INC				3FE	1,073,750	109.0000	1,090,000	1,000,000	1,065,086		(8,160)			7.950	6.657	AO	19,875	79,500	12/03/2009	04/01/2017
708160-BS-4	PENNEY (JC) CO INC				3FE	2,580,000	95.0000	2,375,000	2,500,000	2,375,000	(204,771)	(229)			7.400	7.129	AO	46,250		10/07/2010	04/01/2037
708690-BB-7	PENNSYLVANIA ECON DEV COLVER PROJ 05F			1	2FE	9,755,286	91.1450	8,950,439	9,820,000	9,773,577		5,688			4.625	4.721	JD	37,848	450,013	08/03/2007	12/01/2018
713291-AR-3	PEPCO HOLDINGS INC				2FE	3,031,080	97.4660	2,923,995	3,000,000	3,030,053		(1,027)			2.700	2.475	AO	20,250		10/26/2010	10/01/2015
71343P-AE-1	PEPSIAMERICAS INC				1FE	4,487,625	107.6150	4,842,671	4,500,000	4,495,725		2,513			5.750	5.861	JJ	108,531	258,750	07/11/2007	07/31/2012
713448-BQ-0	PEPSICO INC				1FE	4,997,800	98.8560	4,942,810	5,000,000	4,997,931		131			0.875	0.889	AO	7,899		10/19/2010	10/25/2013
716495-AL-0	PETROHAWK ENERGY CORP			1	4FE	3,511,250	101.0000	3,535,000	3,500,000	3,510,678		(572)			7.250	7.931	FA	94,451		08/04/2010	08/15/2018
716578-AB-5	PETROLEUM DEVELOPMENT CO			1	4FE	3,029,436	112.0000	3,360,000	3,000,000	3,019,622	24,557	(4,182)			12.000	12.738	FA	136,000	360,000	06/30/2008	02/15/2018
717081-CZ-4	PFIZER INC.				1FE	16,976,710	104.3450	17,738,735	17,000,000	16,990,199		7,749			4.450	4.460	MS	222,747	756,500	03/17/2009	03/15/2012
718592-AK-4	PHILLIPS-VAN HEUSEN			1	4FE	4,666,875	106.2500	4,781,250	4,500,000	4,645,780	(16,673)	(4,422)			7.375	7.121	MN	42,406	174,234	10/06/2010	05/15/2020
720830-9B-6	PIERRE FOODS INC TERM LOAN 1ST LIEN			2	4FE	2,947,350	98.0590	2,941,781	3,000,000	2,941,781		1,781			7.001	7.707	MJSD	47,323		10/12/2010	09/30/2016
72147K-AA-6	PILGRIM'S PRIDE CORP			1	4FE	1,910,967	99.5000	1,915,375	1,925,000	1,911,027		61			7.875	8.943	JD	7,159		12/09/2010	12/15/2018
721901-JC-1	PIMA CNTY AZ IDA TUCSON ELEC PWR 08A			1	2FE	4,199,634	101.5640	4,565,302	4,495,000	4,215,206		7,142			6.375	7.882	MS	95,519	286,556	09/17/2008	09/01/2029
723787-AH-0	PIONEER NATURAL RESOURCE 2.875000% 01/15			1	3FE	3,573,750	151.3750	4,844,000	3,200,000	3,367,554	99,079	(83,861)			2.875	0.350	JJ	42,422	92,000	12/29/2009	01/15/2038
72447W-AU-3	PITNEY BOWES INC				1FE	7,524,820	105.3200	7,372,379	7,000,000	7,507,378		(17,443)			4.875	2.758	FA	128,917		11/16/2010	08/15/2014
72447X-AC-1	PITNEY BOWES INC				1FE	1,952,960	105.2780	2,105,566	2,000,000	1,964,056		4,229			5.750	5.910	MS	33,861	115,000	09/06/2007	09/15/2017
727610-AD-9	PLASTIPAK HOLDINGS INC			1	4FE	4,120,000	103.0000	4,120,000	4,000,000	4,111,489		(8,511)			8.500	13.675	JD	15,111	170,000	09/24/2010	12/15/2015
728896-BS-9	PLEASANTS CNTY WV PCR MONONGAHELA 98D			1	2FE	2,220,000	100.2020	3,006,060	3,000,000	2,787,493		101,909			5.050	12.161	MN	25,250	151,500	09/12/2003	11/01/2012
69344F-AD-8	PMC SIERRA INC 2.250000% 10/15/2025			1	3	1,428,548	117.6250	1,470,313	1,250,000	1,305,329		(31,043)			2.250	(0.217)	AO	5,938	28,125	05/09/2007	10/15/2025
693506-BD-8	PPG INDUSTRIES INC				2FE	4,938,700	93.1200	4,655,995	5,000,000	4,939,394		694			3.600	3.752	MN	24,500		11/08/2010	11/15/2020
693506-BF-3	PPG INDUSTRIES INC				2FE	4,760,150	94.9300	4,746,525	5,000,000	4,762,207		2,057			1.900	3.016	JJ	12,931		12/09/2010	01/15/2016
74005P-AN-4	PRAXAIR INC				1FE	2,941,786	113.3420	3,400,248	3,000,000	2,956,093		6,193			5.375	5.399	MN	26,875	161,250	10/30/2006	11/01/2016
74005P-AR-5	PRAXAIR INC				1FE	17,294,846	108.8400	17,728,915	16,289,000	17,138,034		(156,811)			4.625	3.299	MS	190,434	753,366	02/19/2010	03/30/2015
740816-AF-0	PRES & FELLOWS OF HARVAR				1FE	21,945,200	110.1970	22,039,400	20,000,000	21,564,903		(380,297)			5.000	2.318	JJ	461,111	500,000	03/18/2010	01/15/2014
74153W-BY-4	PRICOA GLOBAL FUNDING 1				1FE	16,220,250	110.8600	16,628,955	15,000,000	16,018,215		(202,035)			5.450	3.346	JD	45,417	817,500	04/01/2010	06/11/2014
742651-DK-5	PRIVATE EXPORT FUNDING				1	2,992,530	94.7830	2,843,487	3,000,000	2,992,735		205			2.250	2.179	JD	3,000	11,438	10/06/2010	12/15/2017
742718-DS-5	PROCTER & GAMBLE CO/THE				1FE	47,662,500	98.0360	47,057,232	48,000,000	47,670,023		7,523			1.800	1.945	MN	103,200		11/24/2010	11/15/2015
743263-AD-7	PROGRESS ENERGY				2FE	3,144,948	101.0170	3,030,516	3,000,000	3,006,016		(35,242)			7.100	5.274	MS	71,000	213,000	05/17/2007	03/01/2011
743862-AA-2	PROVIDENT COMPANIES INC				2FE	1,521,928	100.9560	1,529,479	1,515,000	1,521,524		(293)			7.250	7.023	MS	32,341	109,838	04/12/2007	03/15/2028
69362B-AN-2	PSEG POWER				2FE	4,482,185	109.7380	5,486,920	5,000,000	4,638,416		59,252			5.500	5.965	JD	22,917	275,000	10/25/2006	12/01/2015
69366A-AC-4	PSS WORLD MEDICAL INC 3.125000% 08/01/20				3FE	2,026,250	123.0000	2,460,000	2,000,000	2,016,300		(4,391)			3.125	2.890	FA	26,042	62,500	09/03/2008	08/01/2014
74456Q-AW-6	PUB SVC ELEC & GAS				1FE	3,992,880	100.8900	4,035,616	4,000,000	3,993,713		833			2.700	2.708	MN	18,000	48,300	05/17/2010	05/01/2015
744448-CB-5	PUBLIC SERVICE COLORADO				1FE	2,995,590	114.0880	3,422,646	3,000,000	2,996,428		365			5.800	5.795	FA	72,500	174,000	08/06/2008	08/01/2018
744448-CD-1	PUBLIC SERVICE COLORADO			1	1FE	2,987,790	94.2880	2,828,649	3,000,000	2,987,920		130			3.200	3.247	MN	12,000		11/08/2010	11/15/2020
74456Q-AK-2	PUBLIC SERVICE EL & GAS				1FE	5,832,970	106.8430	5,876,371	5,500,000	5,711,005		(100,869)			5.000	3.008	JJ	137,500	275,000	10/08/2009	01/01/2013
745332-BV-7	PUGET SOUND ENERGY INC				2FE	6,194,464	109.0280	6,332,369	5,808,000	6,137,918		(56,547)			5.197	3.875	AO	75,460	301,842	02/01/2010	10/01/2015
745867-AQ-4	PULTE HOMES INC				3FE	1,478,400	98.5000	1,654,800	1,680,000	1,564,152		32,577			5.250	7.842	JJ	40,670	88,200	03/03/2008	01/15/2014
74733V-AA-8	QEP RESOURCES INC				3FE	5,019,990	105.0000	5,250,000	5,000,000	5,019,498		(492)			6.875	6.858	MS	128,906		08/13/2010	03/01/2021
748356-AA-0	QUESTAR CORP				1FE	6,988,170	99.2280	6,945,988	7,000,000	6,988,271		101			2.750	2.863	FA	9,090		12/07/2010	02/01/2016
74837R-AB-0	QUICKSILVER RESOURCES 1.875000% 11/01/20			1	4FE	322,647	109.1250	272,813	250,000	261,095		(13,714)			1.875	(3.308)	MN	781	4,688	09/27/2006	11/01/2024
749121-BR-9	QWEST COMMUNICATIONS INT			1	3FE	4,020,000	101.2500	4,050,000	4,000,000	4,014,324		(5,676)			7.500	8.698	FA	113,333	150,000	07/07/2010	02/15/2014
749121-BY-4	QWEST COMMUNICATIONS INT 3.500000% 11/15			1	3FE	2,515,277	146.4600	2,709,510	1,850,000	1,850,000	108,314	(177,689)			3.500	(6.924)	MN	8,274	64,750	11/01/2007	11/15/2025
74913G-AG-0	QWEST CORPORATION				2FE	2,039,063	112.0000	2,436,000	2,175,000	2,084,127		19,672			7.500	8.829	AO	40,781	163,125	07/22/2008	10/01/2014
74913G-AK-1	QWEST CORPORATION				2FE	3,903,625	112.7500	4,707,313	4,175,000	3,981,531		34,039			7.625	8.905	JD	14,149	318,344	07/22/2008	06/15/2015
750438-AC-7	RADIOSHACK CORP 2.500000% 08/01/2013				3FE	2,113,918	106.6250	2,132,500	2,000,000	2,110,490		(3,428)			2.500	0.350	FA	20,833		11/29/2010	08/01/2013
75281A-AF-6	RANGE RESOURCES CORP			1	3FE	1,191,000	102.0000	1,224,000	1,200,000	1,191,828		828			6.375	10.472	MS	22,525	38,250	06/29/2010	03/15/2015
75281A-AG-4	RANGE RESOURCES CORP			1	3FE	1,668,700	103.7500	1,701,500	1,640,000	1,665,423		(3,277)			7.500	9.572	MN	15,717	61,500	06/29/2010	05/15/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
75281A-AH-2	RANGE RESOURCES CORP			1	3FE	1,371,500	105.3750	1,422,563	1,350,000	1,368,854		(2,532)			7.500	8.129	AO	25,313	82,500	06/30/2010	10/01/2017
75281A-AL-3	RANGE RESOURCES CORP			1	3FE	9,560,713	103.1250	9,580,313	9,290,000	9,423,795	(131,667)	(5,251)			6.750	6.597	FA	242,121		10/28/2010	08/01/2020
75508A-AB-2	RAYONIER TRS HOLDINGS IN 3.750000% 10/15				2FE	1,823,633	110.5000	1,989,000	1,800,000	1,814,294		(6,175)			3.750	3.256	AO	14,250	67,500	03/31/2010	10/15/2012
755111-BT-7	RAYTHEON COMPANY				1FE	4,612,050	92.2090	4,610,445	5,000,000	4,613,482		1,432			3.125	4.086	AO	30,816		12/10/2010	10/15/2020
756864-BQ-6	RED RIVER TX AUTH PCR SW PUBLIC 91			1	2FE	10,090,265	100.2510	10,225,602	10,200,000	10,193,760		11,996			5.200	5.692	JJ	265,200	530,400	11/17/1999	07/01/2011
758753-AD-9	REGAL CINEMAS CORP			1	4FE	1,561,250	106.0000	1,590,000	1,500,000	1,555,562		(5,688)			8.625	8.327	JJ	59,656	64,688	02/04/2010	07/15/2019
7591EP-AG-5	REGIONS FINANCIAL CORP				3FE	2,966,460	97.8750	2,936,250	3,000,000	2,936,250	(34,087)	3,877			5.750	6.192	JD	7,667	109,728	04/21/2010	06/15/2015
76009N-AF-7	RENT-A-CENTER INC			1	3FE	3,315,875	99.5000	3,258,625	3,275,000	3,258,625	(56,602)	(648)			6.625	6.947	MN	35,559		10/28/2010	11/15/2020
760759-AH-3	REPUBLIC SERVICES INC				2FE	4,999,250	105.2230	5,261,150	5,000,000	4,999,299		49			5.000	4.997	MS	83,333	122,917	03/01/2010	03/01/2020
991196-9B-4	REYNOLDS GROUP HOLDINGS TERM LOAN A			2	3FE	990,000	99.0230	990,234	1,000,000	990,234		234			6.250	6.383	MJSD	2,778	7,021	11/30/2010	08/15/2015
991196-9C-2	REYNOLDS GROUP HOLDINGS TERM LOAN D			2	3FE	3,002,500	99.8160	2,994,483	3,000,000	2,986,517	(15,931)	(51)			6.500	6.390	MJSD	8,667	21,594	11/30/2010	05/05/2016
74959G-AA-8	REYNOLDS GRP ISS/REYNOLD			1	3FE	2,000,000	101.7500	2,035,000	2,000,000	2,000,000					7.125	7.900	AO	30,083		10/06/2010	04/15/2019
76228P-AA-8	RHODE ISLAND INDL SOLID WST MGMT 04A				2FE	3,500,000	102.1630	3,575,705	3,500,000	3,500,000					4.625	4.628	AO	40,469	161,875	03/24/2006	04/01/2016
771196-AQ-5	ROCHE HLDGS INC		F		1FE	24,824,850	109.5070	24,402,607	22,284,000	24,544,741		(280,109)			5.000	1.698	MS	371,400	607,100	08/12/2010	03/01/2014
771196-AS-1	ROCHE HLDGS INC	0	R		1FE	5,564,550	116.2840	5,814,195	5,000,000	5,500,854		(49,707)			6.000	4.519	MS	100,000	300,000	09/14/2009	03/01/2019
U75000-AR-7	ROCHE HLDGS INC				1FE	7,884,112	141.2620	7,063,120	7,467,500	6,926,186		(120,600)		(500,454)	4.625	3.012	MAR	256,530	314,280	10/20/2009	03/04/2013
77340R-AH-0	ROCKIES EXPRESS PIPELINE				2FE	14,990,700	98.9090	14,836,380	15,000,000	14,992,009		1,309			3.900	3.968	AO	123,500	329,875	03/17/2010	04/15/2015
77340R-AK-3	ROCKIES EXPRESS PIPELINE				2FE	4,995,550	96.6630	4,833,125	5,000,000	4,995,812		262			5.625	5.683	AO	59,375	158,594	03/17/2010	04/15/2020
77340R-AK-3	ROCKIES EXPRESS PIPELINE	0			2FE	9,991,100	96.6630	9,666,250	10,000,000	9,991,623		523			5.625	5.683	AO	118,750	317,188	03/17/2010	04/15/2020
773835-AV-5	ROCKPORT IN PCR IND MICH PWR 02A			1	2FE	8,407,647	89.9380	7,572,780	8,420,000	8,409,097		518			4.625	4.645	JD	32,452	389,425	01/23/2008	06/01/2025
776696-AA-4	ROPER INDUSTRIES INC 1.481300% 01/15/203			1	3FE	934,871	95.3750	1,526,000	1,600,000	679,753		23,801			0.000	(13,177)	JJ		2,356	09/15/2006	01/15/2034
779376-AA-0	ROVI CORP 2.625000% 02/15/2040			1	3	4,499,480	144.2500	6,491,250	4,500,000	4,497,936		(1,544)			2.625	2.630	FA	44,625	48,563	06/09/2010	02/15/2040
779382-AN-0	ROWAN COMPANIES INC				2FE	4,477,680	100.8710	4,539,177	4,500,000	4,478,585		905			5.000	5.087	MS	75,625		08/19/2010	09/01/2017
990965-9C-1	ROYALTY PHARMA FINANCE TRUST SENIOR UNSE			2	3FE	3,960,707	99.0820	3,963,298	4,000,000	3,963,298		6,755			7.750	8.625	FMAN	40,472	313,444	08/18/2009	05/15/2015
749685-AQ-6	RPM INTERNATIONAL INC				2FE	9,633,123	106.7740	10,677,430	10,000,000	9,706,233		30,856			6.500	6.692	FA	245,556	650,000	02/14/2008	02/15/2018
74971X-AA-5	RRI ENERGY INC			1	4FE	1,301,813	102.0000	1,336,200	1,310,000	1,305,338		995			6.750	8.070	JD	3,930	88,425	02/05/2007	12/15/2014
78355H-JM-2	RYDER SYSTEM INC				2FE	5,131,500	107.5000	5,374,980	5,000,000	5,083,743		(35,659)			6.000	5.172	MS	100,000	300,000	08/20/2009	03/01/2013
78355H-JP-5	RYDER SYSTEM INC				2FE	4,994,300	99.6940	4,984,720	5,000,000	4,994,613		313			3.600	3.621	MS	59,500		08/26/2010	03/01/2016
786514-BQ-1	SAFEWAY INC				2FE	7,908,311	111.0930	7,898,684	7,110,000	7,691,550		(168,535)			6.250	3.528	MS	130,844	444,375	09/11/2009	03/15/2014
786514-BS-7	SAFEWAY INC				2FE	9,955,600	94.6950	9,469,500	10,000,000	9,957,096		1,496			3.950	4.020	FA	162,389		07/27/2010	08/15/2020
78390X-AD-3	SAIC INC			1	1FE	9,963,700	100.1590	10,015,920	10,000,000	9,963,789		89			4.450	4.468	JD	13,597		12/13/2010	12/01/2020
79466L-AA-2	SALESFORCE.COM INC .750000% 01/15/2015				3	1,246,250	164.8750	2,060,938	1,250,000	1,246,876		626			0.750	0.813	JJ	4,323	4,583	02/25/2010	01/15/2015
797440-BH-6	SAN DIEGO G & E				1FE	1,851,959	115.2900	2,305,792	2,000,000	1,863,245		4,942			6.000	6.039	JD	10,000	120,000	06/05/2006	06/01/2026
799183-AA-6	SAN PASQUAL CASINO			1	4FE	1,997,338	100.1250	1,982,475	1,980,000	1,949,264	76,521	9,442			8.000	8.738	MS	46,640	142,400	11/01/2010	09/15/2013
80004C-AC-5	SANDISK CORP 1.000000% 05/15/2013				3FE	4,890,984	96.2500	5,534,375	5,750,000	5,336,148	401,143	154,147			1.000	4.135	MN	7,347	57,500	06/02/2008	05/15/2013
80004C-AD-3	SANDISK CORP 1.500000% 08/15/2017				3FE	2,440,887	112.8750	2,878,313	2,550,000	2,445,773		4,886			1.500	2.174	FA	13,388		11/23/2010	08/15/2017
80007P-AC-3	SANDRIDGE ENERGY INC			1	4FE	2,574,360	101.5000	2,602,460	2,564,000	2,570,348	30,398	(1,510)			8.000	8.992	JD	17,093	140,160	07/21/2010	06/01/2018
80007P-AH-2	SANDRIDGE ENERGY INC			1	4FE	2,650,000	105.7500	2,643,750	2,500,000	2,638,841		(11,159)			9.875	8.984	MN	31,545	123,438	07/22/2010	05/15/2016
800907-AK-3	SANMINA CORP			1	4FE	931,200	101.0000	979,700	970,000	944,202		3,803			8.125	10.209	MS	26,271	48,344	02/22/2007	03/01/2016
800907-AJ-6	SANMINA-SCI CORP			1	4FE	373,125	99.7500	374,063	375,000	373,558		433			6.750	7.332	MS	8,438	12,656	04/08/2010	03/01/2013
803111-AQ-6	SARA LEE CORP				2FE	7,343,350	104.6060	7,322,434	7,000,000	7,286,255		(57,095)			3.875	2.156	JD	12,056	135,625	06/24/2010	06/15/2013
78401F-AC-1	SBA TELECOMMUNICATIONS			1	3FE	6,997,500	108.2500	7,306,875	6,750,000	6,977,131		(20,370)			8.000	8.696	FA	204,000	270,000	07/08/2010	08/15/2016
78401F-AD-9	SBA TELECOMMUNICATIONS			1	3FE	2,064,563	109.2500	2,103,063	1,925,000	2,057,615		(6,947)			8.250	7.059	FA	59,996	79,406	07/16/2010	08/15/2019
78403D-AA-8	SBA TOWER TRUST				1FE	10,566,800	103.4810	10,348,079	10,000,000	10,528,449		(38,351)			4.254	2.962	MON	18,907	140,618	08/26/2010	04/15/2015
806605-AJ-0	SCHERING-PLOUGH				1FE	2,811,578	116.8590	3,505,761	3,000,000	2,850,039		17,052			6.000	6.062	MS	53,000	180,000	09/12/2007	09/15/2017
809388-AB-7	SCOTT CABLE COMMUNICATIONS INC			4	6*		0.0000		11,028,976						16.000	0.000	JUL			01/01/1997	07/18/2002
810186-AH-9	SCOTTS MIRACLE-GRO CO/TH			1	4FE	2,791,250	105.2500	2,894,375	2,750,000	2,788,140		(3,110)			7.250	7.668	JJ	91,934	87,483	07/14/2010	01/15/2018
810186-AJ-5	SCOTTS MIRACLE-GRO CO/TH			1	4FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					6.625	7.183	JD	2,760		12/13/2010	12/15/2020
812141-AP-4	SEALY MATTRESS CO			1	3FE	3,093,750	113.0000	3,107,500	2,750,000	3,065,618		(28,132)			10.875	7.496	AO	63,135	149,531	07/26/2010	04/15/2016
78412D-AN-9	SEMCO ENERGY INC				2FE	6,995,100	102.9480	7,206,332	7,000,000	6,995,366		266			5.150	5.159	AO	70,097	180,250	04/14/2010	04/21/2020
816752-AA-7	SEMINOLE HARD ROCK ENT			1	4FE	1,865,500	91.5000	1,665,300	1,820,000	1,665,300	178,299	(12,224)			2.802	6.929	MJSD	2,266	51,597	03/29/2007	03/15/2014
81721M-AE-9	SENIOR HOUSING PROP TRUS				2FE	2,988,750	105.6250	3,168,750	3,000,000	2,989,166		416			6.750	6.810	AO	42,750	104,625	06/25/2010	04/15/2020
81721M-AA-7	SENIOR HOUSING TRUST				2FE	3,411,750	104.5000	3,239,500	3,100,000	3,156,918	6,303	(51,250)			8.625	6.763	JJ	123,290	267,375	01/12/2006	01/15/2012
817565-BF-0	SERVICE CORP INTL				4FE	972,500	102.0000	1,020,000	1,000,000	974,146		1,646			7.000	7.513	JD	3,111	35,000	06/15/2010	06/15/2017
817565-BQ-6	SERVICE CORP INTL				4FE	2,828,016	102.5000	2,946,875	2,875,000	2,837,420	23,394	7,297			6.750	7.101	AO	48,516	194,063	12/01/2009	04/01/2015
817565-BU-7	SERVICE CORP INTL				4FE	1,806,750	105.0000	1,732,500	1,650,000	1,732,500	(72,654)	(1,596)			8.000	6.764	MN	16,867	66,000	10/28/2010	11/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
817565-BV-5	SERVICE CORP INTL			1	4FE	500,000	100.0000	500,000	500,000	500,000					7.000	7.725	MN	3,792		11/17/2010	05/15/2019
78412F-AH-7	SESI LLC 1.500000% 12/15/2026			1	3FE	4,515,938	101.8750	5,093,750	5,000,000	4,532,579	12,627	11,240			1.500	6.692	JD	3,333	64,808	08/12/2010	12/15/2026
826418-BD-6	SIERRA PACIFIC POWER CO				2FE	5,308,550	113.2630	5,663,135	5,000,000	5,254,034		(40,412)			6.000	4.911	MN	38,333	300,000	08/18/2009	05/15/2016
826418-BH-7	SIERRA PACIFIC POWER CO				2FE	1,597,320	109.0260	1,635,389	1,500,000	1,568,545		(24,063)			5.450	3.635	MS	27,250	81,750	10/14/2009	09/01/2013
83703R-AA-4	SOUTH CAROLINA JOBS SC ELEC & GAS 02A			1	1FE	4,725,000	101.2050	4,781,936	4,725,000	4,725,000					5.200	5.200	MN	40,950	245,700	11/05/2002	11/01/2027
845437-BH-4	SOUTHWESTERN ELEC POWER				2FE	4,209,960	106.2850	4,251,404	4,000,000	4,197,088		(12,872)			5.550	4.606	JJ	102,367		07/13/2010	01/15/2017
845437-BJ-0	SOUTHWESTERN ELEC POWER				2FE	4,774,050	107.6730	4,845,299	4,500,000	4,750,700		(23,350)			5.875	4.942	MS	88,125	132,188	03/03/2010	03/01/2018
991185-9A-9	SPANSION LLC TERM LOAN			2	3FE	2,248,995	98.8840	2,212,768	2,237,750	2,212,768	(2,492)	634			6.500	7.175	MJSD	18,227		08/31/2010	02/09/2015
858119-AJ-9	STEEL DYNAMICS INC				3FE	2,494,406	105.5000	2,611,125	2,475,000	2,487,678		(6,271)			7.375	7.068	MN	30,422	182,531	12/01/2009	11/01/2012
858119-AQ-3	STEEL DYNAMICS INC			1	3FE	2,130,000	107.0000	2,140,000	2,000,000	2,126,965		(3,035)			7.625	6.658	MS	44,903		10/06/2010	03/15/2020
858119-AP-5	STEEL DYNAMICS INC 5.125000% 06/15/2014				3FE	2,808,470	126.7500	3,295,500	2,600,000	2,775,738		(27,883)			5.125	3.095	JD	5,922	117,875	10/21/2010	06/15/2014
867363-AP-8	SUNGARD DATA SYSTEMS INC			1	4FE	2,518,750	100.5000	2,512,500	2,500,000	2,507,500	(10,930)	(320)			7.375	8.731	MN	23,047		11/02/2010	11/15/2018
867652-AA-7	SUNPOWER CORP 1.250000% 02/15/2027			1	4	500,000	94.2500	471,250	500,000	471,250	40,000				1.250	1.250	FA	2,361	6,250	02/02/2007	02/15/2027
784860-AA-9	SVB FINANCIAL GROUP 3.875000% 04/15/2011				2FE	516,250	107.7500	538,750	500,000	503,397		(11,663)			3.875	1.505	AO	4,090	19,375	11/19/2009	04/15/2011
871503-AG-3	SYMANTEC CORP				2FE	9,743,663	97.5820	9,514,274	9,750,000	9,744,010		347			2.750	2.762	MS	78,203		09/13/2010	09/15/2015
871503-AD-0	SYMANTEC CORP .750000% 06/15/2011				2FE	527,188	103.6250	518,125	500,000	521,208		(5,979)			0.750	(8.200)	JD	167	1,875	11/11/2010	06/15/2011
871503-AF-5	SYMANTEC CORP 1.000000% 06/15/2013				2	10,818,747	113.6250	11,817,000	10,400,000	10,630,391		(93,556)			1.000	0.103	JD	4,622	104,000	05/25/2010	06/15/2013
875127-AV-4	TAMPA ELECTRIC				2FE	2,622,518	111.3030	3,339,102	3,000,000	2,633,145		4,642			6.550	6.598	MN	25,108	196,500	05/09/2006	05/15/2036
872312-AA-1	TCM SUB LLC				2FE	4,994,600	102.0680	5,103,380	5,000,000	4,995,437		837			3.550	3.613	JJ	81,847	103,542	03/05/2010	01/15/2015
87875U-AJ-1	TECO FINANCE INC				2FE	7,967,520	101.9660	8,157,264	8,000,000	7,971,389		3,869			4.000	4.077	MS	94,222	160,000	03/04/2010	03/15/2016
87929J-AA-1	TELECOMMUNICATION SYSTEM 4.500000% 11/01				3	1,515,000	94.8750	1,423,125	1,500,000	1,423,125	(88,725)	(2,819)			4.500	4.277	MN	11,250	64,688	11/13/2009	11/01/2014
879369-AA-4	TELEFLEX INC 3.875000% 08/01/2017				4	2,014,165	105.0000	2,100,000	2,000,000	2,013,461		(704)			3.875	3.759	FA	30,569		08/24/2010	08/01/2017
881609-AT-8	TESORO CORP			1	3FE	4,093,455	100.2500	4,092,205	4,082,000	4,091,838	(1,185)	(432)			6.500	8.213	JD	22,111	132,665	11/08/2010	06/01/2017
882384-AA-8	TEXAS EASTERN TRANSMISSI				2FE	2,912,146	112.1540	3,364,626	3,000,000	2,930,562		8,058			6.000	6.063	MS	53,000	180,000	09/06/2007	09/15/2017
882384-AB-6	TEXAS EASTERN TRANSMISSI			1	2FE	11,947,560	97.8090	11,737,092	12,000,000	11,947,857		297			4.125	4.172	JD	34,375		12/01/2010	12/01/2020
883203-BN-0	TEXTRON INC 4.500000% 05/01/2013				3FE	500,000	190.0000	950,000	500,000	500,000					4.500	4.500	MN	3,750	22,500	04/29/2009	05/01/2013
883556-AU-6	THERMO FISHER SCIENTIFIC				1FE	5,944,020	102.8230	6,169,356	6,000,000	5,952,485		8,465			3.250	3.468	MN	22,208	195,000	03/29/2010	11/20/2014
87244E-AG-7	TIAA GLOBAL MARKETS				1FE	5,369,800	108.7470	5,437,365	5,000,000	5,255,915		(95,875)			4.950	2.845	JJ	114,125	247,500	10/19/2009	07/15/2013
88732J-AG-3	TIME WARNER CABLE INC				2FE	2,375,597	106.1630	2,654,078	2,500,000	2,447,384		32,157			5.400	5.140	JJ	67,125	135,000	04/04/2007	07/02/2012
88732J-AL-2	TIME WARNER CABLE INC				2FE	1,867,809	116.5680	2,331,358	2,000,000	1,890,302		10,458			6.750	6.792	JJ	67,500	135,000	06/16/2008	07/01/2018
88732J-AW-8	TIME WARNER CABLE INC				2FE	4,900,700	102.9140	5,145,690	5,000,000	4,907,640		6,940			5.000	5.327	FA	104,167	159,722	02/05/2010	02/01/2020
887317-AF-2	TIME WARNER INC				2FE	9,967,000	104.1450	10,414,540	10,000,000	9,969,106		2,106			4.875	4.924	MS	143,542	249,167	03/03/2010	03/15/2020
887317-AJ-4	TIME WARNER INC				2FE	14,982,150	101.6020	15,240,270	15,000,000	14,983,690		1,540			3.150	3.178	JJ	219,188		07/07/2010	07/15/2015
887319-AC-5	TIME WARNER TELECOM LLC 2.375000% 04/01/			1	4FE	1,538,250	110.1250	1,651,875	1,500,000	1,519,055		(8,228)			2.375	1.798	AO	8,906	35,625	08/18/2008	04/01/2026
872540-AM-1	TJX COS INC				1FE	1,996,240	121.4650	2,429,310	2,000,000	1,996,721		284			6.950	6.997	AO	29,344	139,000	04/02/2009	04/15/2019
872540-AN-9	TJX COS INC				1FE	4,999,600	107.1800	5,359,005	5,000,000	4,999,686		60			4.200	4.249	FA	79,333	222,833	07/20/2009	08/15/2015
872540-AN-9	TJX COS INC	.D			1FE	4,999,600	107.1800	5,359,005	5,000,000	4,999,686		60			4.200	4.249	FA	79,333	222,833	07/20/2009	08/15/2015
888808-BK-7	TOBACCO STLMNT FING CORP NJ 2003			1	1FE	10,921,298	113.7600	14,106,240	12,400,000	11,749,977		230,178			6.750	8.535	JD	69,750	837,000	05/21/2003	06/01/2039
889175-BE-4	TOLEDO EDISON COMPANY				2FE	2,994,090	118.2060	3,546,180	3,000,000	2,994,722		384			7.250	7.295	MN	36,250	217,500	04/21/2009	05/01/2020
88947E-AJ-9	TOLL BROS FINANCE CORP				2FE	5,173,125	105.0670	5,516,033	5,250,000	5,176,128		3,003			6.750	6.965	MN	59,063	177,188	07/20/2010	11/01/2019
891777-AB-0	TOWER GROUP INC 5.000000% 09/15/2014				2FE	500,000	112.0000	560,000	500,000	500,000					5.000	5.000	MS	7,014		09/14/2010	09/15/2014
89233P-4B-9	TOYOTA MOTOR CREDIT CORP				1FE	29,962,800	103.2940	30,988,170	30,000,000	29,966,531		3,731			3.200	3.227	JD	37,333	480,000	06/14/2010	06/17/2015
89233P-4H-6	TOYOTA MOTOR CREDIT CORP				1FE	14,987,250	100.4100	15,061,500	15,000,000	14,988,862		1,612			1.375	1.404	FA	79,635		08/09/2010	08/12/2013
893521-AA-2	TRANSATLANTIC HOLDINGS				2FE	10,809,200	104.8890	10,488,900	10,000,000	10,785,795		(23,405)			5.750	3.985	JD	27,153	287,500	10/28/2010	12/14/2015
893647-AN-7	TRANSDIGM INC			1	4FE	5,009,375	103.5000	5,175,000	5,000,000	5,009,326		(49)			7.750	8.534	JD	18,299		12/01/2010	12/15/2018
991204-9A-8	TRANSUNION LLC TERM LOAN			2	3FE	6,050,891	101.1320	6,040,077	5,972,494	6,040,077	(8,791)	(2,022)			5.303	5.080	MJSD	98,354	8,480	10/06/2010	06/15/2017
89469A-AA-2	TREEHOUSE FOODS INC			1	3FE	7,402,500	108.3750	7,586,250	7,000,000	7,376,757		(25,743)			7.750	6.880	MS	180,833	269,743	08/06/2010	03/01/2018
896522-AF-6	TRINITY INDUSTRIES INC 3.875000% 06/01/2			1	3FE	5,103,718	94.8750	4,743,750	5,000,000	4,711,679	990,500	(16,321)			3.875	3.700	JD	16,146	193,750	04/30/2008	06/01/2036
87264M-AA-7	TRW AUTOMOTIVE INC				3FE	990,000	107.0000	1,070,000	1,000,000	991,136		1,136			7.000	7.311	MS	20,611	35,000	07/07/2010	03/15/2014
87264M-AB-5	TRW AUTOMOTIVE INC				3FE	3,377,500	107.7500	3,771,250	3,500,000	3,384,924		7,424			7.250	7.928	MS	74,715	126,875	06/17/2010	03/15/2017
902494-AN-3	TYSON FOODS INC			3	3FE	2,468,164	109.6880	3,290,625	3,000,000	2,590,653		54,766			7.350	6.614	AO	55,125	228,000	03/17/2006	04/01/2016
902494-AS-2	TYSON FOODS INC				3FE	4,731,250	118.2500	5,912,500	5,000,000	4,811,765		46,482			10.500	11.897	MS	175,000	525,000	02/27/2009	03/01/2014
902494-AP-8	TYSON FOODS INC 3.250000% 10/15/2013				3FE	2,365,792	122.6250	2,734,538	2,230,000	2,331,645		(34,147)			3.250	1.608	AO	15,300	72,475	01/19/2010	10/15/2013
05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B			3	1FE	47,998	0.0000		10,000,000					(1)	2.218	5.927	JAJO			03/23/2006	04/10/2026
05068M-69-5	U.S. BANCORP - RITS 2006-6 SERIES B			3	2FE	29,534	0.0000		6,000,000						2.393	5.927	JAJO			03/23/2006	04/10/2026
912325-A*-8	U.S. OFFICE PRODUCTS CO. TRANCHE B			2	5Z	2,895,563	0.0000		1,447,781						7.000	5.128	MJSD			08/25/2003	12/31/2009

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
904764-AK-3	UNILEVER CAPITAL CORP		R		1FE	998,970	108.2780	1,082,775	1,000,000	999,129		86			4.800	4.818	FA	18,133	48,000	02/09/2009	02/15/2019
907818-CY-2	UNION PACIFIC CORP				2FE	3,921,748	108.0160	4,320,648	4,000,000	3,960,502		17,343			5.450	5.411	JJ	91,439	218,000	08/21/2007	01/31/2013
907818-CZ-9	UNION PACIFIC CORP				2FE	2,775,650	112.2810	3,368,424	3,000,000	2,819,816		19,936			5.750	5.791	MN	22,042	172,500	10/25/2007	11/15/2017
911312-AG-1	UNITED PARCEL SERVICE				1FE	53,565,500	106.9720	53,486,050	50,000,000	52,200,586		(1,042,821)			4.500	2.278	JJ	1,037,500	2,250,000	09/02/2009	01/15/2013
911312-AM-8	UNITED PARCEL SERVICE				1FE	4,966,500	92.9000	4,644,990	5,000,000	4,966,879		379			3.125	3.268	JJ	21,267		11/08/2010	01/15/2021
911365-AU-8	UNITED RENTALS NORTH AM			1	4FE	1,475,730	111.2500	1,668,750	1,500,000	1,477,450		1,542			9.250	10.580	JD	6,167	149,542	11/10/2009	12/15/2019
913017-BM-0	UNITED TECHNOLOGIES CORP	0			1FE	2,899,491	113.0870	3,392,622	3,000,000	2,919,671		9,123			5.375	5.415	JD	7,167	161,250	12/04/2007	12/15/2017
91324P-AW-2	UNITEDHEALTH GROUP INC				1FE	2,755,305	111.5210	3,345,630	3,000,000	2,803,273		23,135			6.000	5.679	JD	8,000	180,000	11/09/2007	06/15/2017
91324P-BA-9	UNITEDHEALTH GROUP INC				1FE	1,909,350	107.2060	2,144,116	2,000,000	1,957,044		20,869			5.500	5.561	MN	14,056	110,000	11/14/2007	11/15/2012
91359P-AE-0	UNIVERSAL HOSPITAL SERVI			1	4FE	875,000	91.5000	800,625	875,000	800,625	63,438				3.834	9.782	JD	2,796	34,969	05/22/2007	06/01/2015
91359P-AF-7	UNIVERSAL HOSPITAL SERVI			1	4FE	2,662,188	102.7500	2,697,188	2,625,000	2,641,935	62,429	(6,120)			8.500	8.085	JD	18,594	223,125	05/22/2007	06/01/2015
903192-AA-0	UNUMPROVIDENT CORP				2FE	104,376	96.4640	112,863	117,000	105,566		286			6.750	6.921	JD	351	7,898	02/17/2005	12/15/2028
90345K-AA-8	US AIRWAYS GROUP INC				3FE	10,000,000	99.5000	9,950,000	10,000,000	9,950,000	(50,000)				6.250	6.250	AO	17,361		12/15/2010	04/22/2023
91159H-GU-8	US BANCORP				1FE	4,991,300	102.8710	5,143,555	5,000,000	4,992,644		1,344			3.150	3.188	MS	51,188	78,750	03/01/2010	03/04/2015
91159H-GX-2	US BANCORP				1FE	6,643,483	99.3580	6,607,327	6,650,000	6,644,010		527			2.450	2.471	JJ	69,696		07/22/2010	07/27/2015
90338W-AK-9	US ONCOLOGY INC			1	4FE	1,050,000	123.2500	1,232,500	1,000,000	1,042,260		(7,296)			9.125	8.585	FA	34,472	91,250	12/03/2009	08/15/2017
912909-AE-8	US STEEL CORP 4.000000% 05/15/2014				3FE	1,193,350	194.0000	1,940,000	1,000,000	1,133,001		(42,459)			4.000	0.311	MN	5,111	40,000	07/29/2009	05/15/2014
91911X-AM-6	VALEANT PHARMACEUTICALS			1	4FE	2,713,110	98.7500	2,693,900	2,728,000	2,693,900	(19,363)	153			7.000	7.749	AO	49,331		12/03/2010	10/01/2020
920253-AD-3	VALMONT INDUSTRIES				3FE	4,999,900	104.0290	5,201,430	5,000,000	4,999,905		5			6.625	6.645	AO	65,330	172,986	04/07/2010	04/20/2020
92203P-AE-6	VANGUARD HLT HDG LLC/INC			1	4FE	3,968,325	102.5000	4,100,000	4,000,000	3,971,200		2,875			8.000	9.149	FA	133,333	121,333	08/02/2010	02/01/2018
92203P-AF-3	VANGUARD HLT HDG LLC/INC			1	4FE	5,253,750	102.0000	5,355,000	5,250,000	5,253,514		(236)			8.000	7.579	FA	175,000	212,331	07/23/2010	02/01/2018
92276M-AD-7	VENTAS REALTY LP/CAP CRP				2FE	3,316,125	105.6660	3,302,056	3,125,000	3,183,274		(40,401)			9.000	7.506	MN	46,875	281,250	08/08/2008	05/01/2012
92276M-AT-2	VENTAS REALTY LP/CAP CRP			1	2FE	2,991,250	104.7800	3,143,391	3,000,000	2,994,088		737			6.750	7.320	AO	50,625	202,500	09/13/2006	04/01/2017
92339*-AA-7	VERDE REALTY OPERATING DEBS	R			5	6,300,000	100.0000	6,300,000	6,300,000	6,300,000					4.750	4.750	JD	831	299,250	12/31/2007	12/31/2018
92342Y-AB-5	VERIFONE HOLDINGS INC 1.375000% 06/15/20				4FE	2,473,956	107.8750	2,696,875	2,500,000	2,489,007	288,564	6,692			1.375	1.706	JD	1,528	34,375	12/06/2007	06/15/2012
92343E-AD-4	VERISIGN INC 3.250000% 08/15/2037			1	2	7,554,890	112.1250	7,400,250	6,600,000	7,449,573		(94,166)			3.250	1.610	FA	81,033	709,367	03/31/2010	08/15/2037
92343V-AJ-3	VERIZON COMMUNICATIONS				1FE	2,106,720	106.3410	2,126,812	2,000,000	2,069,245		(31,315)			4.350	2.660	FA	32,867	87,000	10/14/2009	02/15/2013
92553P-AB-8	VIACOM INC				2FE	2,717,901	112.8140	3,384,420	3,000,000	2,774,742		24,733			6.125	6.222	AO	43,896	183,750	10/02/2007	10/05/2017
92553P-AE-2	VIACOM INC				2FE	14,893,650	106.4620	15,969,300	15,000,000	14,919,714		19,485			4.375	4.586	MS	193,229	690,885	08/19/2009	09/15/2014
927804-FC-3	VIRGINIA ELECTRIC POWER				1FE	2,854,124	114.9470	3,448,410	3,000,000	2,883,917		13,341			5.950	6.011	MS	52,558	178,500	09/06/2007	09/15/2017
928645-AA-8	VOLCANO CORP 2.875000% 09/01/2015				4Z	500,000	115.5000	577,500	500,000	500,000					2.875	2.875	MS	4,033		09/15/2010	09/01/2015
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)				1	2,725,181	106.8380	2,911,535	2,725,181	2,725,181					5.660	5.650	JJ	71,124	148,361	05/18/2006	01/15/2019
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)				1	2,315,653	106.8380	2,474,003	2,315,653	2,315,653					5.660	5.650	JJ	60,436	126,066	05/18/2006	01/15/2019
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20				1	1,903,981	106.8380	2,034,181	1,903,981	1,903,981					5.660	5.650	JJ	49,692	103,654	05/18/2006	01/15/2019
931142-CH-4	WAL-MART STORES INC				1FE	5,600,964	111.0340	6,662,046	6,000,000	5,629,810		12,545			5.875	5.891	AO	84,208	352,500	03/29/2007	04/05/2027
931142-CR-2	WAL-MART STORES INC				1FE	4,965,450	102.5810	5,129,030	5,000,000	4,970,314		4,864			2.875	3.025	AO	35,938	71,875	03/24/2010	04/01/2015
931142-CR-2	WAL-MART STORES INC	0			1FE	4,965,450	102.5810	5,129,030	5,000,000	4,970,314		4,864			2.875	3.025	AO	35,938	71,875	03/24/2010	04/01/2015
931142-CT-8	WAL-MART STORES INC				1FE	24,923,750	99.3560	24,838,950	25,000,000	24,930,705		6,955			2.250	2.315	JJ	270,313		06/30/2010	07/08/2015
931142-CW-1	WAL-MART STORES INC				1FE	1,993,140	99.0980	1,981,950	2,000,000	1,993,555		415			0.750	0.866	AO	2,750		10/18/2010	10/25/2013
931142-CX-9	WAL-MART STORES INC				1FE	14,918,850	95.7850	14,367,780	15,000,000	14,921,719		2,869			1.500	1.613	AO	41,250		10/18/2010	10/25/2015
254687-AV-8	WALT DISNEY COMPANY				1FE	994,749	107.1960	1,071,962	1,000,000	997,620		1,158			4.700	4.743	JD	3,917	47,000	11/29/2007	12/01/2012
94106L-AW-9	WASTE MANAGEMENT INC				2FE	4,969,400	102.5330	5,126,655	5,000,000	4,970,753		1,353			4.750	4.864	JD	660	133,264	06/03/2010	06/30/2020
94973V-AG-2	WELLPOINT INC				2FE	1,822,524	108.4950	2,169,898	2,000,000	1,882,442		25,170			5.000	5.876	JD	4,444	100,000	05/07/2008	12/15/2014
94973V-AJ-6	WELLPOINT INC				2FE	2,962,504	100.1050	3,003,165	3,000,000	2,999,431		14,409			5.000	5.038	JJ	69,167	150,000	01/05/2006	01/15/2011
94973V-AM-9	WELLPOINT INC				2FE	1,848,658	111.7800	2,235,602	2,000,000	1,881,609		14,062			5.875	6.002	JD	5,222	117,500	07/24/2007	06/15/2017
94980V-AA-6	WELLS FARGO BANK NA				1FE	1,917,520	106.0880	2,121,754	2,000,000	1,953,283		9,918			4.750	5.392	FA	37,472	95,000	02/07/2007	02/09/2015
95082P-AH-8	WESCO INTERNATIONAL INC 6.000000% 09/15/			1	4FE	1,576,200	206.2500	3,052,500	1,480,000	1,560,282		(11,930)			6.000	5.462	MS	26,147	93,240	08/27/2009	09/15/2029
952355-AG-0	WEST CORP			1	4FE	4,097,250	106.0000	4,187,000	3,950,000	4,093,418		(3,832)			8.625	8.004	JJ	81,386		10/29/2010	10/01/2018
955278-BH-8	WEST PENN POWER CO				2FE	2,783,244	110.2480	3,307,428	3,000,000	2,824,682		18,974			5.950	5.996	JD	7,933	178,500	12/06/2007	12/15/2017
966387-AF-9	WHITING PETROLEUM CORP			1	3FE	1,000,000	101.0000	1,010,000	1,000,000	1,000,000					6.500	7.251	AO	17,514		09/21/2010	10/01/2018
96950F-AG-9	WILLIAMS PARTNERS LP			1	2FE	2,999,730	94.7190	2,841,567	3,000,000	2,999,733		3			4.125	4.134	MN	17,875		11/02/2010	11/15/2020
97381W-AC-8	WINDSTREAM CORP				3FE	184,188	110.0000	192,500	175,000	178,949		(1,347)			8.125	7.150	FA	5,924	14,219	08/16/2006	08/01/2013
97381W-AD-6	WINDSTREAM CORP			1	3FE	13,253,750	105.2500	13,682,500	13,000,000	13,215,166	29,162	(36,496)			8.625	10.262	FA	467,188	776,250	06/24/2010	08/01/2016
97381W-AP-9	WINDSTREAM CORP			1	3FE	3,764,063	105.0000	3,937,500	3,750,000	3,763,242		(821)			8.125	9.151	MS	137,109		07/14/2010	09/01/2018
976826-BH-9	WISCONSIN POWER & LIGHT				1FE	2,994,990	103.9360	3,118,086	3,000,000	2,995,208		218			4.600	4.621	JD	6,133	69,000	06/10/2010	06/15/2020
92933B-AB-0	WMG ACQUISITION CORP			1	3FE	3,599,250	107.2500	3,539,250	3,300,000	3,539,250	(38,681)	(21,319)			9.500	7.438	JD	13,933	156,750	08/03/2010	06/15/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
98235T-AA-5	WRIGHT MEDICAL GROUP INC 2.625000% 12/01				3	4,349,513	94.1250	4,235,625	4,500,000	4,152,131	208,378	28,248			2.625	3.503	JD	9,844	118,125	11/17/2009	12/01/2014
983024-AA-8	WYETH			3	1FE	3,035,790	109.3380	3,280,131	3,000,000	3,014,528		(6,063)			5.500	5.264	MS	48,583	165,000	03/22/2007	03/15/2013
983024-AF-7	WYETH				1FE	1,988,902	117.8010	2,356,014	2,000,000	1,981,472		873			6.450	5.935	FA	53,750	129,000	03/09/2006	02/01/2024
983024-AJ-9	WYETH				1FE	2,929,552	113.1270	3,393,813	3,000,000	2,942,946		9,282			5.500	5.397	FA	62,333	165,000	11/16/2007	02/15/2016
98310W-AB-4	WYNDHAM WORLDWIDE				3FE	8,201,740	104.6440	9,156,306	8,750,000	8,290,909		45,171			6.000	6.482	JD	43,750	330,000	07/12/2010	12/01/2016
98310W-AE-8	WYNDHAM WORLDWIDE				3FE	3,124,990	109.9350	3,298,038	3,000,000	3,121,223		(3,767)			7.375	6.783	MS	73,750	114,313	08/04/2010	03/01/2020
983130-AR-6	WYNN LAS VEGAS LLC/CORP			1	3FE	8,502,375	108.2500	8,930,625	8,250,000	8,496,350		(6,025)			7.750	7.705	FA	261,078		10/06/2010	08/15/2020
98389B-AM-2	XCEL ENERGY INC			1	2FE	1,395,464	102.9500	1,441,299	1,400,000	1,395,693		229			4.700	4.744	MN	8,408	33,266	05/10/2010	05/15/2020
98389B-AM-2	XCEL ENERGY INC	D		1	2FE	1,594,816	102.9500	1,647,198	1,600,000	1,595,078		262			4.700	4.744	MN	9,609	38,018	05/10/2010	05/15/2020
984121-BP-7	XEROX CORPORATION				2FE	2,810,450	114.0100	3,420,303	3,000,000	2,844,508		23,550			6.400	5.812	MS	56,533	192,000	11/30/2006	03/15/2016
983919-AD-3	XILINX INC 3.125000% 03/15/2037				3FE	6,533,430	104.0000	6,983,600	6,715,000	6,544,577	373,203	3,806			3.125	3.263	MS	61,787	209,844	02/12/2008	03/15/2037
98385X-AL-0	XTO ENERGY INC				1FE	1,186,330	117.8940	1,178,935	1,000,000	1,174,538		(11,792)			6.250	3.280	FA	26,042	31,250	06/28/2010	08/01/2017
98385X-AL-0	XTO ENERGY INC	D			1FE	5,931,650	117.8940	5,894,675	5,000,000	5,872,691		(58,959)			6.250	3.280	FA	130,208	156,250	06/28/2010	08/01/2017
98385X-AP-1	XTO ENERGY INC				1FE	5,143,764	115.2290	5,411,173	4,696,000	5,106,246		(37,518)			5.500	4.126	JD	11,479	258,280	03/04/2010	06/15/2018
98385X-AT-3	XTO ENERGY INC				1FE	2,991,390	122.3860	3,671,568	3,000,000	2,992,908		661			6.500	6.418	JD	8,667	195,000	08/04/2008	12/15/2018
988498-AE-1	YUM! BRANDS INC				2FE	1,596,240	105.5190	1,688,299	1,600,000	1,596,997		565			4.250	4.339	MS	20,022	71,778	08/20/2009	09/15/2015
988498-AE-1	YUM! BRANDS INC	D			2FE	3,392,010	105.5190	3,587,636	3,400,000	3,393,619		1,200			4.250	4.339	MS	42,547	152,528	08/20/2009	09/15/2015
063679-BV-5	BANK OF MONTREAL		A		1FE	25,000,000	101.5790	25,394,825	25,000,000	25,000,000					2.850	2.850	JD	43,542	356,250	06/02/2010	06/09/2015
063679-CG-7	BANK OF MONTREAL		A		1FE	9,994,200	101.7740	10,177,360	10,000,000	9,995,157		957			2.125	2.145	JD	1,771	106,250	06/21/2010	06/28/2013
064149-A5-6	BANK OF NOVA SCOTIA		A		1FE	10,047,600	101.8210	10,182,110	10,000,000	10,035,364		(12,236)			2.250	2.073	JJ	99,375	112,500	03/31/2010	01/22/2013
064149-A6-4	BANK OF NOVA SCOTIA		A		1FE	5,032,000	103.7910	5,189,550	5,000,000	5,027,420		(4,580)			3.400	3.254	JJ	75,083	85,000	03/31/2010	01/22/2015
064149-C3-9	BANK OF NOVA SCOTIA		A		1FE	14,979,000	100.0120	15,001,830	15,000,000	14,981,958		2,958			1.450	1.498	JJ	93,646		07/15/2010	07/26/2013
06415A-AA-1	BANK OF NOVA SCOTIA		A		1FE	13,975,920	95.5880	13,382,306	14,000,000	13,976,718		798			1.650	1.686	AO	39,783		10/21/2010	10/29/2015
06849V-AB-9	BARRICK GOLD FINANCE INC		A		1FE	2,750,133	109.8950	3,296,856	3,000,000	2,859,930		31,080			4.875	5.771	MN	18,688	146,250	04/24/2006	11/15/2014
09950M-AC-6	BORALEX INC 6.750000% 06/30/2017		C	1	2Z	33	103.8420	34	33	33					6.750	6.978	JD	1		11/04/2010	06/30/2017
12800U-AD-2	CAISSE CENTRALE DESJARDN		A		1FE	4,997,500	99.8810	4,994,055	5,000,000	4,997,738		238			1.700	1.717	MS	24,792		09/09/2010	09/16/2013
136069-DF-5	CANADIAN IMPERIAL BANK		A		1FE	10,178,600	101.7880	10,178,780	10,000,000	10,149,148		(29,452)			2.000	1.275	FA	81,667	100,556	07/27/2010	02/04/2013
136069-DM-0	CANADIAN IMPERIAL BANK		A		1FE	25,028,250	100.5450	25,136,275	25,000,000	25,025,649		(2,601)			2.600	2.576	JJ	323,194		06/30/2010	07/02/2015
136069-DS-7	CANADIAN IMPERIAL BANK		A		1FE	9,989,700	97.7990	9,779,880	10,000,000	9,989,798		98			2.350	2.369	JD	11,750		12/06/2010	12/11/2015
136375-BM-3	CANADIAN NATL RAILWAY		A		1FE	2,990,550	114.7820	3,443,451	3,000,000	2,994,217		884			5.800	5.844	JD	14,500	174,000	05/23/2006	06/01/2016
136375-BR-2	CANADIAN NATL RAILWAY		A		1FE	8,692,000	112.6240	9,009,896	8,000,000	8,633,989		(58,011)			5.550	4.284	MN	56,733	444,000	03/08/2010	05/15/2018
136385-AG-6	CANADIAN NATL RESOURCES		A		2FE	2,546,248	103.9400	3,637,890	3,500,000	2,569,956		11,656			5.850	5.738	FA	85,313	204,750	04/25/2005	02/01/2035
13645R-AF-1	CANADIAN PACIFIC RR CO		A		2FE	2,453,667	103.3670	3,101,007	3,000,000	2,469,273		6,312			5.950	6.081	MN	22,808	178,500	05/03/2007	05/15/2037
15135U-AB-5	CENOVUS ENERGY INC		A		2FE	4,995,150	107.1550	5,357,770	5,000,000	4,996,299		898			4.500	4.514	MS	66,250	223,125	09/15/2009	09/15/2014
389914-AD-4	GREAT CANADIAN GAMING CO		A	1	4FE	1,509,375	102.2500	1,533,750	1,500,000	1,507,827		(1,548)			7.250	12.289	FA	41,083	54,375	07/13/2010	02/15/2015
448055-AE-3	HUSKY ENERGY INC		A		2FE	4,993,900	109.8990	5,494,955	5,000,000	4,995,668		1,099			5.900	6.056	JD	13,111	295,000	05/06/2009	06/15/2014
496902-AD-9	KINROSS GOLD CORP 1.750000% 03/15/2028		A	1	2	2,715,300	103.1250	2,578,125	2,500,000	2,659,712		(55,589)			1.750	(1.090)	MS	12,882	21,875	03/29/2010	03/15/2028
655422-AT-0	NORANDA INC				2FE	5,927,167	109.3810	6,008,309	5,493,000	5,872,231		(54,936)			6.000	4.385	AO	69,578	329,580	03/16/2010	10/15/2015
67000X-AG-1	NOVELIS INC		A	1	4FE	2,750,000	103.5000	2,846,250	2,750,000	2,750,000					8.375	10.200	JD	8,957		12/10/2010	12/15/2017
71644E-AH-5	PETRO-CANADA LTD		A		2FE	1,725,616	113.6160	2,272,328	2,000,000	1,772,885		21,769			6.050	6.073	MN	15,461	121,000	05/12/2008	05/15/2018
71644E-AJ-1	PETRO-CANADA LTD		A		2FE	1,584,338	113.9100	2,278,210	2,000,000	1,592,003		3,535			6.800	6.817	MN	17,378	136,000	05/12/2008	05/15/2038
73755L-AJ-6	POTASH CORP-SASKATCHEWAN		A		2FE	4,982,600	96.9030	4,845,170	5,000,000	4,982,792		192			3.250	3.308	JD	13,993		11/22/2010	12/01/2017
78009C-AA-8	ROYAL BANK OF CANADA		A		1FE	29,984,700	102.4310	30,729,270	30,000,000	29,986,744		2,044			3.125	3.136	AO	200,521	468,750	04/07/2010	04/14/2015
884903-BA-2	THOMSON REUTERS CORP		A		1FE	9,947,796	111.0100	9,829,953	8,855,000	9,799,524		(148,271)			5.950	1.643	JJ	242,947		07/30/2010	07/15/2013
884903-BB-0	THOMSON REUTERS CORP		A		1FE	2,868,528	116.5850	3,497,535	3,000,000	2,891,766		10,527			6.500	6.688	JJ	89,917	195,000	06/17/2008	07/15/2018
891145-LV-4	TORONTO-DOMINION BANK		A		1FE	34,950,650	98.3680	34,428,730	35,000,000	34,954,613		3,963			2.200	2.230	JJ	325,111		07/22/2010	07/29/2015
893526-DH-3	TRANS-CANADA PIPELINES		A		1FE	7,990,480	103.8960	8,311,696	8,000,000	7,991,510		1,030			3.400	3.426	JD	22,667	136,000	05/26/2010	06/01/2015
91911X-AN-4	VALEANT PHARMACEUTICALS		A	1	4FE	992,400	99.2500	992,500	1,000,000	992,476		76			6.875	7.892	JD	7,257		11/18/2010	12/01/2018
045167-BY-8	ASIAN DEVELOPMENT BANK		F		1FE	4,981,300	101.3180	5,065,885	5,000,000	4,984,690		3,390			1.625	1.553	JJ	37,465	9,480	05/26/2010	07/15/2013
04363U-AA-4	ASCIANO FINANCE		F		2FE	7,987,840	96.1400	7,691,176	8,000,000	7,988,456		616			3.125	3.158	MS	68,056		09/16/2010	09/23/2015
055451-AG-3	BHP BILLITON FIN USA LTD		F		1FE	8,891,680	110.6630	8,853,048	8,000,000	8,740,216		(139,252)			5.500	2.519	AO	110,000	302,500	06/30/2010	04/01/2014
055451-AD-0	BHP BILLITON FINANCE		F		1FE	5,915,710	105.1800	6,310,794	6,000,000	5,968,686		23,692			5.125	5.131	MS	78,583	307,500	03/26/2007	03/29/2012
191085-AA-7	COCA-COLA AMATIL LTD		F		1FE	9,989,900	101.6130	10,161,330	10,000,000	9,992,109		1,901			3.250	3.272	MN	53,264	325,000	10/28/2009	11/02/2014
20272B-AK-0	COMMONWEALTH BANK AUST		F		1FE	4,989,600	104.4490	5,222,450	5,000,000	4,992,139		1,977			2.900	2.945	MS	41,889	145,000	09/10/2009	09/17/2014
63250C-AV-3	NATIONAL AUSTRALIA BANK		F		1FE	25,395,103	105.6290	26,111,390	24,720,000	25,260,577		(134,527)			3.375	2.719	JJ	400,928	417,150	01/21/2010	07/08/2014
767201-AJ-5	RIO TINTO FIN USA LTD		F		1FE	9,991,900	96.2410	9,624,130	10,000,000	9,992,154		254			1.875	1.892	MN	30,729		10/28/2010	11/02/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
09194#-AC-9	TRANSURBAN FINANCE CO LTD, SER. 2004-1,		F		1FE	2,500,000	105.7760	2,644,392	2,500,000	2,500,000					5.470	5.470	JD	9,117	136,750	10/21/2004	12/07/2019
9612EM-AH-2	WESTPAC BANKING CORP		F		1FE	14,993,700	103.3390	15,500,790	15,000,000	14,995,248		1,203			2.900	2.909	MS	134,125	435,000	09/11/2009	09/10/2014
980888-AC-5	WOOLWORTHS LIMITED		F		1FE	4,994,150	98.7660	4,938,295	5,000,000	4,994,454		304			2.550	2.575	MS	35,063		09/14/2010	09/22/2015
90400X-AD-6	ULTRAPETROL(BAHAMAS) LTD 7.250000% 01/15		F		4Z	250,000	105.3750	263,438	250,000	250,000					7.250	7.255	JJ	403		12/20/2010	01/15/2017
03235E-AK-6	AMVESCAP PLC				1FE	2,060,000	105.7780	2,115,552	2,000,000	2,044,165		(15,835)			5.375	4.291	FA	37,028	53,750	03/02/2010	02/27/2013
G0746#-AC-2	BANK OF N.T. BUTTERFIELD & SON LTD. SUB		F	1	2	5,000,000	91.2510	4,562,560	5,000,000	5,000,000					1.385	4.810	JAJO	17,120	260,874	06/10/2005	07/02/2015
45687A-AB-8	INGERSOLL-RAND FIN I				2FE	999,570	110.5810	1,105,812	1,000,000	999,759		83			6.000	6.010	FA	22,667	60,000	08/12/2008	08/15/2013
995962-9C-3	INTELSAT BERMUDA TERM LOAN		F	2	4FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					2.789	3.043	MJSD	11,621	48,644	12/14/2009	01/01/2014
45822E-AJ-9	INTELSAT SUBSIDIARY HLDG		R	1	4FE	3,621,250	102.7500	3,596,250	3,500,000	3,588,443	(6,775)	(26,032)			8.875	7.515	JJ	143,233	44,375	07/14/2010	01/15/2015
45822E-AK-6	INTELSAT SUBSIDIARY HLDG		F	1	4FE	7,973,250	102.2500	8,077,750	7,900,000	7,951,304		(20,751)			8.875	23.264	JJ	323,297	523,625	06/02/2010	01/15/2015
03235E-AP-5	INVESCO LTD				1FE	3,003,750	103.4590	3,103,755	3,000,000	3,003,171		(579)			5.375	5.343	JD	7,167	161,250	03/02/2010	12/15/2014
65504R-AG-9	NOBLE GROUP LTD		F		2FE	4,992,100	102.9820	5,149,090	5,000,000	4,992,673		573			4.875	4.911	FA	98,854		07/30/2010	08/05/2015
66989G-AA-8	NOVARTIS SECS INVEST LTD	0	F		1FE	1,996,440	110.6030	2,212,068	2,000,000	1,996,983		293			5.125	5.148	FA	40,146	102,500	02/04/2009	02/10/2019
74733L-AA-0	QTEL INTERNATIONAL FIN		F		1FE	17,195,320	109.6120	18,634,057	17,000,000	17,141,642		(35,946)			6.500	6.227	JD	64,458	1,105,000	06/29/2009	06/10/2014
U17469-AA-2	CNOOC FINANCE 2002 LTD		F		1FE	5,387,500	105.6690	5,283,465	5,000,000	5,263,969		(123,531)			6.375	1.852	MS	100,052	159,375	06/03/2010	03/08/2012
44841R-AA-9	HUTCHISON WHAMP INTL LTD		F		1FE	14,440,878	109.2130	14,743,769	13,500,000	14,300,200		(149,277)			6.500	3.449	FA	336,375	552,500	07/21/2010	02/13/2013
44841A-AA-6	HUTCHISON WHAMPOA FINANC		F		1FE	5,989,740	104.9880	6,299,292	6,000,000	5,991,740		1,541			4.625	4.658	MS	84,792	277,500	09/08/2009	09/11/2015
65504L-AB-3	NOBLE HOLDING INTL LTD		F		1FE	6,650,000	102.1180	6,790,860	6,650,000	6,650,000					3.450	3.450	FA	98,780		07/21/2010	08/01/2015
71645W-AN-1	PETROBRAS INTL FIN CO		F		2FE	2,868,000	118.2170	2,955,425	2,500,000	2,840,982		(27,018)			7.875	5.764	MS	57,969	196,875	02/23/2010	03/15/2019
81180W-AB-7	SEAGATE HDD CAYMAN		F	1	3FE	6,118,750	101.2500	6,176,250	6,100,000	6,118,673		(77)			7.750	8.500	JD	22,324		12/15/2010	12/15/2018
81180W-AA-9	SEAGATE TECHNOLOGY		F	1	3FE	2,305,000	95.5000	2,220,375	2,325,000	2,220,375	(84,970)	345			6.875	7.719	MN	26,641	74,594	10/05/2010	05/01/2020
87239M-AA-9	TDIC FINANCE LTD		F		1FE	30,361,000	109.5010	32,850,180	30,000,000	30,266,060		(66,414)			6.500	6.215	JJ	969,583	1,950,000	07/21/2009	07/02/2014
15238R-AA-0	CENTRAL AMERICAN BANK				1FE	2,105,000	108.4720	2,169,438	2,000,000	2,067,761		(27,232)			6.750	5.158	AO	28,500	135,000	08/11/2009	04/15/2013
15238R-AB-8	CENTRAL AMERICAN BANK				1FE	2,045,000	103.2000	2,064,000	2,000,000	2,020,418		(18,908)			4.875	3.861	JJ	44,958	97,500	09/04/2009	01/15/2012
21987B-AN-8	CODELCO INC		F		1FE	7,859,120	94.7540	7,580,280	8,000,000	7,860,959		1,839			3.750	3.965	MN	47,500		10/28/2010	11/04/2020
P37110-AA-4	EMP NACIONAL DEL PETROLE		F		1FE	3,270,000	108.1320	3,243,960	3,000,000	3,266,880		(3,120)			6.750	1.890	MN	25,875		12/20/2010	11/15/2012
23636A-AA-9	DANSKE BANK A/S		F		1FE	19,939,600	101.7190	20,343,820	20,000,000	19,948,349		8,749			3.750	3.851	AO	187,500	406,250	03/09/2010	04/01/2015
31737U-AH-1	FINANCE FOR DANISH IND		F		1FE	4,987,600	101.6610	5,083,040	5,000,000	4,989,810		2,210			2.000	2.082	JD	5,278	49,450	06/03/2010	06/12/2013
05567L-G6-8	BNP PARIBAS		F		1FE	13,926,655	101.0690	13,644,248	13,500,000	13,916,561		(10,094)			3.250	2.480	MS	134,063	81,250	11/05/2010	03/11/2015
05572F-AA-1	BNP PARIBAS HOME LOAN		F		1FE	9,996,200	95.7720	9,577,200	10,000,000	9,996,318		118			2.200	2.208	MN	36,056		10/26/2010	11/02/2015
35177P-AS-6	FRANCE TELECOM		F		1FE	4,977,150	106.8470	5,342,360	5,000,000	4,983,406		4,262			4.375	4.481	JJ	105,122	219,358	06/29/2009	07/08/2014
762397-AS-6	RHODIA SA		F	1	4FE	4,013,125	101.3750	4,055,000	4,000,000	4,012,797		(328)			6.875	7.324	MS	71,806		09/23/2010	09/15/2020
89152U-AA-0	TOTAL CAPITAL SA		F		1FE	19,912,200	102.4560	20,491,160	20,000,000	19,929,112		13,602			3.125	3.206	AO	154,514	625,000	09/25/2009	10/02/2015
92334N-AA-1	VEOLIA ENVIRONNEMENT		F		1FE	5,366,000	108.0280	5,401,380	5,000,000	5,303,669		(62,331)			5.250	2.644	JD	20,417	131,250	06/22/2010	06/03/2013
028191-69-0	LANDWIRTSCH. RENTENBANK		F		1FE	11,037,700	109.8660	10,986,600	10,000,000	10,907,348		(130,352)			4.875	1.759	JAN	475,313		07/14/2010	01/10/2014
51511C-AD-0	LANDWIRTSCH. RENTENBANK		F		1FE	2,492,300	102.8350	2,570,875	2,500,000	2,493,135		835			3.125	3.018	JJ	36,024	16,500	04/20/2010	01/15/2016
X3123F-AE-6	MORGAN STANLEY (GAZPROM)		F		2FE	10,225,000	113.6250	11,362,500	10,000,000	10,139,776		(56,206)			9.625	8.893	MS	320,833	962,500	06/09/2009	03/01/2013
90320R-AA-2	UPC GERMANY GMBH			1	4FE	2,985,000	104.5000	3,135,000	3,000,000	2,985,754		754			8.125	8.352	JD	20,313	121,875	06/28/2010	12/01/2017
039686-AA-8	ARDAGH PACKAGING FINANCE		F	1	3FE	3,130,000	103.1250	3,093,750	3,000,000	3,093,750	(32,319)	(3,931)			7.375	6.969	AO	51,010		10/07/2010	10/15/2017
002447-AA-8	AWAS AVIATION CAPITAL LT		F	1	3FE	5,031,250	99.1250	4,956,250	5,000,000	4,956,250	(73,526)	(1,474)			7.000	7.561	AO	70,972		10/06/2010	10/15/2016
G5264#-AA-7	KINGSPAN GROUP/KINGSPAN SEC. SER A GTD S		F		2	10,000,000	103.5620	10,356,194	10,000,000	10,000,000					5.160	5.160	MS	131,867	515,982	02/25/2005	03/29/2015
X7435K-AS-8	RUSSIAN RAILWAYS		F		2FE	2,500,000	104.2950	2,607,375	2,500,000	2,500,000					5.739	5.739	AO	35,072	72,535	03/26/2010	04/03/2017
98372P-AK-4	XL CAPITAL LTD				2FE	6,612,801	98.4830	8,863,434	9,000,000	6,744,427		57,447			6.250	6.279	MN	71,875	562,500	05/02/2007	05/15/2027
03210@-AA-6	AMPLIFON S.P.A. 5YR		F		2	5,000,000	102.3560	5,117,813	5,000,000	5,000,000					6.250	6.250	FA	129,340	312,500	08/02/2008	08/02/2011
064255-AC-6	BK TOKYO-MITSUBISHI UFJ		F		1FE	14,999,100	99.6210	14,943,105	15,000,000	14,999,187		87			1.600	1.596	MS	70,667		09/08/2010	09/11/2013
865622-AD-6	SUMITOMO MITSUI BANKING		F		1FE	14,994,300	101.3300	15,199,425	15,000,000	14,995,117		817			2.150	2.163	JJ	142,438		07/14/2010	07/22/2013
90969Q-AA-0	UNITED BUSINESS MEDIA LT		F		2FE	4,914,750	96.0060	4,800,300	5,000,000	4,915,773		1,023			5.750	5.979	MN	46,319		10/27/2010	11/03/2020
03938L-AF-1	ARCELORMITTAL		F		2FE	5,272,300	106.5490	5,327,435	5,000,000	5,250,776		(21,524)			6.125	5.297	JD	25,521	306,250	03/10/2010	06/01/2018
03938L-AR-5	ARCELORMITTAL		F		2FE	11,894,760	100.8330	12,099,912	12,000,000	11,902,566		7,806			3.750	3.945	FA	182,500		08/02/2010	08/05/2015
22303Q-AK-6	COVIDIEN INTL FINANCE SA		F		1FE	4,990,600	100.3690	5,018,470	5,000,000	4,991,503		903			2.800	2.819	JD	6,222	64,944	06/21/2010	06/15/2015
22303Q-AL-4	COVIDIEN INTL FINANCE SA		F		1FE	2,996,400	99.9750	2,999,241	3,000,000	2,996,550		150			4.200	4.196	JD	5,600	58,450	06/21/2010	06/15/2020
29268B-AC-5	ENEL FINANCE INTERNATION		F		1FE	1,963,133	101.2100	2,024,196	2,000,000	1,964,174		455			6.800	6.814	MS	40,044	136,000	09/13/2007	09/15/2037
29268B-AD-3	ENEL FINANCE INTL SA		F		1FE	7,479,750	101.6890	7,626,690	7,500,000	7,484,389		3,775			3.875	3.935	AO	67,813	290,625	09/30/2009	10/07/2014
368266-AM-4	GAZ CAPITAL SA		F		2FE	5,000,000	113.0000	5,650,000	5,000,000	5,000,000					8.125	8.125	JJ	170,399	406,300	07/22/2009	07/31/2014
L4191B-AH-6	GAZ CAPITAL SA		F		2FE	2,484,375	105.7500	2,643,750	2,500,000	2,485,576		1,201			6.212	6.331	MN	16,824	77,650	05/19/2010	11/22/2016
902133-AF-4	TYCO ELECTRONICS GROUP S		F		2FE	5,882,496	113.6410	6,818,490	6,000,000	5,901,415		11,057			6.550	6.266	AO	98,250	393,000	01/03/2008	10/01/2017

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
902133-AG-2	TYCO ELECTRONICS GROUP S				2FE	2,834,567	114.8630	3,445,890	3,000,000	2,838,638		1,826			7.125	7.172	AO	53,438	213,750	09/20/2007	10/01/2037
902133-AK-3	TYCO ELECTRONICS GROUP S		F		2FE	9,942,200	101.1220	10,112,190	10,000,000	9,942,335		135			4.875	4.991	JJ	14,896		12/15/2010	01/15/2021
902118-BM-9	TYCO INTERNATIONAL FINAN				1FE	9,157,070	106.0390	9,543,510	9,000,000	9,134,087		(23,582)			4.125	3.716	AO	78,375	381,562	03/31/2010	10/15/2014
902118-BN-7	TYCO INTERNATIONAL FINAN		F		1FE	9,967,600	102.1870	10,218,730	10,000,000	9,971,194		3,594			3.375	3.403	AO	71,250	150,000	04/28/2010	10/15/2015
902118-BK-3	TYCO INTL GROUP SA				1FE	3,918,604	110.9340	4,049,084	3,650,000	3,837,534		(60,366)			6.000	4.084	MN	27,983	219,000	08/19/2009	11/15/2013
990457-9K-1	WC LUXCO S.A.R.L. TERM B-3 LOAN		F	2	3FE	3,789,845	100.2620	2,543,162	2,536,521	2,538,907	(12,763)	4,845			4.511	6.483	MJSD	318	67,846	11/30/2010	02/20/2016
716743-AC-3	PETRONAS GLOBAL SUKUK LT		F		1FE	8,931,290	104.6160	9,415,413	9,000,000	8,948,816		12,767			4.250	4.422	FA	147,688	382,500	08/10/2009	08/12/2014
Y85859-DE-6	TNB CAPITAL (L) LTD		F		2FE	1,608,750	107.2980	1,609,464	1,500,000	1,596,007		(12,743)			5.250	3.643	MN	12,250	39,375	05/11/2010	05/05/2015
02364W-AU-9	AMERICA MOVIL SAB DE CV		F		1FE	9,978,700	102.8230	10,282,300	10,000,000	9,981,685		2,985			3.625	3.672	MS	92,363	181,250	03/23/2010	03/30/2015
02364W-AV-7	AMERICA MOVIL SAB DE CV		F		1FE	4,967,800	103.9450	5,197,240	5,000,000	4,969,706		1,906			5.000	5.083	MS	63,194	125,000	03/23/2010	03/30/2020
151290-AU-7	CEMEX SAB DE CV 4.875000% 03/15/2015		F		5	2,000,000	109.2500	2,185,000	2,000,000	2,000,000					4.875	4.878	MS	28,708	44,688	03/25/2010	03/15/2015
40052V-AA-2	GRUPO BIMBO SAB DE CV		F		2FE	4,986,300	100.3910	5,019,565	5,000,000	4,986,842		542			4.875	4.910	JD	677	121,875	06/23/2010	06/30/2020
879403-AS-2	TELEFONOS DE MEXICO SAB		F		1FE	6,679,560	108.3310	6,499,860	6,000,000	6,654,310		(25,250)			5.500	2.656	JJ	141,167		10/27/2010	01/27/2015
26835P-AA-8	EDP FINANCE BV		F		1FE	2,989,713	101.3040	3,039,105	3,000,000	2,995,705		2,168			5.375	5.426	MN	26,427	161,250	10/26/2007	11/02/2012
26835P-AC-4	EDP FINANCE BV		F		1FE	4,674,397	85.2440	4,142,844	4,860,000	4,687,768		13,372			4.900	5.414	AO	59,535	239,463	02/09/2010	10/01/2019
44984X-AA-3	ING BANK NV		F		1FE	24,933,000	97.5260	24,381,500	25,000,000	24,937,392		4,392			3.000	3.071	MS	264,583		08/17/2010	09/01/2015
S05400-29-6	NEDER WATERSCHAPSBANK		F		1FE	2,999,880	97.4500	2,923,500	3,000,000	2,999,887		7			2.000	2.223	SEP	18,667		09/01/2010	09/09/2015
500472-AC-9	PHILIPS ELECTRONICS NV		F		1FE	2,949,900	119.2530	3,577,593	3,000,000	2,951,450		587			6.875	7.009	MS	63,021	206,250	03/05/2008	03/11/2038
21685W-BL-0	RABOBANK NEDERLAND		F		1FE	7,481,625	96.7100	7,253,280	7,500,000	7,482,383		758			2.125	2.177	AO	34,531		10/05/2010	10/13/2015
74977R-CE-2	RABOBANK NEDERLAND NV NY		F		1FE	4,996,550	101.8000	5,090,000	5,000,000	4,997,070		520			3.200	3.215	MS	48,889	80,000	03/04/2010	03/11/2015
822582-AF-9	SHELL INTERNATIONAL FIN		F		1FE	1,999,460	106.4100	2,128,194	2,000,000	1,999,640		103			4.000	4.001	MS	22,222	80,000	03/18/2009	03/21/2014
822582-AL-6	SHELL INTERNATIONAL FIN		F		1FE	9,988,100	101.5080	10,150,820	10,000,000	9,991,079		2,979			1.875	1.916	MS	50,000	93,750	03/18/2010	03/25/2013
822582-AQ-5	SHELL INTERNATIONAL FIN		F		1FE	30,639,500	102.6950	30,808,470	30,000,000	30,593,581		(45,919)			3.100	2.634	JD	7,750	465,000	08/25/2010	06/28/2015
826200-AC-1	SIEMENS FINANCIERINGSMAT		F		1FE	6,073,650	114.8910	6,319,022	5,500,000	6,014,059		(59,591)			5.750	3.697	AO	65,007	316,250	03/23/2010	10/17/2016
928670-AC-2	VOLKSWAGEN INTL FIN NV		F		1FE	9,970,000	99.9490	9,994,870	10,000,000	9,973,779		3,779			1.625	1.728	FA	62,743		08/05/2010	08/12/2013
92928B-AA-9	WAHA AEROSPACE BV		F	2	1FE	5,000,000	100.8220	5,041,100	5,000,000	5,000,000					3.925	3.925	JJ	83,406		07/21/2010	07/28/2020
88165F-AA-0	TEVA PHARMACEUT FIN BV 1.750000% 02/01/2		F	1	1FE	11,495,483	109.6250	11,510,625	10,500,000	10,498,438		(613,879)			1.750	(3.602)	FA	76,562	183,750	07/21/2009	02/01/2026
9612EA-AB-1	WESTPAC SECURITIES NZ LT		F		1FE	15,522,900	106.5800	15,987,030	15,000,000	15,405,385		(106,738)			3.450	2.652	JJ	219,938	517,500	11/19/2009	07/28/2014
25600W-AA-8	DNB NOR BOLIGKREDITT AS		F		1FE	19,982,000	95.1000	19,019,940	20,000,000	19,982,734		734			2.100	2.119	AO	89,833		10/06/2010	10/14/2015
28264Q-T5-3	EKSPORTFINANS A/S		F		1FE	2,493,625	97.6620	2,441,550	2,500,000	2,493,983		358			2.000	2.054	MS	14,722		09/08/2010	09/15/2015
28264Q-T5-3	EKSPORTFINANS A/S	0	F		1FE	9,974,500	97.6620	9,766,200	10,000,000	9,975,934		1,434			2.000	2.054	MS	58,889		09/08/2010	09/15/2015
85771S-AC-0	STATOILHYDRO ASA		F		1FE	8,986,320	103.4010	9,306,117	9,000,000	8,989,456		2,595			2.900	2.933	AO	55,100	261,000	10/07/2009	10/15/2014
85771T-AH-7	STATS CHIPPAC LTD		F	1	3FE	3,075,000	107.7500	3,232,500	3,000,000	3,070,052		(4,948)			7.500	7.686	FA	86,875		08/04/2010	08/12/2015
219868-BP-0	CORP ANDINA DE FOMENTO		F		1FE	12,899,100	99.1360	12,887,628	13,000,000	12,906,527		7,427			3.750	3.911	JJ	226,146		07/27/2010	01/15/2016
44920U-AB-4	HYUNDAI CAPITAL SERVICES		F		2FE	995,430	108.2470	1,082,466	1,000,000	996,270		730			6.000	6.099	MN	9,333	60,000	10/29/2009	05/05/2015
44890A-AA-6	HYUNDAI MOTOR MANUFACTUR	0	F		2FE	9,969,900	102.6110	10,261,140	10,000,000	9,973,785		3,885			4.500	4.568	AO	95,000	225,000	04/12/2010	04/15/2015
50065B-AB-8	KOREA ELECTRIC POWER		F		1FE	9,717,240	107.3700	10,468,575	9,750,000	9,718,700		1,460			3.000	3.073	AO	69,875		09/27/2010	10/05/2015
50064Y-AA-1	KOREA HYDRO & NUCLEAR PO		F		1FE	14,837,750	109.7450	16,461,750	15,000,000	14,882,104		29,479			6.250	6.507	JD	36,458	937,500	06/17/2009	06/17/2014
50064Y-AB-9	KOREA HYDRO & NUCLEAR PO		F		1FE	3,950,160	96.9460	3,877,832	4,000,000	3,952,852		2,692			3.125	3.398	MS	36,458		09/09/2010	09/16/2015
50065L-AA-8	KOREA NATIONAL OIL CORP		F		1FE	2,980,320	106.9620	3,208,857	3,000,000	2,985,376		3,601			5.375	5.527	JJ	67,635	161,250	07/23/2009	07/30/2014
87938W-AL-7	TELEFONICA EMISIONES SAU		F		1FE	15,000,000	99.2020	14,880,270	15,000,000	15,000,000					3.729	3.729	AO	99,440	281,229	04/12/2010	04/27/2015
87938W-AJ-2	TELEFONICA SA		F		1FE	5,000,000	103.5680	5,178,420	5,000,000	5,000,000					4.949	4.949	JJ	114,102	253,636	06/22/2009	01/15/2015
86959L-AA-1	SVENSKA HANDELSBANKEN AB		F		1FE	10,598,500	106.2990	10,629,880	10,000,000	10,497,462		(101,038)			4.875	3.332	JD	28,438	487,500	03/26/2010	06/10/2014
86959L-AB-9	SVENSKA HANDELSBANKEN AB		F		1FE	10,986,470	102.4260	11,266,827	11,000,000	10,992,180		4,418			2.875	2.918	MS	93,997	316,250	09/09/2009	09/14/2012
87019E-AL-9	SWEDBANK AB		F		1FE	5,110,250	103.1790	5,158,955	5,000,000	5,070,454		(33,478)			2.900	2.204	JJ	67,264	152,650	10/19/2009	01/14/2013
00254E-JE-3	SWEDISH EXPORT CREDIT		F		1FE	29,972,400	104.7410	31,422,420	30,000,000	29,979,112		5,217			3.250	3.270	MS	284,375	975,000	09/09/2009	09/16/2014
22546Q-AA-5	CREDIT SUISSE NEW YORK		F		1FE	4,994,850	109.6650	5,483,260	5,000,000	4,996,410		956			5.500	5.514	MN	45,833	275,000	04/28/2009	05/01/2014
22546Q-AE-7	CREDIT SUISSE NEW YORK		F		1FE	9,984,100	102.4300	10,243,010	10,000,000	9,986,381		2,281			3.500	3.535	MS	95,278	175,000	03/18/2010	03/23/2015
22546Q-AF-4	CREDIT SUISSE NEW YORK		F		1FE	5,992,320	98.1800	5,890,794	6,000,000	5,992,571		251			4.375	4.391	FA	106,458		08/02/2010	08/05/2020
2254C0-TC-1	CREDIT SUISSE NEW YORK		F		1FE	1,851,022	107.6280	2,152,564	2,000,000	1,919,074		30,433			5.000	4.980	MN	12,778	100,000	05/12/2008	05/15/2013
22541H-BF-8	CREDIT SUISSE NEW YORK 1.000000% 08/26/2		F	1	1FE	500,000	126.8900	634,450	500,000	500,000					1.000	1.000	FA	1,736	5,000	08/25/2006	08/26/2013
893830-AV-1	TRANSOCEAN INC 1.500000% 12/15/2037			1	2FE	14,453,089	98.5000	13,790,000	14,000,000	13,515,010		(345,399)			1.500	1.514	JD	9,333	210,000	03/26/2009	12/15/2037
90261X-GD-8	UBS AG STAMFORD CT		F		1FE	1,995,620	101.7340	2,034,680	2,000,000	1,995,761		141			4.875	4.903	FA	39,813		07/28/2010	08/04/2020
00386S-AF-9	TAQA ABU DHABI NATL ENER		F		1FE	9,975,675	103.6210	10,362,109	10,000,000	9,981,466		4,460			4.750	4.808	MS	139,861	476,300	10/06/2009	09/15/2014
00388W-AA-9	TAQA ABU DHABI NATL ENER		F		1FE	5,262,500	104.6240	5,231,200	5,000,000	5,156,833		(81,895)			5.620	3.814	AO	51,517	281,000	09/09/2009	10/25/2012
034863-AC-4	ANGLO AMERICAN CAPITAL		F		2FE	6,994,120	100.8600	7,060,186	7,000,000	6,994,618		498			2.150	2.179	MS	39,297		09/20/2010	09/27/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
046353-AC-2	ASTRAZENECA PLC		F		1FE	21,270,400	107.8350	21,566,960	20,000,000	20,642,501		(359,900)			5.400	3.443	MS	318,000	1,080,000	03/20/2009	09/15/2012
G0682#-AC-8	AVIS EUROPE PLC SER A GTD SR UNSECD NTS		F		3	7,000,000	101.3180	7,092,237	7,000,000	7,000,000	980,000				5.660	5.660	JD	24,212	396,200	04/30/2004	06/09/2011
06739G-BP-3	BARCLAYS BANK PLC		F		1FE	6,542,500	89.9750	6,298,236	7,000,000	6,544,130		1,630			5.140	6.042	AO	76,957		12/10/2010	10/14/2020
06741C-AA-2	BARCLAYS BANK PLC		F		1FE	9,988,300	96.3750	9,637,490	10,000,000	9,988,914		614			2.500	2.525	MS	69,444		09/14/2010	09/21/2015
05541V-AA-4	BG ENERGY CAPITAL PLC		F		1FE	5,930,820	98.2040	5,892,252	6,000,000	5,931,166		346			4.000	4.142	JD	14,667		12/02/2010	12/09/2020
05541V-AC-0	BG ENERGY CAPITAL PLC		F		1FE	6,959,890	99.0770	6,935,418	7,000,000	6,960,352		462			2.500	2.623	JD	10,694		12/02/2010	12/09/2015
05565Q-BH-0	BP CAPITAL MARKETS PLC		F		1FE	25,898,100	103.1490	25,787,250	25,000,000	25,760,544		(137,556)			3.875	3.095	MS	298,698	871,875	05/05/2010	03/10/2015
05565Q-BM-9	BP CAPITAL MARKETS PLC		F		1FE	9,149,200	100.4520	10,045,190	10,000,000	9,535,745		386,545			1.550	9.566	FA	60,278	77,500	06/16/2010	08/11/2011
11102A-AB-7	BRITISH TELECOM PLC		F		2FE	11,240,140	106.4650	11,711,183	11,000,000	11,214,886		(84,414)			5.150	3.697	JJ	261,219	360,500	02/11/2010	01/15/2013
44328M-AB-0	HSBC BANK PLC		F		1FE	4,995,900	102.5100	5,125,525	5,000,000	4,996,285		385			3.500	3.518	JD	1,458	87,500	06/21/2010	06/28/2015
44328M-AD-6	HSBC BANK PLC		F		1FE	9,989,200	100.1490	10,014,900	10,000,000	9,990,561		1,361			1.625	1.662	FA	62,743		08/05/2010	08/12/2013
45763P-AC-0	INMARSAT FINANCE PLC		F	1	3FE	7,316,155	105.0000	7,431,900	7,078,000	7,280,156	(22,102)	(13,897)			7.375	7.204	JD	43,500	261,001	10/29/2010	12/01/2017
53947M-AA-4	LLOYDS TSB BANK PLC		F		1FE	9,778,950	99.9770	9,997,720	10,000,000	9,814,161		35,211			4.375	4.888	JJ	205,382	218,750	02/19/2010	01/12/2015
G6644#-AL-2	NORTHGATE PLC SERIES A SENIOR MAKE-WHOL		F	2	3	314,963	102.5340	841,188	820,399	278,364	318,172	(39,808)			7.860	10.959	JAJO	10,926	42,673	09/11/2009	09/30/2012
G6644#-AF-5	NORTHGATE PLC SERIES A SENIOR NOTE DUE D		F	2	3	21,077,105	104.1250	24,681,142	23,703,377	19,982,966		535,059			7.860	10.270	JAJO	315,689	1,867,057	09/11/2009	12/14/2013
705012-AA-0	PEARSON FUNDING TWO		F		2FE	8,162,960	101.5370	8,122,968	8,000,000	8,161,120		(1,840)			4.000	3.592	MN	39,111	80,000	11/12/2010	05/17/2016
74734*-AB-4	QINETIQ GROUP SR NTS 5.5% 12/06/16		F		2	8,000,000	106.5760	8,526,052	8,000,000	8,000,000					5.500	5.500	JD	30,556	440,000	11/10/2006	12/06/2016
78010X-AG-6	ROYAL BK OF SCOTLAND PLC		F		1FE	4,989,650	98.3030	4,915,160	5,000,000	4,990,180		530			3.950	3.996	MS	55,410		09/13/2010	09/21/2015
881575-AA-2	TESCO PLC		F		1FE	894,641	111.5650	1,115,647	1,000,000	915,414		9,278			5.500	5.575	MN	7,028	55,000	10/29/2007	11/15/2017
881575-AC-8	TESCO PLC		F		1FE	820,852	112.5460	1,125,456	1,000,000	825,232		1,923			6.150	6.202	MN	7,858	61,500	10/29/2007	11/15/2037
92769X-AC-9	VIRGIN MEDIA SECURED FIN		F	1	3FE	7,343,750	105.2500	7,893,750	7,500,000	7,352,745		8,995			6.500	7.975	JD	21,667	375,556	07/01/2010	01/15/2018
92857W-AE-0	VODAFONE GROUP PLC		F		1FE	5,262,120	105.0020	6,300,120	6,000,000	5,402,754		60,244			4.625	6.304	JJ	127,958	277,500	07/18/2008	07/15/2018
92857W-AK-6	VODAFONE GROUP PLC		F		1FE	2,724,347	111.9520	3,358,554	3,000,000	2,792,442		31,683			5.750	5.614	MS	50,792	172,500	10/24/2007	03/15/2016
92857W-AT-7	VODAFONE GROUP PLC		F		1FE	5,162,850	105.1180	5,255,900	5,000,000	5,123,156		(33,200)			4.150	3.385	JD	12,104	207,500	10/14/2009	06/10/2014
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						6,729,729,237	XXX	6,903,879,338	7,139,342,846	6,674,865,297	(27,696,375)	(5,527,284)	15,999,312	(500,454)	XXX	XXX	XXX	69,121,286	168,797,116	XXX	XXX
83612Q-AD-0	SVHE 2007-NS1 A4			3	1Z*	7,978,750	47.3980	3,791,800	8,000,000	3,791,800	1,020,025	1,608			0.561	0.573	MON	623	42,388	03/02/2007	01/25/2037
04541G-EU-2	ABSHE 2003-HE4 M1			3	1Z*	21,732,059	76.8970	16,695,650	21,711,705	21,712,642		(34)			1.505	1.505	MON	15,434	331,030	07/13/2007	08/15/2033
004421-BH-5	ACE 2002-HE3, M1			3	2Z*	4,833,505	81.5280	3,923,495	4,812,451	4,830,194		(1,306)			2.061	1.977	MON	1,377	99,451	09/26/2006	10/25/2032
004421-JX-2	ACE 2004-RM2 M2			3	1Z*	11,009,308	80.7240	8,859,435	10,975,011	10,989,769		(3,715)			1.056	1.038	MON	1,609	128,223	02/02/2007	01/25/2035
12558M-BM-3	CITHE 2003-1				1Z*	1,949,310	52.4680	1,022,884	1,949,532	1,022,884	(926,537)	40			4.670	4.671	MON	7,587	90,208	03/03/2003	10/20/2032
17310N-AH-1	CRMSI 2006-3, M2				1Z*	3,749,925	33.1290	1,242,323	3,750,000	1,242,323	77,742	(2)			5.824	5.824	MON	18,200	218,091	11/16/2006	11/25/2036
17310N-AJ-7	CRMSI 2006-3, M3			4	6Z*	903,139	24.3160	219,609	903,148	219,609	16,198		59,774		5.874	5.874	MON	4,421	52,976	11/16/2006	11/25/2036
152314-DP-2	CXHE 2001-B A5				1Z*	2,369,865	88.4350	2,318,411	2,621,596	2,318,411		10,187	307,952		7.330	9.729	MON	16,014	192,163	06/29/2007	07/25/2032
152314-MD-9	CXHE 2005-A AF6				1Z*	4,846,485	96.4620	4,823,110	5,000,000	4,870,029		(915)			4.690	4.945	MON	19,542	234,500	11/14/2006	01/25/2035
30246Q-AB-9	FBRSI 2005-1, A2			3	1Z*	3,953,211	73.7600	2,915,876	3,953,211	2,915,876	(1,037,334)				0.501	0.501	MON	220	24,966	08/02/2005	06/28/2035
40430H-DC-9	HASC 2006-OPT1 2A3			3	1Z*	4,134,157	86.8060	3,592,613	4,138,683	4,138,683					0.451	0.451	MON	259	19,010	05/08/2007	12/25/2035
40430X-AD-5	HFCHC 2006-3, A2V			3	1Z*	3,057,083	99.4740	3,040,993	3,057,083	3,057,083					0.391	0.391	MON	398	11,371	10/20/2006	03/20/2036
40430X-AF-0	HFCHC 2006-3, A3V			3	1Z*	16,850,000	96.0840	16,190,154	16,850,000	16,850,000					0.421	0.421	MON	2,363	73,403	10/20/2006	03/20/2036
40431F-AD-3	HFCHC 2007-1 A1V			3	1Z*	190,951	99.4110	189,826	190,951	190,951					0.371	0.371	MON	24	617	04/18/2007	03/20/2036
40431F-AF-8	HFCHC 2007-1 A2V			3	1Z*	5,000,000	96.5620	4,828,085	5,000,000	5,000,000					0.441	0.441	MON	734	22,793	04/17/2007	03/20/2036
40431M-AK-2	HFCHC 2007-2 M1			3	1Z*	7,000,000	63.8340	4,468,352	7,000,000	7,000,000					0.571	0.571	MON	1,331	41,111	05/17/2007	07/20/2036
40431M-AL-0	HFCHC 2007-2 M2			3	1Z*	4,000,000	48.7650	1,950,596	4,000,000	4,000,000					0.631	0.631	MON	841	25,918	05/17/2007	07/20/2036
46626L-EM-8	JPMAC 2005-OPT2 M2			3	1Z*	15,713,034	48.9680	7,653,761	15,630,000	7,653,761	3,314,014	(5,656)			0.711	0.683	MON	1,543	113,971	01/19/2007	12/25/2035
61746W-WK-2	MSDWC 2002-AM3, M1			3	1Z*	3,771,813	74.7790	2,803,459	3,748,968	3,763,178	1,324,266	(613)			1.686	1.592	MON	878	63,299	09/26/2006	02/25/2033
63860F-AB-9	NSTR 2006-B, AV2			3	1Z*	7,127,864	95.0760	6,776,909	7,127,864	7,127,864					0.391	0.391	MON	2,808	25,526	09/08/2006	09/25/2036
73316P-BA-7	POPLR 2004-5, M1				1Z*	3,238,323	61.6880	1,997,657	3,238,323	1,997,657	(1,240,666)				5.255	5.255	MON	14,181	170,174	11/10/2004	12/25/2034
73316P-CK-4	POPLR 2005-2, M1				1Z*	2,928,482	60.0760	1,759,318	2,928,482	1,759,318	(1,169,164)				5.417	5.417	MON	13,220	158,411	03/18/2005	04/25/2035
73316P-JE-1	POPLR 2005-6 A4				1Z*	19,954,688	60.4200	6,042,010	10,000,000	6,042,010	984,771	(473)			5.803	5.849	MON	48,358	627,936	01/11/2007	01/25/2036
73316Q-AB-4	POPLR 2006-D, A2			3	1Z*	4,963,120	88.0590	4,370,454	4,963,120	4,963,120					0.421	0.421	MON	290	21,235	09/14/2006	11/25/2046
73316T-AB-8	POPLR 2006-E, A2			3	1Z*	7,000,000	90.9020	6,363,147	7,000,000	7,000,000					0.411	0.411	MON	399	29,809	11/16/2006	01/25/2037
70069F-LV-7	PPSI 2005-WCW3, A2C			3	1Z*	15,340,000	93.4900	14,341,320	15,340,000	15,340,000					0.641	0.641	MON	1,365	100,999	07/15/2005	08/25/2035
760985-D2-4	RAMP 2003-RS10, MI1				1Z*	1,972,404	43.6210	860,643	1,972,984	1,972,731		125			5.520	5.524	MON	18,156	96,343	11/21/2003	11/25/2033
760985-YW-5	RAMP 2003-RZ4, M1				1Z*	6,249,548	73.7490	4,619,651	6,263,984	6,257,231		2,194			5.270	5.296	MON	27,509	328,927	10/06/2003	10/25/2033
86360X-AA-8	SACO 2006-GEL3, A1			3	1Z*	1,181,746	95.4230	1,127,659	1,181,746	1,181,746					0.381	0.381	MON	62	4,104	07/27/2006	07/25/2036
86364G-AB-9	SASC 2007-TC1 A-IO			4	2FE	1,500,000	1.0000	460,123		60,452		(88,221)			2.800	0.000	MON	107,362	109,878	10/01/2010	04/25/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
86359D-LK-1	SASCO 2005-WF3, A3			3	1Z*	5,000,000	82.9280	4,146,380	5,000,000	5,009,712		(744)			0.611	0.595	MON	424	31,403	07/15/2005	07/25/2035
84751P-HT-9	SURF 2005-BC4 A2B			3	1Z*	5,530,224	98.1320	5,426,696	5,530,008	5,530,007					0.491	0.491	MON	2,752	24,714	04/26/2007	09/25/2036
836120-AC-2	SVHE 2007-NS1 A3			3	1Z*	14,000,000	56.0340	7,844,718	14,000,000	7,844,718	2,486,051	(22,444)			0.461	0.366	MON	896	64,567	03/02/2007	01/25/2037
3499999. Industrial and Miscellaneous (Unaffiliated) - Defined Multi-Class Residential Mortgage-Backed Securities						219,028,992	XXX	156,667,118	207,838,848	177,653,759	4,849,366	(109,970)	367,725		XXX	XXX	XXX	331,178	3,579,513	XXX	XXX
004421-EX-7	ACE 2004-OP1, M2			3	1Z*	2,190,487	67.9210	1,493,865	2,199,422	1,493,865	(139,809)	175			1.836	1.866	MON	561	36,059	04/04/2007	04/25/2034
004406-AA-2	ACE 2006-GP1, A			3	1Z*	1,769,340	75.2260	1,331,005	1,769,340	1,331,005	5,221				0.391	0.391	MON	96	6,980	05/23/2006	02/25/2031
00442B-AD-3	ACE 2006-HE4, A2C			4	1Z*	3,544,697	35.3050	1,740,241	4,929,206	1,740,241	779,305	(24,640)	660,859		0.421	0.418	MON	288	21,471	09/15/2006	10/25/2036
00442B-AE-1	ACE 2006-HE4, A2D			4	1Z*	14,550,377	35.6830	7,035,475	19,716,823	7,035,475	3,273,495	(98,556)	2,588,156		0.511	0.509	MON	1,398	103,812	09/15/2006	10/25/2036
00441Y-AC-6	ACE 2006-OP2, A2B			3	1Z*	6,340,311	90.7800	5,755,734	6,340,311	6,340,311					0.371	0.371	MON	326	24,125	10/13/2006	08/25/2036
00441Y-AD-4	ACE 2006-OP2, A2C			3	1Z*	6,990,000	55.1910	3,857,879	6,990,000	3,857,879	1,242,000				0.411	0.411	MON	399	29,767	10/13/2006	08/25/2036
007036-PC-4	ARMT 2005-6A A22			2	1Z*	473,107	42.1110	199,228	473,107	199,228	54,569	(1)			0.571	0.569	MON	52	3,286	03/15/2006	11/25/2035
040104-MY-4	ARSI 2005-W1, A2			3	1Z*	6,481,955	56.0140	3,630,828	6,481,955	3,630,828	538,788				0.501	0.501	MON	451	32,975	04/11/2005	05/25/2035
04013B-AB-8	ARSI 2006-M2, A2B			4	1Z*	3,560,951	37.2290	1,990,637	5,346,963	3,163,263	2,335,548	(178,136)	1,285,702		0.371	0.368	MON	275	20,355	08/17/2006	09/25/2036
04541G-HX-3	ASSET BACKED SECURITIES CORP H			3	1Z*	5,705,246	74.8670	4,240,860	5,664,532	4,240,860	426,012	(255)			2.136	2.116	MON	1,680	129,422	03/08/2007	04/25/2034
05946X-SC-8	BAFC 2005-B 3A3			2	1Z*	958,533	50.5060	483,398	957,112	1,000,460	738,847	(1,807)			0.561	(0.383)	MON	179	5,471	06/28/2006	04/20/2035
05955Y-AM-1	BAFC 2010-R3 3A5			2	1Z*	11,304,574	103.3200	11,709,159	11,332,906	11,313,179		8,605			5.500	5.621	MON	51,942	454,824	03/08/2010	09/26/2037
07386H-SQ-5	BALTA 2005-4 1A2			2	1Z*	6,630,568	48.8260	3,234,435	6,624,358	6,625,591	4,870,821	(89)			0.531	0.526	MON	488	35,829	07/26/2006	04/25/2035
05948K-F9-5	BOAA 2005-6 6A1			24	1Z*	7,490,677	95.0370	7,233,770	7,611,562	7,494,872		(7,610)	86,396		5.000	5.087	MON	31,715	359,700	08/26/2005	07/25/2020
05949A-AY-6	BOAMS 2004-3 1A23			2	1Z*	1,626,781	99.9630	1,620,105	1,620,703	1,621,504		(4,000)			4.500	4.236	MON	6,078	58,068	09/03/2009	04/25/2034
07388A-AB-0	BSABS 2006-HE4, IA2			4	1Z*	12,697,932	53.6680	8,522,024	15,879,272	8,522,024	4,405,675	(163,508)	2,504,514		0.431	0.428	MON	950	70,199	04/17/2006	05/25/2036
07384M-4L-3	BSARM 2004-10 31A1			23	1Z*	3,940,691	87.9760	3,501,881	3,980,496	3,915,416		1,345			3.010	3.256	MON	9,985	142,292	05/16/2006	01/25/2035
07384M-6H-0	BSARM 2004-12 2A1			23	1Z*	4,737,567	88.2000	4,249,567	4,818,119	4,739,878		1,161			2.989	3.320	MON	12,001	168,524	01/16/2007	02/25/2035
07400W-AA-8	BSMF 2006-SL1, A			4	1Z*	765,807	20.2000	767,142	3,797,828	765,807	1,924,724	482,512	2,378,672		0.541	0.398	MON	285	19,576	07/20/2006	08/25/2036
07401U-AA-1	BSSLT 2007-SV1A A1			3	1Z*	1,492,384	88.8470	1,325,944	1,492,384	1,492,384	460,187				0.481	0.481	MON	100	7,088	03/22/2007	12/25/2036
07401U-AU-7	BSSLT 2007-SV1A, A3			3	1Z*	8,656,115	42.3380	3,664,809	8,656,115	3,664,809	303,895				0.511	0.511	MON	614	44,915	03/22/2007	12/25/2036
14983A-AA-7	CBASS 2006-SL1, A-1			4	1Z*	689,143	7.5400	138,682	1,839,181	138,682	665,109	(54,544)	691,397		0.351	0.348	MON	90	6,573	08/25/2006	09/25/2036
161630-BD-9	CHASE 2007-A1 11M1			24	1Z*	3,872,984	83.2130	4,233,666	5,087,752	3,798,571		(74,412)	496,123		5.373	9.584	MON	46,157	225,747	01/07/2010	03/25/2037
12558M-BN-1	CITHE 2003-1				1Z*	2,300,327	24.6210	566,534	2,301,038	566,534	180,346	132			5.060	5.063	MON	9,703	116,432	03/03/2003	09/20/2032
17309R-AA-0	CMLTI 2006-AR6 1A1			24	1Z*	13,637,156	93.0220	14,844,027	15,957,613	13,787,865		150,709			5.946	9.886	MON	79,064	830,190	03/12/2010	08/25/2036
17312B-AB-8	CMLTI 2007-WFH2 A2			3	1Z*	7,611,299	92.5510	7,044,326	7,611,299	7,611,299					0.411	0.411	MON	434	31,455	03/13/2007	03/25/2037
17316D-AC-8	CMLTI 2010-3 1A1			23	1Z*	7,369,727	101.5000	7,541,548	7,430,097	7,382,362		12,635			4.893	5.409	MON	30,297	263,418	03/09/2010	03/25/2046
17316D-AV-6	CMLTI 2010-3 5A1			2	1Z*	19,707,933	102.0000	20,228,520	19,831,883	19,749,277		41,344			5.000	5.323	MON	82,633	732,598	03/24/2010	08/25/2037
12544T-AB-0	COUNTRYWIDE HOME LOANS			24	1Z*	10,885,790	88.6480	11,091,932	12,512,402	10,887,696		1,906			5.750	9.484	MON	59,955	467,713	04/26/2010	06/25/2037
225458-UJ-5	CSFB 2005-5 6A2			23	1Z*	3,068,273	101.6720	3,151,079	3,099,266	3,086,986		12,451			5.000	5.223	MON	12,914	152,383	07/09/2009	07/25/2035
225470-M4-2	CSMC 2006-3 1A2			24	1Z*	8,580,231	41.8150	9,194,938	21,989,411	7,508,570		(1,071,661)	2,132,839		0.473	6.066	MON	1,446	73,307	06/04/2009	04/25/2036
22944B-AK-4	CSMC 2007-5 1A10			24	1Z*	633,523	8.9510	319,985	3,574,772	74,948		(314,449)	254,650		7.000	10.714	MON	20,853	236,672	11/30/2007	08/25/2037
12642L-AA-0	CSMC 2009-13R 1A1			2	1Z*	12,713,623	102.5000	12,787,698	12,475,803	12,661,579		(52,044)			6.000	5.374	MON	62,379	551,318	02/26/2010	09/26/2037
12641T-CN-4	CSMC 2009-5R 4A1			23	1Z*	9,340,835	101.0000	9,541,587	9,447,115	9,390,840		32,000			5.296	5.952	MON	41,692	497,178	06/25/2009	06/30/2036
12667F-AG-0	CWALT 2004-2CB 1A1			2	1Z*	788,939	100.0290	806,299	806,068	805,241		2,605			4.250	4.789	MON	2,855	27,805	10/06/2006	03/25/2034
12667F-AK-1	CWALT 2004-2CB 1A4			2	1Z*	1,218,197	99.9980	1,218,366	1,218,388	1,218,326		13			0.661	0.668	MON	134	7,770	01/16/2004	03/25/2034
02146P-AB-1	CWALT 2006-HY12 A2			23	1Z*	6,839,120	100.9650	6,945,162	6,878,815	6,850,483		7,726			5.859	6.212	MON	33,584	392,624	07/16/2009	08/25/2036
12668B-KC-6	CWALT 2006-J1 1A6			24	1Z*	3,389,749	93.2350	3,283,626	3,521,901	3,276,416	671,067	(118,279)	124,997		5.500	5.483	MON	16,142	175,522	02/10/2006	02/25/2036
02151L-AA-4	CWALT 2007-20 A1			24	1Z*	9,291,927	53.0980	5,825,040	10,970,418	5,825,040	1,052,780	(11,297)	427,854		0.761	0.760	MON	1,386	90,990	06/19/2007	06/25/2047
126685-AB-2	CWHEL 2005-B, 2A			4	1Z*	2,442,482	46.9200	1,421,472	3,029,572	1,421,472	718,422	(53,502)	144,275		0.440	0.426	MON	630	13,757	03/07/2005	05/15/2035
12669G-NM-9	CWHL 2005-7 1-A2			2	1Z*	569,019	50.7640	300,895	592,729	573,003		561			0.661	1.044	MON	76	6,931	10/16/2007	03/25/2035
126694-GD-4	CWHL 2005-HYB7 3A2			24	1Z*	2,897,668	18.8790	2,497,562	13,229,032	780,403		(1,572,252)			3.148	3.270	MON	34,706	583,345	08/02/2006	11/20/2035
17025A-AF-9	CWHL 2006-17 A6			24	1Z*	11,634,375	88.3130	13,246,935	15,000,000	11,634,489		114			6.000	12.771	MON	75,000	674,715	03/22/2010	12/25/2036
12543P-AK-9	CWHL 2006-21 A10			24	1Z*	11,466,348	93.1140	12,560,899	13,489,821	11,658,970		192,622			5.750	10.838	MON	64,639	510,826	04/20/2010	02/25/2037
12544V-AD-1	CWHL 2007-5 A4			24	1Z*	4,998,919	89.2370	5,098,138	5,713,050	5,023,226		24,307			5.750	9.326	MON	27,375	186,825	05/03/2010	05/25/2037
126673-DR-0	CWL 2004-7, MF2			4	1Z*	8,950,482	33.0150	2,954,992	8,950,563	2,954,992	2,169,999	16	3,456,613		5.649	5.649	MON	42,135	505,618	08/30/2004	10/25/2034
126673-WF-5	CWL 2005-1, MF2			4	1Z*	2,386,232	55.9910	1,336,120	2,386,325	1,336,120	685,387	7	264,574		5.505	5.505	MON	10,947	131,367	03/11/2005	07/25/2035
126673-WG-3	CWL 2005-1, MF3			4	1Z*	1,325,703	32.0600	425,030	1,325,736	425,030	700,580	3	735,309		5.555	5.555	MON	6,137	73,645	03/11/2005	07/25/2035
126673-WH-1	CWL 2005-1, MF4			4	5Z*	1,767,575	28.2040	498,555	1,767,648	498,555	1,102,344	7	1,177,659		5.654	5.654	MON	8,329	99,943	03/11/2005	07/25/2035
126673-WJ-7	CWL 2005-1, MF5			4	6Z*	921,424	24.5300	270,999	1,104,780	269,806	800,312	(8,040)	826,925		5.754	5.754	MON	5,297	63,569	03/11/2005	07/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
126670-NX-2	CWL 2005-16 2AF2			4	1Z*	13,291,062	85.4690	12,997,744	15,207,607	13,189,776		597,876	757,915		5.382	9.665	MON	68,206	807,035	05/20/2009	05/25/2036
126670-PA-0	CWL 2005-16 2AF5			4	1Z*	16,547,545	59.7330	11,446,034	19,162,122	11,446,034	5,290,994	(101,721)	3,152,607		5.565	5.565	MON	88,864	1,064,740	12/08/2005	05/25/2036
126670-QS-0	CWL 2005-17, 1AF2			4	1Z*	7,928,689	80.2270	6,686,452	8,334,415	6,686,452	451,630	(43,636)	575,771		5.363	5.363	MON	37,248	440,708	12/15/2005	05/25/2036
126673-ZW-5	CWL 2005-3, MF2			4	6Z*	7,816,095	29.2450	2,285,884	7,816,218	2,285,884	1,055,837	12	350,366		5.633	5.633	MON	36,691	440,288	03/23/2005	08/25/2035
126673-ZX-3	CWL 2005-3, MF3			4	6Z*	9,691,660	18.1040	1,754,689	9,692,110	1,754,689	6,521,350	44	6,443,673		5.682	5.682	MON	45,892	550,705	03/23/2005	08/25/2035
126673-ZY-1	CWL 2005-3, MF4			4	6Z*	3,359,711	22.6540	956,170	4,220,758	956,170	3,584,350	(12,635)	3,227,026		5.782	5.770	MON	20,337	244,044	03/23/2005	08/25/2035
126673-ZZ-8	CWL 2005-3, MF5			4	6Z*	1,941,921	14.5110	433,678	2,988,554	433,678	2,574,655	(28,540)	2,464,578		5.831	5.831	MON	14,522	174,263	03/23/2005	08/25/2035
12666R-AF-7	CWL 2006-9 1AF6			4	1Z*	3,504,230	72.6080	2,757,846	3,798,283	2,757,846	702,040	(13,328)	462,484		5.989	5.989	MON	18,957	226,915	04/11/2007	10/25/2046
126685-CZ-7	CWL 2006-S1, A2			4	5Z*	8,085,598	80.0210	7,820,509	9,773,022	7,820,509	669,210	1,331,138	1,703,134		5.549	5.550	MON	45,192	519,991	03/20/2006	08/25/2021
126685-DW-3	CWL 2006-S2, A2			4	3Z*	5,311,820	91.2870	5,868,440	6,428,539	5,868,440	794,954	1,013,071	1,009,516		5.627	5.627	MON	30,144	318,695	03/29/2006	07/25/2027
12668X-AC-9	CWL 2006-S8, A3				1Z*	9,491,625	57.4280	5,450,900	9,491,795	5,450,900	1,793,138	17			5.555	5.555	MON	43,939	519,906	12/08/2006	04/25/2036
12669R-AC-1	CWL 2007-S1 A3				1Z*	4,414,810	45.0150	1,987,442	4,415,026	1,987,442	169,922	22			5.810	5.811	MON	21,376	251,535	02/23/2007	11/25/2036
152314-HS-2	CXHE 2003-C, M2			3	6Z*	1,623,965	61.8630	999,466	1,615,615	999,466	406,516	1			1.861	1.861	MON	3,007	27,825	02/14/2007	09/25/2033
25151E-AA-1	DBALT 2006-AB3 A1			24	1Z*	2,804,774	74.8600	3,181,234	4,249,572	1,985,166		(575,554)	74,569		6.250	23.694	MON	22,133	217,747	05/20/2009	07/25/2036
31959A-AA-1	FCHT 2005-1A, A			3	1Z*	923,549	75.1660	694,192	923,549	923,400		25			0.470	0.474	MON	205	4,392	05/06/2005	09/15/2022
32029G-AC-8	FFML 2007-FF2 A2B			4	1Z*	6,593,684	50.2810	3,944,114	7,844,113	3,944,114	1,927,069	(147,125)	910,050		0.361	0.358	MON	393	29,132	02/23/2007	03/25/2037
32052J-AA-6	FHAMS 2006-FA4 1A1			24	1Z*	8,773,637	78.0670	8,865,235	11,355,873	7,987,721		(180,119)	1,342,704		6.000	8.692	MON	56,779	613,486	01/07/2010	08/25/2036
36185N-4E-7	GMACM 2004-J4 A1			2	1Z*	354,681	101.3750	356,772	351,932	351,932		(1,792)			5.500	5.500	MON	1,613	5,754	09/22/2009	09/25/2034
36185N-4Y-3	GMACM 2004-J5 A1			2	1Z*	3,882,520	99.8990	3,872,541	3,876,463	3,877,102		(3,860)			5.250	5.136	MON	16,960	172,847	09/08/2009	01/25/2035
361856-EC-7	GMACM 2005-HE1, A3			4	1Z*	9,254,721	57.8420	6,679,021	11,547,029	6,679,021	(2,517,472)	(38,450)			0.441	0.438	MON	707	51,824	03/17/2005	08/25/2035
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A			2	1Z*	716,877	100.6140	690,943	686,725	699,031	69,263	(24,987)			7.750	7.276	MON	4,435	52,530	08/18/1998	09/19/2027
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A			2	1Z*	313,270	100.9760	301,893	298,975	304,542	19,577	(12,895)			8.000	7.452	MON	1,993	23,740	05/19/1998	09/19/2027
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A			2	1Z*	592,282	99.0810	563,167	568,392	577,861	53,689	(20,774)			7.750	7.279	MON	3,671	43,543	06/22/1998	05/19/2027
36244M-AA-9	GSAMP 2006-S4, A1			4	1Z*	187,131	12.1600	251,489	2,068,100	96,664	878,292	(78,700)	880,464		0.351	0.348	MON	101	7,509	06/02/2006	05/25/2036
36228F-CG-9	GSMPS 99-2 A1			2	1Z*	1,074,994	103.5140	1,082,339	1,045,594	1,057,971	25,100	(24,592)			8.000	7.694	MON	6,971	82,358	06/23/1999	09/19/2027
362631-AB-9	GSR 2006-0A1 2A1			2	1Z*	9,305,673	83.8450	12,246,885	14,606,560	9,504,776		235,216			0.451	22.047	MON	914	62,741	06/23/2009	08/25/2046
40431K-AG-5	HALO 2007-WF1 M1			4	1Z*	187,631	4.6640	101,164	2,169,000	87,265	197,804	(115,741)	117,429		5.990	5.950	MON	10,827	129,923	01/26/2007	12/25/2036
225470-QV-8	HEMT 2005-5, A1A			4	1Z*	1,352,257	36.1880	489,356	1,352,257	1,028,181	969,646		324,077		0.461	0.461	MON	87	6,318	12/22/2005	04/25/2036
225470-W5-8	HEMT 2006-2, 2A1			4	1Z*	1,468,534	27.0860	789,660	2,915,382	789,660	1,465,110	(20,929)	1,498,414		0.421	0.418	MON	170	13,683	04/03/2006	07/25/2036
43739E-AJ-6	HMBT 2004-2 A1			2	1Z*	1,435,563	86.4680	1,239,363	1,433,323	1,435,121		(50)			0.631	0.612	MON	126	9,242	01/31/2006	12/25/2034
43739E-BS-5	HMBT 2005-4 A1			2	1Z*	8,968,321	74.9300	8,691,961	11,600,092	9,050,948		82,627			0.531	6.283	MON	855	43,687	04/27/2010	10/25/2035
45669E-AD-8	INDX 2007-AR5 CM			23	6Z*	0.0010						(13,556,193)			5.185	0.000	MON			07/01/2010	05/25/2037
46629Q-AG-1	JPMAC 2006-CH2, AF6			4	1Z*	10,239,412	70.6580	7,235,229	10,239,773	7,235,229	1,251,278	(2,759)	299,348		5.537	5.438	MON	94,568	518,749	11/21/2006	10/25/2036
46629Q-AH-9	JPMAC 2006-CH2, MF1			4	6Z*	1,118,649	17.4130	280,356	1,610,000	238,327	1,304,326	(14,796)	1,356,840		5.734	5.734	MON	7,693	92,317	11/21/2006	10/25/2036
46629Q-AJ-5	JPMAC 2006-CH2, MF2			4	6Z*	533,057	13.3200	122,540	920,000	95,473	709,869	(14,222)	712,575		5.784	5.676	MON	4,434	53,213	11/21/2006	10/25/2036
46629Q-AK-2	JPMAC 2006-CH2, MF3			4	6Z*	538,235	10.2100	117,418	1,150,000	88,283	773,326	(23,608)	792,556		5.833	5.817	MON	5,590	67,079	11/21/2006	10/25/2036
46629B-AF-6	JPMAC 2006-CW2 AF6			4	4Z*	2,419,838	76.7530	2,238,653	2,916,690	2,238,653	691,116	(29,691)	532,535		5.932	5.932	MON	14,418	172,636	04/11/2007	08/25/2036
46626L-GZ-7	JPMAC 2006-FRE2 A3			3	1Z*	4,714,695	91.4820	4,313,116	4,714,695	4,714,695					0.441	0.441	MON	289	21,009	06/14/2007	02/25/2036
46630L-AH-7	JPMAC 2007-CH1 MF1				6Z*	4,499,929	29.3290	1,319,814	4,500,000	1,319,814	48,438	(2)			5.791	5.791	MON	21,716	260,595	02/27/2007	11/25/2036
46630L-AJ-3	JPMAC 2007-CH1 MF2			4	6Z*	1,799,918	27.2490	490,487	1,800,000	490,487	637,873	(4)	586,469		5.840	5.840	MON	8,760	105,120	02/27/2007	11/25/2036
46630M-AG-7	JPMAC 2007-CH2 AF6			4	1Z*	1,685,352	57.5150	1,063,751	1,849,530	1,063,751	275,763	(8,919)	151,823		5.551	5.551	MON	8,556	102,166	05/08/2007	01/25/2037
46630P-AP-0	JPMMT 07A2 3A1			24	1Z*	6,549,715	97.8580	6,818,532	6,967,782	6,452,872		(96,843)			5.815	5.138	MON	33,767	252,586	04/07/2010	04/25/2037
46629C-AM-9	JPMMT 2006-A5 3A6			24	1Z*	15,678,664	83.8030	16,449,730	19,629,000	15,911,004		232,340			5.900	11.520	MON	96,510	1,066,286	01/07/2010	08/25/2036
46630P-AZ-8	JPMMT 2007-A2 4A1M			24	1Z*	6,580,856	87.2910	6,418,437	7,352,911	6,753,750		172,894			5.684	8.866	MON	34,831	367,435	01/07/2010	04/25/2037
466247-YH-0	JPMT 2005-A8 1A1			24	1Z*	11,041,683	93.7570	11,720,639	12,501,095	10,967,672		(74,011)			5.410	8.193	MON	56,362	511,253	04/29/2010	11/25/2035
52520M-DR-1	LMT 2005-3 1A5			24	1Z*	9,140,177	81.2830	8,490,791	10,446,000	9,403,309		21,757			5.500	6.357	MON	47,878	574,530	05/18/2006	01/25/2036
52522Q-AP-7	LMT 2007-10 3A3			24	1Z*	9,454,279	32.3250	9,096,300	28,140,488	4,601,775	3,141,955	(2,869,767)	4,367,583		6.000	9.320	MON	140,702	1,677,425	10/28/2008	12/25/2037
52524V-AL-3	LXS 2007-15N AF3			24	1Z*	28,997,588	15.7160	12,846,778	81,744,346	6,744,465	2,097,214	(7,761,092)			0.761	0.760	MON	8,636	686,508	10/28/2008	08/25/2047
576449-AB-8	MABS 2006-HE4 A2			4	1Z*	6,320,909	45.0820	3,361,741	7,456,998	3,361,741	1,151,908	27,063	862,762		0.371	0.368	MON	384	28,739	11/15/2006	11/25/2036
59020U-YL-3	MLMI 2005-A5 A1			23	1Z*	1,118,484	99.4110	1,208,581	1,215,743	1,154,926		24,638			2.752	6.717	MON	2,788	39,427	07/08/2009	06/25/2035
59020U-H3-2	MLMI 2005-A7 2A1			24	1Z*	7,887,301	91.4070	8,146,352	8,912,205	7,862,237		(25,064)			5.322	7.330	MON	39,529	431,458	01/11/2010	09/25/2035
59022V-AE-1	MLMI 2006-OPT1, A2D			3	1Z*	5,096,000	41.5560	2,117,668	5,096,000	2,117,668	328,070				0.501	0.501	MON	354	26,338	09/12/2006	08/25/2037
61749G-AC-6	MORGAN STANLEY HOME EQUITY LOA			4	1Z*	7,769,600	66.1670	5,401,863	8,163,972	5,401,863	878,453	(6,582)	410,329		0.421	0.419	MON	477	34,969	01/18/2007	04/25/2036
61746R-BX-8	MSAC 2003-HE1, M3			3	6Z*	1,791,075	43.0900	765,488	1,776,502	765,488	425,327				3.636	3.636	MON	897	70,151	10/06/2006	05/25/2033
61746R-EJ-6	MSAC 2003-HE3 M2			3	4Z*	1,912,848	53.8830	1,019,597	1,892,261	1,019,597	(122,505)	(24)			2.811	2.807	MON	739	51,512	02/14/2007	10/25/2033
61746R-GT-2	MSAC 2004-WMC1 M2			3	1Z*	1,877,688	59.7750	1,114,724	1,864,867	1,114,724	122,847	(341)			2.136	2.059	MON	553	42,605	02/14/2007	06/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
61748B-AC-8	MSAC 2006-HE4 A3			4	1Z*	12,903,629	69.2880	10,006,291	14,441,593	10,006,291	3,142,920	(104,802)	1,862,234		0.411	0.408	MON	824	60,265	03/15/2007	06/25/2036
61750S-AE-2	MSAC 2006-HE8, A2C			4	1Z*	10,815,489	37.5540	5,257,560	14,000,000	5,257,560	3,151,613	70,575	3,121,091		0.401	0.398	MON	779	58,132	11/16/2006	10/25/2036
61755E-AB-4	MSAC 2007-NC4 A2A			4	1Z*	2,026,984	36.9140	1,895,378	5,134,591	1,813,745		(9,264)	869,530		0.341	0.338	MON	243	18,118	06/18/2007	05/25/2037
61749Q-AD-2	MSIX 2006-1 A3			4	1Z*	11,105,098	50.0860	6,982,581	13,941,323	6,982,581	3,188,977	(43,234)	3,141,368		0.411	0.408	MON	795	58,808	01/11/2007	07/25/2036
61748H-EF-4	MSM 2004-8AR 4A1			23	1Z*	5,714,238	85.7470	7,024,810	8,192,457	5,758,129		32,477			2.794	9.121	MON	19,075	231,429	05/20/2009	10/25/2034
61750Y-AA-7	MSM 2006-15XS A1			24	1Z*	392,843	99.8500	465,927	466,629	327,760		26,858	114,024		0.381	1.327	MON	25	739	07/10/2009	11/25/2036
61751J-AF-8	MSM 2007-6XS 2A1S			24	1Z*	7,939,293	81.9680	9,421,551	11,494,167	8,836,726		1,330,830	1,024,800		0.366	28.064	MON	585	41,945	06/10/2009	02/25/2047
643528-AB-8	NCAMT 2006-ALT1 AF2			24	1Z*	4,974,101	76.0360	4,411,917	5,802,391	4,803,872		(12,498)	986,021		5.909	5.910	MON	28,574	266,840	06/08/2006	07/25/2036
65537M-AC-0	NHELI 2007-2 2A2			4	1Z*	12,280,525	41.9660	9,078,591	21,633,000	8,581,309	1,879,071	(32,637)	1,507,837		0.401	0.398	MON	1,204	89,295	12/29/2009	01/25/2037
69121P-DE-0	OWNIT 2006-2, A2B				1Z*	4,680,323	74.5890	3,491,025	4,680,323	3,491,025	144,638				5.633	5.633	MON	21,970	253,566	03/02/2006	01/25/2037
69337M-AA-8	PHHAM 2007-3 A1			24	1Z*	5,060,542	93.9420	5,923,931	6,305,972	5,745,509		817,233			0.366	20.342	MON	321	22,207	06/16/2009	07/25/2037
693360-AC-6	PHHMC 2007-4 A3			23	1Z*	5,424,764	97.5010	5,425,738	5,564,791	5,509,775		39,467			5.958	7.997	MON	27,630	322,527	06/08/2007	06/18/2037
69337R-AC-3	PHHMC 2007-5 A3			23	1Z*	5,849,702	97.8050	5,947,125	6,080,563	6,016,956		65,141			6.199	7.248	MON	31,410	376,434	08/02/2007	08/18/2037
73316P-BT-6	POPLR 2005-1 M2			4	1Z*	1,486,891	38.3100	579,802	1,513,435	579,802	195,786	7,766	98,193		5.507	5.739	MON	6,945	83,251	02/07/2007	05/25/2035
73316P-CL-2	POPLR 2005-2, M2			4	1Z*	3,802,265	27.6970	1,125,803	4,064,726	1,125,803	2,138,792	(13,988)	2,176,642		5.717	4.654	MON	19,365	232,051	03/18/2005	04/25/2035
748351-AR-4	QUEST 2006-X1, A-2			4	1Z*	4,359,258	52.2420	2,536,243	4,854,816	2,536,243	659,272	(517)	615,341		0.451	0.449	MON	304	22,492	03/08/2006	03/25/2036
74922G-AN-4	RALI 2006-QA14 A13			24	1Z*	16,198,511	68.1340	15,162,770	22,254,272	14,435,683		(1,060,237)			6.500	6.020	MON	120,544	1,414,134	10/28/2008	11/25/2036
759950-FX-1	RAMC 2005-4, A3				2Z*	11,280,966	94.7090	10,684,090	11,280,966	11,280,966					5.565	5.565	MON	52,315	618,824	12/09/2005	02/25/2036
759950-GV-4	RAMC 2006-1, AF3				1Z*	8,240,502	86.7010	7,144,768	8,240,708	7,144,768	(68,378)	4			5.608	5.608	MON	38,512	458,576	03/06/2006	05/25/2036
760985-4U-2	RAMP 2004-RZ2 A16			4	1Z*	4,497,041	84.3000	4,013,161	4,760,588	4,527,314		32,549	71,535		5.410	5.410	MON	21,462	254,797	04/10/2007	03/25/2034
75156V-AB-1	RAMP 2006-RS3, A-I-2			4	1Z*	1,931,976	93.9350	1,875,648	1,996,740	1,928,910	263,079	(3,066)	64,764		0.401	0.399	MON	111	6,724	05/05/2006	05/25/2036
76110W-MB-9	RASC 2001-KS3, AI5			3	5Z*	3,963,052	88.8460	3,507,871	3,948,246	3,507,871	967,431	(621)			6.980	6.939	MON	22,966	275,505	10/19/2006	09/25/2031
76110W-UZ-7	RASC 2003-KS10 MI2				1Z*	1,314,070	40.4330	531,414	1,314,300	531,414	(9,897)	64			5.570	5.572	MON	6,101	72,325	11/17/2003	12/25/2033
76110W-VS-2	RASC 2003-KS11, MI2				1Z*	1,956,070	51.6130	1,009,825	1,956,529	1,009,825	26,635	122			5.530	5.533	MON	18,152	97,883	12/11/2003	01/25/2034
45660N-QS-7	RAST 2003-A6 A2			2	1Z*	2,564,231	101.6030	2,634,966	2,593,407	2,585,752		18,753			4.750	5.395	MON	10,266	117,162	07/23/2009	06/01/2033
76110V-RV-2	RFMS2 2005-HS1, AI2			4	1Z*	2,389,076	96.7960	2,330,041	2,407,169	2,343,628	222,482	(45,485)			4.660	4.548	MON	20,740	78,914	09/13/2005	09/25/2035
76110V-SR-0	RFMS2 2005-HS2, AI2			4	1Z*	7,909,064	87.4790	7,470,217	8,539,450	7,524,998	1,575,742	(512,540)			5.220	5.109	MON	37,147	413,799	11/18/2005	12/25/2035
76110V-SS-8	RFMS2 2005-HS2, AI3			4	1Z*	7,821,787	36.2510	3,806,355	10,500,000	7,171,721	6,075,010	(99,234)	2,182,077		5.320	5.254	MON	46,550	558,577	11/18/2005	12/25/2035
76110V-TA-6	RFMS2 2005-HSA1 AI5			4	1Z*	4,343,746	49.2230	2,731,845	5,549,914	2,731,845	1,044,619	(95,112)	179,908		5.480	5.560	MON	50,770	277,853	10/27/2006	12/25/2035
76110V-TV-0	RFMS2 2006-HI1, A3				1Z*	6,104,238	100.7980	6,153,176	6,104,451	6,104,430		47			5.570	5.571	MON	58,178	296,339	03/15/2006	02/25/2036
74957V-AM-1	RFMSI 2006-S6 A12			24	1Z*	10,812,186	88.1140	9,595,543	10,889,980	9,595,543	(1,141,485)	(57,839)			6.000	5.842	MON	54,450	632,645	08/07/2007	07/25/2036
749581-AJ-3	RFSMI 2007-S1 A5			24	1Z*	6,046,367	92.4200	6,400,074	6,924,973	5,984,004		(62,363)			6.000	10.153	MON	34,625	271,791	04/27/2010	01/25/2037
86358E-ZS-8	SAIL 2005-11 A6			3	1Z*	6,572,330	92.1710	6,059,683	6,574,385	6,573,992		281			0.481	0.487	MON	439	31,755	03/15/2007	01/25/2036
07384M-GM-9	SAMI 0412 2A3			23	1Z*	14,579,634	88.2000	13,279,897	15,056,623	14,595,678		6,553			2.989	3.606	MON	37,503	474,746	12/04/2006	02/25/2035
86360K-BL-1	SAMI 2006-AR3 3A3			24	1Z*	1,564,684	12.0040	809,987	6,747,474	553,508		(590,791)			0.506	0.510	MON	474	35,276	03/29/2006	02/25/2036
86364C-AB-8	SARM 2007-6 1A2			24	1Z*	5,011	2.0010	7,894	394,549	5,011	195,633	293,511	544,176		0.541	0.540	MON	30	468	08/20/2007	07/25/2037
86359D-SR-9	SASC 2005-17 5A1			24	1Z*	15,002,265	86.2300	15,728,156	18,239,836	14,934,603		(67,662)			5.500	8.969	MON	83,599	745,066	02/25/2010	10/25/2035
86359P-AD-2	SASC 2006-BC3 A4			4	1Z*	4,275,564	11.1450	1,114,490	10,000,000	1,114,490	4,096,141	(24,229)	3,955,401		0.501	0.499	MON	695	51,684	01/18/2007	10/25/2036
86363M-AA-9	SASC 2007-GEL2 A1			3	1Z*	4,469,118	91.3810	4,083,911	4,469,118	4,469,118					0.411	0.411	MON	255	18,237	05/03/2007	05/25/2037
80556B-AC-9	SAST 2007-1, A-2B			3	1Z*	4,000,000	85.3630	3,414,504	4,000,000	4,000,000	1,308,960				0.371	0.371	MON	206	15,375	02/28/2007	01/25/2047
80556Y-AB-1	SAST 2007-2 A2A			3	1Z*	867,572	94.6200	820,894	867,572	867,572					0.361	0.361	MON	307	2,918	04/18/2007	05/25/2047
84751P-LM-9	SURF 2006-BC2, A2B			4	1Z*	5,690,660	61.7190	4,781,422	7,747,108	5,383,721		(300,915)	199,292		5.573	5.530	MON	35,976	455,088	03/22/2006	02/25/2037
84751W-AD-6	SURF 2006-BC3, A-2C			4	1Z*	9,532,873	47.5750	6,184,698	13,000,000	9,228,700	8,037,098	(5,646)	3,442,916		0.411	0.408	MON	741	55,360	06/07/2006	06/25/2037
83612J-AC-8	SVHE 2006-EQ1 A3			3	1Z*	8,308,300	62.8070	5,225,534	8,320,000	5,225,534	1,123,418	1,535			0.421	0.433	MON	486	36,272	04/20/2007	10/25/2036
83612L-AE-9	SVHE 2006-WF1, M1			4	1Z*	149,366	1.3760	36,871	2,679,360	37,612	1,660,283	(75,633)	1,666,458		6.026	5.520	MON	13,455	176,138	10/26/2006	10/25/2036
872224-AE-0	TBW 2006-4 A4			24	1Z*	19,086,667	43.2300	13,020,786	30,120,000	18,546,301	17,294,102	(540,871)	11,026,348		6.160	6.003	MON	154,616	2,170,880	08/23/2006	09/25/2036
88157G-AA-8	TMTS 2007-1SL A1			3	1Z*	19,735,822	29.0000	5,723,388	19,735,822	5,723,388	18,551,673		14,012,434		0.371	0.371	MON	1,016	75,898	01/09/2007	01/25/2038
92926W-AB-3	WAMU 2007-OA1 A1B			24	5Z*	1,886,958	24.7530	1,217,050	4,916,838	1,217,050	691,852	(303,945)	587,626		0.461	0.460	MON	440	23,289	02/23/2007	02/25/2047
949808-AT-6	WFMBS 2003-J 2A5			23	1Z*	4,491,841	101.7710	4,645,451	4,564,590	4,516,851		15,359			4.434	5.441	MON	16,867	191,890	06/04/2009	10/25/2033
94980S-AT-2	WFMBS 2006-9 1A18			24	1Z*	11,664,870	99.4120	12,238,794	12,311,209	11,703,953		39,083			6.000	6.717	MON	61,556	538,344	03/16/2010	08/25/2036
94985A-AA-7	WFMBS 2006-AR15 A1			24	1Z*	7,405,951	90.3280	7,756,096	8,586,610	7,543,267		137,316			5.433	9.101	MON	38,878	306,299	04/08/2010	10/25/2036
94984S-AA-9	WFMBS 2006-AR18 1A1			24	1Z*	12,203,512	93.7960	12,791,067	13,637,158	12,218,852		15,340			5.673	8.721	MON	64,475	610,739	04/22/2010	11/25/2036
94985W-DN-8	WFMBS 2007-11 A85			24	1Z*	5,315,614	96.4250	5,752,989	5,966,315	5,383,799		68,186			6.000	8.822	MON	29,832	234,394	04/14/2010	08/25/2037
94985W-DZ-1	WFMBS 2007-11 A96			24	1Z*	12,915,167	96.2430	14,091,678	14,641,815	12,881,751		(33,416)	262,466		6.000	8.774	MON	73,209	647,144	03/02/2010	08/25/2037
94985L-AG-0	WFMBS 2007-13 A7			24	1Z*	10,373,530	93.8020	10,964,055	11,688,484	10,305,341		(68,188)			6.000	7.815	MON	58,442	629,455	01/19/2010	09/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
94985L-AH-8	WFMBS 2007-13 A8			24	1Z*	6,637,354	94.7360	7,160,678	7,558,553	6,646,925		9,571			6.000	9.174	MON	37,793	295,860	03/31/2010	09/25/2037
3599999. Industrial and Miscellaneous (Unaffiliated) - Other Multi-Class Residential Mortgage-Backed Securities						966,095,382	XXX	786,143,780	1,223,778,733	777,980,003	147,199,027	(26,162,846)	109,317,591		XXX	XXX	XXX	3,594,821	39,722,707	XXX	XXX
45257H-AA-5	IMPACT FUNDING 2010-1, A1			23	2FE	19,014,002	96.0100	18,255,343	19,014,002	19,014,002					5.314	5.314	MON	16,840	543,687	06/18/2010	08/25/2024
45257H-AN-7	IMPACT FUNDING 2010-1, A2			23	1FE	4,398,751	95.5400	4,202,567	4,398,751	4,398,751					5.876	5.876	MON	4,308	139,309	06/18/2010	09/25/2025
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM			23	1FE	5,833,821	110.1110	6,249,172	5,675,321	5,806,450		(7,073)			6.108	5.677	MON	28,890	344,334	11/15/2001	07/25/2031
45256H-AC-2	IMPACT FUNDING LLC SER 2001-A CL B COMME			23	1FE	422,083	112.8030	463,134	410,569	420,085		(571)			6.498	6.240	MON	2,223	26,873	11/15/2001	07/25/2031
3699999. Industrial and Miscellaneous (Unaffiliated) - Defined Multi-Class Commercial Mortgage-Backed Securities						29,668,657	XXX	29,170,216	29,498,643	29,639,288		(7,644)			XXX	XXX	XXX	52,261	1,054,202	XXX	XXX
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A	.B			1	171,251	71.1390	185,124	260,229	223,375		12,128			0.000	2.852	NA			04/01/2002	03/01/2017
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B	.B			1	470,909	71.1380	509,049	715,583	614,234		33,403			0.000	4.744	NA			04/01/2002	03/01/2017
05377R-AB-0	AESOP FUNDING II LLC				1FE	8,327,344	109.4770	8,210,765	7,500,000	8,253,904		(73,440)			9.310	2.821	MON	21,335	116,375	11/01/2010	10/20/2013
05377R-AC-8	AESOP FUNDING II LLC				1FE	17,172,208	107.1310	17,053,058	15,918,000	17,079,830		(92,378)			5.680	1.821	MON	27,627	150,690	11/02/2010	02/20/2014
02005G-AD-7	ALLY AUTO RECEIVABLES TRUST				1FE	26,310,548	104.0710	26,017,755	25,000,000	26,225,030		(85,518)			3.050	1.042	MON	33,889	127,084	10/25/2010	12/15/2014
02005L-AD-6	ALLY AUTO RECEIVABLES TRUST				1FE	25,128,623	101.2560	25,060,966	24,750,000	25,110,553		(18,069)			2.090	1.606	MON	22,990	162,846	11/01/2010	05/15/2015
02005P-AD-7	ALLY AUTO RECEIVABLES TRUST				1FE	9,998,163	97.7300	9,772,955	10,000,000	9,998,230		67			1.350	1.355	MON	6,000	12,375	11/04/2010	12/15/2015
030610-AD-1	AMERICREDIT AUTOMOBILE RECEIVA				1FE	6,428,840	100.4620	6,418,443	6,388,909	6,402,349		(13,275)			5.640	5.353	MON	25,023	332,974	05/19/2009	09/06/2013
030613-AD-5	AMERICREDIT AUTOMOBILE RECEIVA			3	1FE	5,078,636	99.2660	5,265,146	5,304,058	5,159,973		55,791			0.306	3.096	MON	1,171	15,594	09/16/2009	10/06/2013
03061L-AC-7	AMERICREDIT AUTOMOBILE RECEIVA				1FE	11,271,838	103.8160	11,191,400	10,780,000	11,251,307		(20,530)			3.510	1.585	MON	26,276	31,532	11/19/2010	07/06/2017
03063E-AE-7	AMERICREDIT AUTOMOBILE RECEIVA				4FE	4,227,800	103.5350	4,188,753	4,045,742	4,176,184		(51,616)			5.550	1.612	MON	15,593	73,621	08/04/2010	04/07/2014
03063P-AD-4	AMERICREDIT AUTOMOBILE RECEIVA				1FE	3,998,946	99.4940	3,979,755	4,000,000	3,999,039		93			2.040	2.049	MON	5,213	17,000	09/15/2010	09/08/2015
03063P-AE-2	AMERICREDIT AUTOMOBILE RECEIVA				1FE	3,680,676	100.9860	3,717,309	3,681,000	3,680,699		23			3.340	3.343	MON	7,855	25,614	09/15/2010	04/08/2016
03063T-AF-1	AMERICREDIT AUTOMOBILE RECEIVA				1FE	22,442,671	104.7460	22,630,863	21,605,460	22,171,362		(271,309)			5.560	2.702	MON	83,421	582,420	06/22/2010	06/06/2014
03064F-AM-5	AMERICREDIT AUTOMOBILE RECEIVA				1FE	4,999,206	99.9250	4,996,228	5,000,000	4,999,251		45			1.270	1.278	MON	4,057	3,528	11/10/2010	04/08/2015
03064F-AQ-6	AMERICREDIT AUTOMOBILE RECEIVA				1FE	4,422,444	99.8260	4,415,299	4,423,000	4,422,468		24			1.990	1.995	MON	5,623	4,890	11/10/2010	10/08/2015
03064G-AB-7	AMERICREDIT AUTOMOBILE RECEIVA				1FE	7,427,172	100.0690	7,405,100	7,400,000	7,419,631		(7,542)			1.180	0.779	MON	6,064	21,830	09/23/2010	02/06/2014
030615-AF-5	AMERICREDIT PRIME AUTOMOBILE R				1FE	3,287,621	103.1980	3,241,442	3,141,000	3,250,622		(36,999)			5.430	2.345	MON	10,897	56,852	08/04/2010	02/10/2014
030616-AF-3	AMERICREDIT PRIME AUTOMOBILE R				3FE	12,683,456	104.9160	13,010,176	12,400,568	12,531,886		(142,364)			5.350	4.174	MON	42,386	662,142	10/23/2009	03/08/2016
02005A-AF-5	AMOT 10 - 2 A				1FE	74,985,825	105.8600	79,394,985	75,000,000	74,987,575		1,750			4.250	4.254	MON	141,667	2,001,043	04/23/2010	04/15/2017
03027W-AA-0	AMTT 2007-1 A-FX				1FE	20,000,000	108.1260	21,625,142	20,000,000	20,000,000					5.420	5.420	MON	48,175	1,083,941	04/27/2007	04/15/2037
06052D-AD-7	BANK OF AMERICA AUTO TRUST				1FE	5,232,813	103.8360	5,191,790	5,000,000	5,199,964		(32,849)			3.520	0.909	MON	7,822	44,000	09/24/2010	06/15/2016
06052D-AD-7	BANK OF AMERICA AUTO TRUST	.D			1FE	20,931,250	103.8360	20,767,160	20,000,000	20,799,856		(131,394)			3.520	0.909	MON	31,289	176,000	09/24/2010	06/15/2016
06052F-AD-2	BANK OF AMERICA AUTO TRUST				1FE	10,387,500	103.1910	10,319,065	10,000,000	10,340,721		(46,779)			3.030	1.011	MON	13,467	75,750	10/01/2010	10/15/2016
06052M-AD-7	BANK OF AMERICA AUTO TRUST				1FE	21,461,587	101.0460	21,472,290	21,250,000	21,444,240		(17,347)			1.940	1.603	MON	18,322	155,443	09/29/2010	06/15/2017
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE			1	1FE	4,062,836	96.0000	3,900,323	4,062,836	4,062,836					1.689	1.689	JAJO	14,868	33,871	05/10/2005	07/17/2017
10620N-AN-8	BRHEA 2006-1, A2			3	1FE	11,860,638	99.1220	11,894,653	12,000,000	11,894,653		80,400	185,746		0.393	0.614	MJSD	655	52,526	04/21/2006	06/25/2023
13974C-AF-5	CAPITAL AUTO RECEIVABLES ASSET				1FE	17,495,390	104.9450	17,315,912	16,500,000	17,274,939		(220,451)			5.760	0.372	MON	42,240	220,800	10/14/2010	02/18/2014
14042H-AF-0	CAPITAL ONE AUTO FINANCE TRUST				1FE	20,190,625	103.2380	20,131,371	19,500,000	19,946,728		(227,421)			5.230	2.234	MON	45,327	562,225	10/25/2010	07/15/2014
13973A-AF-0	CARAT 2006-2, B				1FE	2,075,829	100.2670	2,081,660	2,076,125	2,076,121		48			5.070	5.074	MON	4,678	83,932	12/06/2006	12/15/2011
13973A-AG-8	CARAT 2006-2, C				1FE	12,000,338	101.8600	12,136,670	11,915,000	11,971,483		(30,100)			5.310	3.440	MON	28,119	459,448	11/08/2010	06/15/2012
14312W-AF-0	CARMAX AUTO OWNER TRUST				1FE	5,385,157	107.0210	5,351,030	5,000,000	5,356,522		(28,634)			5.810	1.142	MON	12,911	24,208	11/10/2010	12/16/2013
14312Y-AD-1	CARMAX AUTO OWNER TRUST				1FE	7,499,036	98.2580	7,369,361	7,500,000	7,499,074		39			1.410	1.414	MON	4,700	10,281	11/03/2010	02/16/2016
14313C-AD-8	CARMAX AUTO OWNER TRUST				1FE	7,954,603	102.1420	7,902,733	7,737,000	7,944,086		(10,517)			2.400	1.277	MON	8,253	15,474	11/10/2010	04/15/2015
14313E-AD-4	CARMAX AUTO OWNER TRUST				1FE	11,998,194	100.4780	12,057,349	12,000,000	11,998,429		235			2.040	2.044	MON	10,880	106,760	06/30/2010	10/15/2015
15132K-AA-2	CDTIM 2005-1, A1				1FE	1,462,330	99.7550	1,458,855	1,462,435	1,462,410		66			4.670	4.671	MON	2,087	65,345	08/02/2005	05/20/2017
125196-AA-3	CHRYSLER FINANCIAL AUTO SECURI				1FE	9,342,422	104.2950	9,386,591	9,000,000	9,250,930		(91,492)			6.250	4.352	MON	35,938	328,125	05/28/2010	05/08/2014
12519A-AA-4	CHRYSLER FINANCIAL AUTO SECURI				1FE	9,358,781	103.9690	9,461,164	9,100,000	9,284,935		(73,847)			5.570	4.071	MON	32,383	295,674	05/28/2010	08/08/2014
12519B-AA-2	CHRYSLER FINANCIAL AUTO SECURI				4FE	10,438,672	104.1440	10,414,371	10,000,000	10,322,695		(115,977)			6.540	4.285	MON	41,783	327,000	06/09/2010	11/10/2014
171203-AC-6	CHRYSLER FINANCIAL AUTO SECURI				1FE	29,812,319	101.5940	29,727,672	29,261,383	29,722,877		(89,442)			2.820	0.865	MON	36,674	201,332	09/27/2010	01/15/2016
17121D-AD-1	CHRYSLER FINANCIAL AUTO SECURI				1FE	5,999,963	99.9210	5,995,255	6,000,000	5,999,967		4			1.650	1.650	MON	6,325	18,975	09/24/2010	11/08/2013
17121D-AE-9	CHRYSLER FINANCIAL AUTO SECURI				1FE	7,499,401	99.7860	7,483,916	7,500,000	7,499,467		66			2.000	2.004	MON	9,583	28,750	09/24/2010	01/08/2014
17121D-AF-6	CHRYSLER FINANCIAL AUTO SECURI				2FE	8,998,902	99.6500	8,968,508	9,000,000	8,999,009		107			3.520	3.525	MON	20,240	60,720	09/24/2010	08/08/2016
17290D-AD-6	CITIFINANCIAL AUTO ISSUANCE TR				1FE	22,558,593	102.9420	22,647,255	22,000,000	22,439,794		(118,799)			3.150	2.215	MON	30,800	404,250	05/18/2010	08/15/2016
194262-BF-7	COLLEGE LOAN CORP - TRUST I SR NOTES SER			3	1FE	6,000,000	92.2700	5,536,200	6,000,000	6,000,000					1.760	6.077	4IWK	5,497	79,061	08/28/2007	03/01/2042
12619M-AD-1	CPS 2007-B A4				1FE	3,800,774	102.6600	4,195,544	4,086,854	3,973,459		140,141			5.600	9.219	MON	10,172	221,970	07/09/2009	01/15/2014

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
12615W-CR-0	CPS AUTO TRUST				1FE	793,122	100.1350	819,811	818,707	811,864		9,913			5.330	7.005	MON	1,939	38,645	06/01/2009	11/15/2012
126193-AB-7	CPS AUTO TRUST				1FE	5,895,202	99.8650	5,887,589	5,895,576	5,895,259		57			2.890	2.896	MON	7,573	34,480	09/22/2010	03/15/2016
126193-AC-5	CPS AUTO TRUST				2FE	1,999,950	100.2200	2,004,400	2,000,000	1,999,960		9			5.680	5.682	MON	5,049	24,929	09/22/2010	03/15/2016
12619B-AD-5	CPS AUTO TRUST				3FE	2,421,181	101.7700	2,421,297	2,379,174	2,406,576		(14,605)			5.140	3.637	MON	5,435	57,312	06/28/2010	06/17/2013
12619R-AD-0	CPS AUTO TRUST				3FE	15,514,318	101.7710	15,904,938	15,628,091	15,675,895	(24,679)	112,892			5.050	4.407	MON	35,076	404,174	10/13/2010	11/15/2013
12619X-AB-1	CPS AUTO TRUST				3FE	2,154,765	101.0940	2,134,397	2,111,302	2,123,754		(27,655)			5.250	3.679	MON	4,926	102,413	11/12/2009	12/16/2013
22411F-AD-5	CPS AUTO TRUST				1FE	2,410,039	101.7260	2,397,425	2,356,736	2,376,543		(28,677)			5.115	3.775	MON	5,358	112,197	09/29/2009	08/15/2013
233880-AC-7	DAIMLER CHRYSLER AUTO TRUST				1FE	3,353,381	100.0810	3,370,592	3,367,853	3,366,291		5,168			4.940	5.190	MON	10,629	117,090	04/29/2009	02/08/2012
233882-AF-6	DAIMLER CHRYSLER AUTO TRUST				1FE	7,221,640	102.4380	7,047,548	6,879,800	6,992,564		(182,549)			5.280	2.436	MON	23,208	362,270	09/24/2009	03/08/2013
233889-AG-9	DAIMLER CHRYSLER AUTO TRUST				1FE	8,435,707	103.8690	8,413,413	8,100,000	8,235,682		(158,006)			5.320	3.301	MON	27,531	430,920	09/15/2009	11/10/2014
23336D-AC-2	DT AUTO OWNER TRUST				1FE	6,125,284	100.0340	6,127,062	6,125,000	6,125,252		(31)			2.360	2.356	MON	6,424	27,878	10/19/2010	04/15/2013
23336D-AD-0	DT AUTO OWNER TRUST				1FE	4,249,667	100.0490	4,252,088	4,250,000	4,249,719		52			3.460	3.465	MON	6,536	33,495	09/16/2010	01/15/2014
92718B-AB-1	DT AUTO OWNER TRUST				5Z	4,563,672	103.5070	4,528,411	4,375,000	4,528,411	(12,172)	(23,089)			4.780	2.628	MON	9,294	52,281	09/23/2010	10/15/2015
92718B-AD-7	DT AUTO OWNER TRUST				5Z	3,360,171	106.6460	3,335,915	3,128,013	3,326,181		(33,990)			10.750	3.963	MON	14,945	81,115	09/22/2010	10/15/2015
280850-AE-8	EDINVEST COMPANY STUD LN SR - TRUST 2003			3	1FE	1,900,000	95.9900	1,823,810	1,900,000	1,900,000					1.761	5.424	4WK	1,394	34,002	08/31/2007	06/01/2041
28140E-AH-4	EDUCATION LENDING GROUP, INC - ED FUNDIN			3	1FE	25,199,768	95.1550	24,692,723	25,950,000	25,236,825		17,103			1.761	5.120	4WK	11,424	464,904	10/28/2008	03/17/2042
28140U-AF-2	EDUCATION LENDING GROUP, INC - ED FUNDIN			3	1FE	6,600,000	95.1700	6,281,220	6,600,000	6,600,000					1.761	5.433	4WK	3,551	118,297	10/31/2006	12/15/2042
28140V-AD-5	EDUCATION LENDING GROUP, INC - ED FUNDIN			3	1FE	18,250,000	95.0200	17,341,150	18,250,000	18,250,000					1.761	6.467	4WK	13,391	326,599	01/15/2008	06/15/2043
28140V-AF-0	EDUCATION LENDING GROUP, INC - ED FUNDIN			3	1FE	2,400,000	95.1150	2,282,760	2,400,000	2,400,000					1.761	5.426	4WK	3,531	42,945	06/22/2007	06/15/2043
280907-AG-1	EDUCATION LOANS INC SR - TRUST 1998-1 -			3	2FE	26,800,000	90.8950	24,359,860	26,800,000	26,800,000					3.761	4.830	4WK	30,798	480,359	10/28/2008	06/01/2020
280907-BM-7	EDUCATION LOANS INC SR - TRUST 2004 C/D			3	2FE	10,600,000	90.1600	9,556,960	10,600,000	10,600,000					2.630	4.045	4WK	13,939	189,671	06/30/2008	12/01/2036
29266F-AA-2	ENDURANCE I CLO CLASS A LOANS			3	1FE	12,059,703	96.5000	12,365,425	12,813,912	12,268,681		186,059			0.734	3.244	FMAN	12,057	79,508	02/18/2010	02/15/2014
31678X-AF-0	FIFTH THIRD AUTO TRUST				1FE	2,039,474	101.7720	1,981,349	1,946,847	1,974,161		(55,508)			4.810	1.631	MON	4,162	93,022	10/23/2009	01/15/2013
34528R-AF-9	FORD CREDIT AUTO OWNER TRUST				1FE	27,187,500	108.0180	27,004,620	25,000,000	26,976,132		(211,368)			6.070	1.344	MON	67,444	252,917	10/20/2010	05/15/2014
34529E-AD-2	FORD CREDIT AUTO OWNER TRUST				1FE	8,155,750	106.2430	8,074,434	7,600,000	8,112,206		(43,544)			4.500	1.144	MON	15,200	57,000	10/25/2010	07/15/2014
34528Q-AN-4	FORD CREDIT FLOORPLAN MASTER O				1FE	3,725,459	104.5780	3,897,618	3,727,000	3,725,709		250			5.010	5.019	MON	8,299	161,308	01/29/2010	02/15/2017
34528Q-AP-9	FORD CREDIT FLOORPLAN MASTER O				1FE	13,971,186	106.0480	14,820,180	13,975,000	13,971,798		612			5.600	5.606	MON	34,782	676,080	01/29/2010	02/15/2017
34528Q-AM-6	FORDF 2010-2 A				1FE	132,292,219	104.6770	138,485,577	132,298,000	132,293,170		951			4.430	4.431	MON	260,480	5,063,085	01/29/2010	02/15/2017
34528C-AG-0	FORDO 2006-C, B				1FE	12,999,071	102.2320	13,290,212	13,000,000	12,999,883		206			5.300	5.302	MON	30,622	689,001	11/16/2006	06/15/2012
34528C-AH-8	FORDO 2006-C, C				1FE	6,998,234	102.3700	7,165,899	7,000,000	6,999,655		355			5.470	5.476	MON	17,018	382,900	11/16/2006	09/15/2012
34529G-AG-0	FORDO 2009-D, A4				1FE	4,548,846	103.6070	4,569,048	4,410,000	4,517,486		(31,360)			2.980	1.781	MON	5,841	76,660	05/13/2010	08/15/2014
35242W-AF-0	FRANKLIN AUTO TRUST				3FE	4,065,000	100.5880	4,023,528	4,000,000	4,023,528	(31,992)	(9,480)			5.410	4.351	MON	6,612	54,100	09/30/2010	07/21/2014
35242Y-AL-3	FRANKLIN AUTO TRUST				1FE	4,117,063	107.5370	4,086,408	3,800,000	4,015,503		(101,560)			7.160	3.160	MON	8,314	204,060	04/13/2010	05/20/2016
36156H-AG-3	GCO ED LOAN FUNDING STUDENT LN - TRUST I			3	1FE	47,348,750	95.1650	47,582,500	50,000,000	47,498,205		64,407			1.761	4.484	WK	9,783	896,203	10/28/2008	09/01/2040
36159L-BK-1	GE DEALER FLOORPLAN MASTER NOT			3	1FE	25,421,875	101.4550	25,363,670	25,000,000	25,370,407		(51,468)			1.811	0.980	MON	15,084	114,113	09/27/2010	10/20/2014
41283E-AE-1	HARLEY-DAVIDSON MOTORCYCLE TRU				1FE	5,603,689	101.9140	5,542,102	5,438,000	5,541,738		(41,822)			5.430	4.306	MON	13,124	295,283	11/12/2009	11/15/2014
41283F-AF-5	HARLEY-DAVIDSON MOTORCYCLE TRU				1FE	26,544,923	105.1530	26,288,355	25,000,000	26,066,770		(478,153)			4.550	1.388	MON	50,556	663,542	05/13/2010	01/15/2017
41283J-AD-2	HARLEY-DAVIDSON MOTORCYCLE TRU				1FE	5,125,000	101.8640	5,093,202	5,000,000	5,105,920		(19,080)			2.400	0.870	MON	5,333	30,000	09/27/2010	07/15/2014
41283K-AD-9	HARLEY-DAVIDSON MOTORCYCLE TRU				1FE	8,999,730	99.4640	8,951,744	9,000,000	8,999,740		10			1.530	1.531	MON	6,120	8,415	11/17/2010	09/15/2015
41283K-AE-7	HARLEY-DAVIDSON MOTORCYCLE TRU				1FE	8,659,003	99.1940	8,590,224	8,660,000	8,659,034		31			1.990	1.994	MON	7,659	10,532	11/17/2010	01/15/2016
41283K-AF-4	HARLEY-DAVIDSON MOTORCYCLE TRU				1FE	8,997,009	98.9820	8,908,384	9,000,000	8,997,093		84			2.590	2.600	MON	10,360	14,245	11/17/2010	04/15/2018
41283U-AE-5	HARLEY-DAVIDSON MOTORCYCLE TRU				1FE	15,677,930	102.9730	15,446,015	15,000,000	15,540,329		(137,600)			5.370	2.923	MON	35,800	335,625	08/04/2010	01/15/2014
41283V-AE-3	HARLEY-DAVIDSON MOTORCYCLE TRU				1FE	16,810,000	104.7640	16,762,214	16,000,000	16,656,892		(153,108)			5.230	2.831	MON	37,191	348,666	07/26/2010	03/15/2014
40431C-AD-0	HAT 2006-3, A4				1FE	12,524,873	100.8460	12,630,982	12,525,065	12,525,039		23			5.340	5.340	MON	26,010	638,524	10/25/2006	09/17/2013
429827-AB-4	HIGHER EDUCATION FUNDING I - SER 04-1A-2			3	1FE	1,400,000	92.4850	1,294,790	1,400,000	1,400,000					0.997	5.974	4WK	115	18,678	11/07/2007	01/01/2044
43812U-AD-3	HONDA AUTO RECEIVABLES OWNER T				1FE	20,261,248	105.3780	20,086,085	19,061,000	20,086,300		(174,948)			4.430	0.828	MON	37,529	211,101	09/23/2010	07/15/2015
43813B-AD-4	HONDA AUTO RECEIVABLES OWNER T				1FE	14,996,499	98.4370	14,765,604	15,000,000	14,996,694		195			0.940	0.948	MON	3,917	20,758	10/20/2010	12/21/2016
446148-AC-2	HUNTINGTON AUTO TRUST				1FE	14,721,428	101.5270	14,521,847	14,303,497	14,426,559		(223,404)			3.940	2.177	MON	25,047	542,368	09/09/2009	06/17/2013
446148-AD-0	HUNTINGTON AUTO TRUST				1FE	22,186,255	105.8400	21,567,117	20,377,000	21,468,849		(717,407)			5.730	1.804	MON	51,893	1,070,302	01/22/2010	01/15/2014
44920X-AF-9	HYUNDAI AUTO RECEIVABLES TRUST				1FE	10,487,287	106.3850	10,449,136	9,822,000	10,436,915		(50,372)			5.480	1.016	MON	23,922	44,854	11/16/2010	11/17/2014
44923W-AD-3	HYUNDAI AUTO RECEIVABLES TRUST				1FE	18,757,969	102.2280	18,401,078	18,000,000	18,710,847		(47,122)			2.450	1.207	MON	19,600	110,250	10/06/2010	12/15/2016
45256#-AA-0	IMPACT C.I.L. PARENT, LLC			23	5Z	13,272,960	92.4000	12,282,562	13,292,816	12,282,562	(1,036,068)	126,745			5.016	4.994	MJSD	16,670	724,769	09/29/2010	10/25/2056
45257#-AA-9	IMPACT CHILDCARE LLC				5	896,694	98.0100	878,850	896,694	878,850	109,450				5.053	5.030	JAJO	9,564	25,413	01/15/2009	06/15/2020
45257@-AA-1	IMPACT COMMERC OPPRT LLC SER 2006-1				5	2,167,077	94.7900	2,054,172	2,167,077	2,054,172	58,294				7.780	7.855	JAJO	207,560	78,491	09/21/2006	10/30/2014
45255@-AD-7	IMPACT COMMUNITY CAPITAL SR NTS, DUE 203			23	5Z	2,332,289	100.0000	2,332,289	2,332,289	2,332,289					4.612	4.612	MON	8,964	114,779	11/16/2001	07/25/2031
45256H-AD-0	IMPACT FUNDING LLC SER 2001-A CL C PASS-			23	1FE	1,055,085	114.0230	1,170,360	1,026,421	1,050,448		(1,272)			6.698	6.450	MON	5,730	69,236	09/28/2004	07/25/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
45256H-AE-8	IMPACT FUNDING LLC SER 2001-A CL D PASS-			23	4FE	316,561	116.7650	359,550	307,926	315,247		(353)			7.158	6.912	MON	1,837	22,187	11/16/2001	07/25/2031
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1				6	772,586	87.9400	646,141	734,752	646,141	313,748	(1,049)			7.900	7.533	JAJO	12,577	51,143	02/08/2007	01/31/2029
48273V-AA-8	K2 STUDENT LOAN - TRUST I - SER 05-1A-1			3	1FE	2,350,000	90.0750	2,116,763	2,350,000	2,350,000					1.354	5.435	4WK	265	23,511	05/23/2007	07/01/2044
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T				5FE	9,793,943	98.1270	9,611,546	9,795,009	9,793,981		38			3.540	3.544	MON	10,595	36,601	11/05/2010	10/20/2032
55314A-AD-4	MMCA AUTOMOBILE TRUST				1FE	10,940,234	109.0260	10,902,582	10,000,000	10,713,444		(226,790)			6.250	2.388	MON	27,778	364,583	05/13/2010	11/16/2015
57164U-AA-3	MVCOT 2006-2A A				1FE	2,249,564	104.2550	2,345,312	2,249,598	2,249,589		24			5.362	5.362	MON	10,052	116,703	10/31/2006	10/20/2028
571628-AA-4	MVCOT 2007-1A A				1FE	6,327,117	104.9790	6,642,295	6,327,270	6,327,217		93			5.518	5.519	MON	29,095	340,662	05/22/2007	05/20/2029
637432-KT-1	NATIONAL RURAL UTIL COOP				1FE	2,781,058	110.4520	3,313,569	3,000,000	2,824,078		19,025			5.450	5.495	FA	68,125	163,500	01/15/2008	02/01/2018
63937W-AC-9	NAVISTAR FINANCIAL CORP OWNER				1FE	20,255,468	101.1380	20,227,500	20,000,000	20,225,395		(30,073)			1.990	1.191	MON	14,372	68,544	10/19/2010	01/21/2014
65476B-AD-5	NISSAN AUTO RECEIVABLES OWNER				1FE	7,498,735	99.3550	7,451,600	7,500,000	7,498,841		106			1.310	1.315	MON	4,367	22,652	09/15/2010	09/15/2016
74112K-AC-9	PRESTIGE AUTO RECEIVABLES TRUS				1FE	3,597,069	103.5090	3,603,913	3,481,736	3,572,398		(24,671)			5.580	1.580	MON	8,635	61,977	08/31/2010	08/15/2014
78108L-AA-8	RTP STUDENT LOAN TRUST II 07-1A-1			3	1FE	12,200,000	84.3700	10,293,140	12,200,000	12,200,000					0.977	6.136	4WK	3,642	108,261	08/30/2007	08/01/2047
80282F-AE-7	SANTANDER DRIVE AUTO RECEIVABL				1FE	5,597,625	101.0290	5,576,797	5,520,000	5,589,286		(8,339)			1.830	1.126	MON	4,490	25,254	10/06/2010	11/17/2014
80282F-AG-2	SANTANDER DRIVE AUTO RECEIVABL				1FE	9,935,462	101.6870	9,937,861	9,773,000	9,920,679		(14,783)			2.390	1.766	MON	10,381	66,773	10/18/2010	06/15/2017
80282H-AC-7	SANTANDER DRIVE AUTO RECEIVABL				1FE	9,999,703	100.0130	10,001,339	10,000,000	9,999,721		18			1.200	1.202	MON	5,333	7,000	11/18/2010	06/16/2014
80282H-AD-5	SANTANDER DRIVE AUTO RECEIVABL				1FE	10,998,053	99.9420	10,993,623	11,000,000	10,998,136		83			2.050	2.058	MON	10,022	13,154	11/18/2010	05/15/2015
80282D-AC-6	SDART 2010-1 A3				1FE	24,998,998	100.4720	25,117,918	25,000,000	24,999,260		262			1.840	1.842	MON	20,444	254,277	05/19/2010	11/17/2014
80282G-AD-7	SDART 2010-2 B				1FE	4,999,282	100.3080	5,015,404	5,000,000	4,999,387		105			2.240	2.246	MON	4,978	34,222	08/19/2010	12/15/2014
813768-AD-6	SECURITIZED MULTIPLE ASSET RATED TRUST				1	358,436	0.0000		6,490,150						7.900	7.997	MON			12/01/2003	12/15/2005
82651C-AA-1	SIERRA RECEIVABLES FUNDING COM				1FE	1,435,901	101.4100	1,456,285	1,436,034	1,436,022		119			9.790	9.796	MON	4,296	89,527	05/22/2009	12/22/2025
86386M-AS-3	SLCC STUDENT LOAN TRUST I 2002-2A-16			3	1FE	2,200,000	92.4850	2,034,670	2,200,000	2,200,000					1.761	1.783	4WK	401	31,094	12/04/2008	07/01/2042
78487M-AA-7	SVOVM 2006-AA A				1FE	3,110,400	104.6460	3,255,554	3,111,018	3,110,787		166			5.280	5.284	MON	13,688	158,422	11/15/2006	02/20/2024
89578P-AD-1	TRIAD AUTO RECEIVABLES OWNER T				2FE	9,531,189	101.2960	9,742,611	9,617,991	9,597,207		37,366			5.310	5.841	MON	26,954	482,284	09/29/2009	05/13/2013
89578W-AD-6	TRIAD AUTO RECEIVABLES OWNER T				1FE	20,479,487	104.6460	20,772,134	19,850,000	20,246,470		(224,412)			5.430	3.780	MON	56,887	896,357	06/17/2010	07/14/2014
896518-AB-3	TRINITY HIGHER ED AUTH, INC. - TRUST 200			3	1FE	29,000,000	95.9200	27,816,800	29,000,000	29,000,000					1.761	3.902	4WK	43,976	479,193	12/04/2008	06/01/2040
903207-AC-2	UPFC AUTO RECEIVABLES TRUST				3FE	7,117,090	101.5980	7,197,092	7,083,884	7,098,204		(9,272)			6.150	5.953	MON	19,363	397,644	05/27/2009	07/15/2014
98156D-AH-0	WORLD OMNI AUTO RECEIVABLES TR				1FE	7,584,670	103.8360	7,481,349	7,205,000	7,540,656		(44,014)			5.980	3.286	MON	19,149	107,715	09/29/2010	04/15/2015
98156Y-AF-8	WORLD OMNI AUTO RECEIVABLES TR				1FE	17,053,559	106.2800	16,890,067	15,892,000	16,733,548		(320,011)			5.120	1.684	MON	36,163	474,641	05/21/2010	05/15/2014
04963J-AA-3	ATRIUM CDO, CLASS A LOANS		F	3	1FE	16,095,197	96.5000	16,327,847	16,920,049	16,256,215		161,018			0.718	2.398	JAJO	22,286	97,329	03/17/2010	06/27/2015
05615M-AA-5	BABSON 2005-3A, CLASS A1 LOANS		F	3	1FE	8,019,880	93.3100	8,121,814	8,704,120	8,129,166		109,286			0.536	2.422	FMAN	6,734	39,339	03/24/2010	11/10/2019
058736-AC-3	BALLYROCK 2005-3A, CLASS A2 LOANS			3	1FE	9,633,400	95.2500	9,973,710	10,471,087	9,872,772		216,806			0.518	2.479	JAJO	10,254	59,942	11/20/2009	07/25/2017
09624W-AD-8	BLUEM 2006-2A B LOANS			3	1FE	2,340,000	85.3000	3,412,000	4,000,000	2,677,318		244,342			0.736	9.983	MJSD	2,535	31,482	06/30/2009	07/15/2018
10600P-AA-5	BRAMER 2003-1		F		1FE	389,702	101.5000	395,548	389,702	389,702					5.911	5.955	MJSD	1,024	23,244	07/02/2003	06/15/2011
131244-AC-9	CALLIDUS DEBT PARTNERS CLO FUND IV, CLAS			3	1FE	9,296,423	93.9500	9,353,670	9,956,008	9,419,102		122,679			0.549	2.250	JAJO	11,388	46,676	03/24/2010	04/17/2020
14845W-AB-5	CASTLE HILL 3, CLASS A1B LOANS		F	3	1FE	6,327,806	96.4900	6,393,403	6,625,975	6,391,443		63,637			0.842	2.358	MJSD	2,633	47,269	02/26/2010	09/15/2015
18971W-AA-4	CLYDESDALE STRATEGIC CLO, CLASS A1 LOANS		F	3	1FE	2,793,750	94.8000	2,844,000	3,000,000	2,836,871		43,121			0.594	2.217	FMAN	1,981	15,143	03/11/2010	01/20/2017
194181-AB-9	COLIS 1A A2 INVESTMENT GRADE		F	3	1FE	3,665,710	99.0000	3,674,991	3,712,112	3,700,769		35,059			1.351	6.396	JJ	22,424	19,311	05/18/2010	07/24/2012
199648-AA-4	COLUMBUS NOVA CLO 2006-1, CLASS A LOANS		F	3	1FE	22,711,585	93.1480	22,945,106	24,632,956	22,995,164		283,578			0.549	2.610	JAJO	28,177	115,486	04/06/2010	07/18/2018
12629C-AA-7	CSAM FUNDING II 2A, CLASS A LOANS		F	3	1FE	2,981,481	95.9200	2,994,593	3,121,970	3,006,864		25,383			0.729	2.241	JAJO	4,932	18,503	03/24/2010	10/15/2016
33842E-AB-8	FLAGSHIP CLO IV CLASS A FUNDED LOANS		F	3	1FE	4,014,063	93.0000	4,068,750	4,375,000	4,084,789		70,726			0.546	2.566	MJSD	2,057	20,475	03/04/2010	06/01/2017
48601T-AA-6	KATONAH 7, CLASS A1 LOANS		F	3	1FE	8,756,789	91.2500	8,853,817	9,702,813	8,927,568		170,779			0.546	3.190	FMAN	6,912	58,233	01/21/2010	11/15/2017
48601T-AB-4	KATONAH 7, CLASS A2 LOANS		F	3	1FE	8,756,789	91.2500	8,853,817	9,702,813	8,936,823		180,034			0.546	3.157	FMAN	6,912	58,236	01/21/2010	11/15/2017
54265S-AA-3	LGCLO 2004-1A A LOANS			3	1FE	3,321,702	95.7500	3,843,540	4,014,141	3,558,976		156,727			0.668	5.068	FMAN	2,754	27,407	06/05/2009	05/25/2016
55659R-AA-6	MADISON AVENUE CDO LTD 2A-A INVESTMENT G		F	3	1FE	3,385,924	98.5000	3,425,071	3,477,229	3,407,896		21,972			0.944	3.248	MS	9,027	16,289	08/27/2010	03/24/2014
966602-AA-2	MAGMA CDO, CLASS A INVESTMENT GRADE		F	3	1FE	1,041,250	99.5000	1,053,612	1,058,907	1,047,483		6,233			0.883	2.649	MN	1,220	10,456	08/27/2010	11/15/2012
62845E-AA-6	MUZINICH CASHFLOW CBO II, CLASS A HIGH			3	1FE	1,758,689	98.0000	1,831,903	1,869,289	1,803,478		38,908			0.883	6.994	MN	2,474	18,807	11/20/2009	11/08/2012
63936J-AB-1	NAVIGATOR 2003-1A, CLASS A2 LOANS		F	3	1FE	4,343,326	98.6490	4,486,542	4,547,985	4,430,396		84,358			1.136	3.279	FMAN	6,743	54,434	12/11/2009	11/15/2015
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L			4	5Z	705,903	63.8800	550,098	861,136	646,223	10,907	(30,487)	169,045		7.040	2.438	FMAN	10,272	8,742	03/13/1999	05/31/2012
82669J-AA-6	SIG6 6A 6 INVESTMENT GRADE			3	1FE	2,386,480	96.8690	2,418,158	2,496,318	2,423,033		26,800			0.964	4.538	MS	6,416	15,930	12/01/2009	09/27/2016
854315-AA-6	STANFIELD VANTAGE CLO CLASS A1 LOANS		F	3	1FE	11,488,561	96.5000	11,920,926	12,353,291	11,645,646		157,085			0.604	3.051	MJSD	2,279	74,909	03/04/2010	03/21/2017
872377-AJ-5	TCW GLOBAL PROJECT FUND III CL. B-2 PROJ				1FE	7,000,000	75.0000	5,250,000	7,000,000	5,250,000	(1,750,000)				5.793	5.793	MJSD	33,793	405,510	06/15/2005	09/01/2017
91913T-AA-9	VALEO CDO II, CLASS A1 INVESTMENT GRAD		F	3	1FE	3,679,546	98.0000	3,707,923	3,783,595	3,721,290		41,744			0.889	2.734	JD	2,897	30,678	01/28/2010	06/01/2013
919136-AA-9	VALEO IG CDO, CLASS A1 INVESTMENT GRAD		F	3	1FE	11,994,739	98.7500	12,148,518	12,302,297	12,127,487		132,748			1.233	3.670	JJ	71,638	55,668	02/22/2010	01/15/2013
926244-AG-9	VICTORIA FALLS CLO 2005-1A, CLASS A1B LO			3	1FE	1,650,000	89.2500	1,785,000	2,000,000	1,718,570		62,821			0.774	4.629	FMAN	1,936	16,681	11/24/2009	02/17/2017
601607-EH-3	BLACKROCK GALENA II SYTHETIC CDO, XIRL A			4	5Z	126,000	38.8200	698,760	1,800,000	194,761		68,761			1.162	43.838	AO	4,996	88,331	02/12/2009	04/07/2017
510349-ZZ-9	GALENA CDO II			3	1		7.0000								1.302	1.302	AO		(66,039)	02/12/2009	04/07/2017

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
38741U-AC-1	GRAN 2003-3, 1 A3		F	3	1FE	1,804,258	93.9500	1,690,676	1,799,548	1,799,548					0.689	0.689	JAJO	2,514	12,813	04/11/2006	01/20/2044
38741Y-BJ-7	GRANM 2006-1A, A5		F	3	1FE	7,560,572	93.1000	7,036,144	7,557,620	7,557,930		(39)			0.331	0.329	MON	833	25,516	04/20/2006	12/20/2054
3799999. Industrial and Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						1,654,488,782	XXX	1,658,030,710	1,651,414,379	1,648,730,015	(2,362,512)	(2,567,992)	354,792		XXX	XXX	XXX	3,108,496	33,590,716	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						9,599,011,052	XXX	9,533,891,163	10,251,873,450	9,308,868,362	121,989,507	(34,375,736)	126,039,420	(500,454)	XXX	XXX	XXX	76,208,043	246,744,255	XXX	XXX
97181#-HV-8	BORDERS GROUP SR SEC NTS				4	1,823,355	83.6510	1,539,743	1,840,675	1,539,743	(291,207)	1,265			6.850	7.120	MON	10,507	125,052	11/12/2003	12/01/2017
836520-EQ-5	FIRST SOURCE CORP/CITY OF SO BEND				1	899,091	100.4860	903,461	899,091	899,091					5.520	5.586	MON	4,136	46,949	10/01/1993	04/01/2012
31909@-AA-3	FIRST SOURCE CORP/FIRST BANK CNTR				1	273,577	102.8480	281,369	273,577	273,577					6.902	7.003	MON	1,573	17,895	10/01/1993	04/01/2012
3999999. Credit Tenant Loans - Issuer Obligations						2,996,023	XXX	2,724,573	3,013,344	2,712,412	(291,207)	1,265			XXX	XXX	XXX	16,216	189,896	XXX	XXX
4199999. Total - Credit Tenant Loans						2,996,023	XXX	2,724,573	3,013,344	2,712,412	(291,207)	1,265			XXX	XXX	XXX	16,216	189,896	XXX	XXX
293791-AW-9	ENTERPRISE PRODUCTS OPER			1	3FE	4,934,375	103.7500	5,187,500	5,000,000	4,933,965		(410)			7.034	7.091	JJ	162,173	87,925	09/30/2010	01/15/2068
391164-80-3	GREAT PLAINS ENERGY INC				3Z	500,000	64.0000	640,000	500,000	500,000					6.000	6.000	NA	5,000	60,000	05/12/2009	06/15/2012
40430L-AA-7	HSBC FIN CAP TRUST IX		R	1	2FE	2,259,095	92.0000	2,760,000	3,000,000	2,272,129		8,757			5.911	5.743	MN	15,270	177,330	01/19/2006	11/30/2035
955306-AA-3	WEST PHARMACEUTICAL SRVC 4.000000% 03/15				4Z	1,514,292	91.6250	1,374,375	1,500,000	1,374,375	114,619	(244)			4.000	3.968	MS	17,667	60,000	09/06/2007	03/15/2047
38144Q-AA-7	GOLDMAN SACHS CAP III			13	2FE	3,158,974	72.2500	6,502,500	9,000,000	3,251,248		53,386			1.067	5.966	MJSD	8,268	100,947	05/09/2007	01/01/9999
86800X-AA-6	SUNTRUST PREFERRED CAP I			1	3FE	554,614	76.0000	766,840	1,009,000	533,118					5.853	6.547	JD	2,625	59,057	08/06/2007	01/01/9999
91731K-AA-8	USB CAPITAL IX			1	1FE	1,469,441	77.0000	2,310,000	3,000,000	1,473,326		1,591			6.189	6.187	AO	39,197	185,670	03/14/2006	01/01/9999
05565A-AA-1	BNP PARIBAS		F	1	1FE	2,296,767	91.0000	2,730,000	3,000,000	2,305,797		3,598			5.186	5.598	JD	864	155,580	03/02/2007	01/01/9999
780097-AN-1	ROYAL BK OF SCOTLAND PLC		F		3FE	4,893,166	98.7540	4,937,705	5,000,000	4,937,705	428,858	18,422			5.000	5.045	MN	34,028	250,000	11/04/2003	11/12/2013
853250-AB-4	STANDARD CHARTERED BANK		F		1FE	1,154,806	107.0020	1,337,524	1,250,000	1,173,640		8,420			6.400	6.430	MS	21,111	80,000	09/21/2007	09/26/2017
853254-AB-6	STANDARD CHARTERED BANK		F	1	2	2,522,846	97.9150	2,937,438	3,000,000	2,526,664		1,633			7.014	7.014	JJ	88,260	210,419	05/22/2007	01/01/9999
4299999. Hybrid Securities - Issuer Obligations						25,258,375	XXX	31,483,882	35,259,000	25,281,966	543,477	95,153			XXX	XXX	XXX	394,462	1,426,927	XXX	XXX
4899999. Total - Hybrid Securities						25,258,375	XXX	31,483,882	35,259,000	25,281,966	543,477	95,153			XXX	XXX	XXX	394,462	1,426,927	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						17,643,356,736	XXX	17,963,967,547	18,806,047,103	17,623,507,369	(2,011,854)	5,856,185	49,283,027	300,565	XXX	XXX	XXX	194,020,268	576,501,992	XXX	XXX
7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities						987,398,442	XXX	1,011,300,552	949,534,433	979,167,210		5,175,292			XXX	XXX	XXX	4,112,251	46,231,210	XXX	XXX
7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities						219,028,992	XXX	156,667,118	207,838,848	177,653,759	4,849,366	(109,970)	367,725		XXX	XXX	XXX	331,178	3,579,513	XXX	XXX
8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities						1,680,104,847	XXX	1,505,839,539	1,940,503,465	1,492,492,345	147,199,027	(25,850,735)	109,317,591		XXX	XXX	XXX	3,921,256	43,720,926	XXX	XXX
8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities						29,668,657	XXX	29,170,216	29,498,643	29,639,288		(7,644)			XXX	XXX	XXX	52,261	1,054,202	XXX	XXX
8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						2,047,855,810	XXX	2,033,870,631	2,061,304,379	2,042,974,457	11,047,926	(2,193,477)	354,792		XXX	XXX	XXX	3,627,956	41,792,948	XXX	XXX
8399999 - Total Bonds						22,607,413,485	XXX	22,700,815,603	23,994,726,872	22,345,434,429	161,084,465	(17,130,349)	159,323,135	300,565	XXX	XXX	XXX	206,065,171	712,880,791	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
00169X-20-3	AFFILIATED MANAGERS GROU			72,158.000	50.00	49.250	3,553,452	49.938	3,603,390	3,675,185	46,001	184,003		685,171			685,171		RP3UFE	01/17/2008
00371G-10-5	ABN AMRO N AMERICAN CAP FUNDING			35,000.000	1,000.00	400.000	14,000,000	604.688	21,164,063	14,000,000		1,948,327							P3LFE	05/16/2002
037411-80-8	APACHE CORP			122,000.000	1.00	66.260	8,083,720	66.260	8,083,720	6,623,337		89,125		1,460,383			1,460,383		P2LFE	12/22/2010
060505-58-3	BANK OF AMERICA DEPOSITARY SHARE			96,520.000	25.00	0.000		17.820	1,719,986			26,694							P3LFE	09/16/2010
060505-81-5	BANK OF AMERICA			28,038.000	1.00	0.000		18.360	514,778			26,464							P3LFE	05/07/2010
165167-84-2	CHESAPEAKE ENERGY CORP			27,000.000	100.00	87.950	2,374,650	87.950	2,374,650	2,447,856		121,500		99,900			99,900		P4LFE	09/21/2006
190750-20-1	COBANK,ACB SER A CUMULATIVE PREF STK			300,000.000	50.00	47.530	14,259,390	47.531	14,259,390	15,000,000		1,172,100		3,328,140			3,328,140		P1LFE	06/07/2001
20451N-10-1	COMPASS MINERALS INTERNATION			3,680.000	1.00	77.760	286,142	89.270	328,514	286,142		3,931							P3LZ	12/15/2010
23385H-20-8	DAIRY FARMERS OF AMERICA			150,000.000	100.00	89.000	13,350,000	89.000	13,350,000	15,185,000		1,181,250		2,034,375			2,034,375		P3LFE	06/04/2007
247131-30-3	DELPHI FINANCIAL GROUP INC REDEEM			260,000.000	25.00	23.400	6,084,000	23.400	6,084,000	6,500,000	81,238	479,440		(416,001)			(416,001)		RP3LFE	05/16/2007
25153X-20-8	DEUTSCHE BANK CONTINGENT CAPITAL		R	160,000.000	25.00	23.150	3,704,000	23.150	3,704,000	3,324,800		262,000		379,200			379,200		P2LFE	05/16/2007
28336L-60-4	EL PASO CORPORATION			2,000.000	1,000.00	964.680	1,929,364	1,176.500	2,353,000	1,929,364	24,950	72,355		18,000			18,000		P4LFE	03/18/2010
37045V-20-9	GENERAL MOTORS CO			20,000.000	1.00	50.000	1,000,000	54.110	1,082,200	1,000,000									P4LFE	11/18/2010
373334-11-9	GEORGIA POWER COMPANY			50,000.000	100.00	105.000	5,250,000	105.000	5,250,000	5,000,000	81,250	325,000		250,500			250,500		P2LFE	10/03/2007
38143Y-66-5	GOLDMAN SACHS SERIES A			43,330.000	1.00	21.020	910,797	21.020	910,797			11,562		910,797			910,797		P2LFE	09/16/2010
38144G-80-4	GOLDMAN SACHS SERIES D			154,611.000	1.00	21.520	3,327,229	21.520	3,327,229	148,400		95,642		3,178,829			3,178,829		P2LFE	09/22/2010
38144X-60-9	GOLDMAN SACHS SERIES C			18,059.000	1.00	22.540	407,050	22.540	407,050			5,140		407,050			407,050		P2LFE	09/16/2010
416515-70-8	HARTFORD FINL SVCS GRP			157,000.000	1.00	25.110	3,942,470	25.610	4,020,770	3,970,990	71,137	148,601		(28,520)			(28,520)		P3LFE	05/24/2010
595017-AB-0	MICROCHIP TECHNOLOGY INC 2.125000% 12/15			4,500,000.000	100.00	101.010	4,554,219	122.375	5,506,875	4,559,655	4,250	95,625			(5,436)		(5,436)		RP3U	03/29/2010
64572*-13-8	NEW JERSEY WATER CO., 4.70% CUM.			1,050.000	100.00	100.000	105,000	100.000	105,000	80,876	1,234	4,935							RP2A	09/19/1973
651195-30-7	NEWELL FINANCIAL TRUST I			160,000.000	50.00	42.000	6,720,000	42.000	6,720,000	7,456,487	56,000	420,000		1,120,000			1,120,000		RP3LFE	06/25/2007
65339F-30-9	NEXTERA ENERGY INC			42,000.000	50.00	49.730	2,088,824	49.640	2,084,880	2,077,125	16,610	175,875			7,090		7,090		RP1LFE	06/03/2009
675022-40-4	OCEAN SPRAY CRANBERRIES, INC PERPETUAL P			200,000.000	100.00	83.090	16,618,760	83.094	16,618,760	20,000,000		1,250,000		2,900,000			2,900,000		P3LFE	09/22/1998
69351T-60-1	PPL CORPORATION			70,000.000	50.00	51.380	3,596,484	54.970	3,847,900	3,612,500	92,361	85,896			(16,016)		(16,016)		RP2UZ	07/14/2010
842400-75-6	SOUTHERN CAL ED			50,000.000	100.00	101.910	5,095,315	101.906	5,095,315	5,075,000		278,475		218,750			218,750		P2LFE	08/30/2007
902973-15-5	US BANCORP SERIES H			152,560.000	1.00	22.520	3,435,651	22.520	3,435,651		34,114	34,114		3,435,651			3,435,651		P1LFE	09/16/2010
949746-80-4	WELLS FARGO AND COMPANY			12,800.000	1,000.00	1,000.550	12,807,040	1,000.550	12,807,040	12,097,699		770,625		709,341			709,341		P1LFE	12/08/2010
G16962-20-4	BUNGE LTD			35,000.000	100.00	94.000	3,290,000	94.000	3,290,000	3,641,920		170,625		96,250			96,250		P3U	01/18/2007
D61577-10-8	PORSCHE AUTOMOBIL HOLDING SE		D	8,152.000	0.10	47.010	383,219	79.617	649,040	514,416	186	1,207		61,012			61,012	(31,435)	P3U	12/23/2009
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV		D	15,580.000	1.00	162.780	2,536,047	162.776	2,536,047	1,568,179	2,358	15,265		1,020,438			1,020,438	(66,014)	P2U	12/15/2010
H9709Y-10-2	XL CAPITAL LTD			165,000.000	25.00	27.560	4,547,030	31.160	5,141,400	4,701,183	68,979	107,504			(153,156)		(153,156)		RP2LFE	11/29/2010
151327-20-2	CENTAUR FUNDING		F	7,500.000	1,000.00	1,034.070	7,755,548	1,083.125	8,123,438	7,842,734	94,583	681,000			(17,169)		(17,169)		RP2LFE	09/22/2004
8499999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)				155,995,400	XXX	168,498,881	152,318,847	675,252	10,244,279		21,869,266	(184,687)		21,684,579	(97,449)	XXX	XXX			
8999999 - Total Preferred Stocks				155,995,400	XXX	168,498,881	152,318,847	675,252	10,244,279		21,869,266	(184,687)		21,684,579	(97,449)	XXX	XXX			

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
88579Y-10-1	3M COMPANY			87,840.000	7,580,592	86.300	7,580,592	7,472,329		95,991		108,263		108,263		L	12/15/2010
65440K-10-6	99 CENTS ONLY STORES			5,940.000	94,684	15.940	94,684	76,919				17,048		17,048		L	10/14/2009
000361-10-5	A A R CORP.			6,580.000	180,753	27.470	180,753	162,714				18,038		18,038		L	12/15/2010
001765-10-6	A M R CORP.			9,820.000	76,498	7.790	76,498	68,151				8,347		8,347		L	05/11/2010
002535-30-0	AARONS INC			8,050.000	164,140	20.390	164,140	170,328	105	193		(6,289)		(6,289)		L	05/11/2010
002567-10-5	ABAXIS INC			4,860.000	130,491	26.850	130,491	125,124				5,367		5,367		L	12/15/2010
002824-10-0	ABBOTT LABS			202,760.000	9,714,232	47.910	9,714,232	10,179,753		162,358		(644,001)		(644,001)		L	12/15/2010
002896-20-7	ABERCROMBIE + FITCH CO			11,200.000	645,456	57.630	645,456	469,413		2,968		176,043		176,043		L	12/15/2010
003654-10-0	ABIOMED INC			5,720.000	54,969	9.610	54,969	54,004				965		965		L	05/11/2010
000957-10-0	ABM INDUSTRIES			6,020.000	158,326	26.300	158,326	137,385		1,280		20,941		20,941		L	12/15/2010
00374N-10-7	ABOVENET INC			1,520.000	88,859	58.460	88,859	71,183		7,600		17,676		17,676		L	05/11/2010
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES			5,080.000	131,775	25.940	131,775	94,614				37,161		37,161		L	12/15/2010
004239-10-9	ACADIA REALTY TRUST			6,960.000	126,950	18.240	126,950	105,024	1,253	5,004		9,535		9,535		L	10/14/2009
G1151C-10-1	ACCENTURE PLC		R	84,420.000	4,093,526	48.490	4,093,526	3,563,149		31,050		530,376		530,376		L	12/15/2010
00081T-10-8	ACCO BRANDS CORP			6,940.000	59,129	8.520	59,129	52,718				6,410		6,410		L	05/11/2010
004397-10-5	ACCURAY			16,580.000	111,915	6.750	111,915	112,603				(688)		(688)		L	12/15/2010
H0023R-10-5	ACE LIMITED			47,420.000	2,951,895	62.250	2,951,895	2,614,717		12,184		337,178		337,178		L	12/15/2010
004498-10-1	ACI WORLDWIDE INC			4,360.000	117,153	26.870	117,153	77,190				42,379		42,379		L	10/14/2009
004764-10-6	ACME PACKET INC			3,240.000	172,238	53.160	172,238	33,338				136,598		136,598		L	10/14/2009
00484M-10-6	ACORDA THERAPEUTICS INC			4,260.000	116,128	27.260	116,128	105,834				8,690		8,690		L	10/15/2009
00507V-10-9	ACTIVISION BLIZZARD INC		R	68,720.000	854,877	12.440	854,877	762,981				91,896		91,896		L	12/15/2010
00508X-20-3	ACTUANT CORP			7,620.000	202,844	26.620	202,844	127,009		305		61,646		61,646		L	10/14/2009
00508Y-10-2	ACUITY BRANDS INC			4,820.000	277,969	57.670	277,969	165,408		2,506		106,185		106,185		L	10/14/2009
005125-10-9	ACXIOM CORP			9,060.000	155,379	17.150	155,379	87,611				33,794		33,794		L	10/14/2009
007094-10-5	ADMINISTAFF INC			2,580.000	75,594	29.300	75,594	68,679		1,006		6,915		6,915		L	05/11/2010
00724F-10-1	ADOBE SYS INC			68,460.000	2,107,199	30.780	2,107,199	2,238,955				(131,756)		(131,756)		L	12/15/2010
00101B-10-3	ADPT CORP			16,960.000	49,693	2.930	49,693	52,790				(3,097)		(3,097)		L	05/11/2010
00738A-10-6	ADTRAN INC			6,080.000	220,157	36.210	220,157	164,177		1,094		55,980		55,980		L	05/11/2010
00751Y-10-6	ADVANCED AUTO PARTS INC.			11,460.000	758,079	66.150	758,079	651,292	688	562		106,787		106,787		L	12/15/2010
007973-10-0	ADVANCED ENERGY INDUSTRIES			8,780.000	119,759	13.640	119,759	113,256				6,503		6,503		L	12/15/2010
007903-10-7	ADVANCED MICRO DEVICES INC			74,740.000	611,373	8.180	611,373	661,484				(50,111)		(50,111)		L	12/15/2010
007974-10-8	ADVENT SOFTWARE			2,560.000	148,275	57.920	148,275	120,872				27,403		27,403		L	12/15/2010
00762W-10-7	ADVISORY BOARD CO			1,860.000	88,592	47.630	88,592	49,208				31,564		31,564		L	10/14/2009
00766T-10-0	AECOM TECHNOLOGY GROUP			11,284.000	315,613	27.970	315,613	308,184				6,048		6,048		L	12/15/2010
007865-10-8	AEROPOSTALE INC			10,680.000	263,155	24.640	263,155	314,703				(51,548)		(51,548)		L	05/11/2010
008073-10-8	AEROVIRONMENT INC			2,000.000	53,660	26.830	53,660	50,950				2,710		2,710		L	05/11/2010
00130H-10-5	AES CORP			86,380.000	1,052,108	12.180	1,052,108	940,488				111,620		111,620		L	12/15/2010
00817Y-10-8	AETNA INC.			57,460.000	1,753,105	30.510	1,753,105	1,643,414		1,862		109,691		109,691		L	12/15/2010
008252-10-8	AFFILIATED MANAGERS GR			6,220.000	617,148	99.220	617,148	522,669				94,480		94,480		L	12/15/2010
00826A-10-9	AFFYMAX INC			5,240.000	34,846	6.650	34,846	32,641				2,205	53,049	(50,844)		L	12/15/2010
00826T-10-8	AFFYMETRIX INC			8,800.000	44,264	5.030	44,264	59,684				(15,420)		(15,420)		U	05/11/2010
001055-10-2	AFLAC INC.			64,640.000	3,647,635	56.430	3,647,635	3,213,833		29,383		433,803		433,803		L	12/15/2010
001084-10-2	AGCO CORP.			11,460.000	580,564	50.660	580,564	404,170				176,393		176,393		L	12/15/2010
00846U-10-1	AGILENT TECHNOLOGIES INC			49,310.000	2,042,913	41.430	2,042,913	1,481,884				553,595		553,595		L	12/15/2010
001204-10-6	AGL RESOURCES INC			9,480.000	339,858	35.850	339,858	367,121		10,032		(27,263)		(27,263)		L	12/15/2010
009128-30-7	AIR METHODS CORP			1,460.000	82,154	56.270	82,154	48,414				33,740		33,740		L	05/11/2010
009158-10-6	AIR PRODUCTS & CHEM			27,860.000	2,533,867	90.950	2,533,867	2,163,549	13,651	10,917		370,318		370,318		L	12/15/2010
G0129K-10-4	AIRCASTLE LTD			11,620.000	121,429	10.450	121,429	124,252	1,162	1,216		(2,823)		(2,823)		L	12/15/2010
009363-10-2	AIRGAS INC			8,740.000	545,900	62.460	545,900	562,996		2,520		(17,096)		(17,096)		L	12/15/2010
001547-10-8	AK STL HLD G CORP COM			17,000.000	278,290	16.370	278,290	263,334		1,893		14,956		14,956		L	12/15/2010
00971T-10-1	AKAMAI TECHNOLOGIES			22,940.000	1,079,327	47.050	1,079,327	1,039,012				40,315		40,315		L	12/15/2010
011659-10-9	ALASKA AIR GROUP, INC.			1,320.000	74,831	56.690	74,831	44,755				23,477		23,477		L	12/15/2010
01167P-10-1	ALASKA COM SYSTEMS GRP			6,320.000	70,152	11.100	70,152	51,023	1,359	2,718		19,129		19,129		L	05/11/2010
012348-10-8	ALBANY INTERNATIONAL CORP.			7,620.000	180,518	23.690	180,518	183,179	914	811		(2,662)		(2,662)		L	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
012653-10-1	ALBEMARLE CORP			8,500.000	474,130	55.780	474,130	376,527	1,030	2,061		97,603		97,603		L	12/15/2010
013078-10-0	ALBERTO CULVER CO			9,880.000	365,955	37.040	365,955	263,854		1,680		102,101		102,101		L	05/11/2010
013817-10-1	ALCOA INC COM			300,500.000	4,624,695	15.390	4,624,695	3,684,581		24,442		413,387		413,387		L	12/15/2010
H01301-10-2	ALCON, INC		R	0.000		140.480			2,376	8,747						L	09/10/2008
01449J-10-5	ALERE INC			9,900.000	362,340	36.600	362,340	370,348				(8,008)		(8,008)		L	12/15/2010
014482-10-3	ALEXANDER & BALDWIN, INC.			6,760.000	270,603	40.030	270,603	239,935		3,024		30,668		30,668		L	12/15/2010
014752-10-9	ALEXANDERS, INC.			260.000	107,193	412.280	107,193	79,331		1,300		27,861		27,861		L	05/11/2010
015271-10-9	ALEXANDRIA REAL ESTATE			5,840.000	427,838	73.260	427,838	408,383	2,628	3,080		19,455		19,455		L	12/15/2010
015351-10-9	ALEXION PHARMACEUTICAL INC			20,140.000	1,622,277	80.550	1,622,277	1,347,120				275,157		275,157		L	12/15/2010
016255-10-1	ALIGN TECHNOLOGY INC			7,180.000	140,297	19.540	140,297	123,762				16,535		16,535		L	05/11/2010
01642T-10-8	ALKERMES INC			11,740.000	144,167	12.280	144,167	102,714				33,694		33,694		L	10/14/2009
017175-10-0	ALLEGHANY CORP.			862.000	264,091	306.370	264,091	253,802				9,881		9,881		L	12/15/2010
017361-10-6	ALLEGHENY ENERGY INC			21,380.000	518,251	24.240	518,251	481,318		5,118		36,933		36,933		L	12/15/2010
01741R-10-2	ALLEGHENY TECHNOLOGIES INC			10,880.000	600,358	55.180	600,358	503,633		3,510		96,726		96,726		L	12/15/2010
01748X-10-2	ALLEGIANT TRAVEL CO			720.000	35,453	49.240	35,453	27,911		540		1,490		1,490		L	10/14/2009
018490-10-2	ALLERGAN I NC COM			40,000.000	2,746,800	68.670	2,746,800	2,604,492		1,570		142,308		142,308		L	12/15/2010
018522-30-0	ALLETE INC			6,520.000	242,935	37.260	242,935	238,505		4,303		4,431		4,431		L	12/15/2010
018581-10-8	ALLIANCE DATA SYSTEMS CORP			6,660.000	473,060	71.030	473,060	387,798				85,261		85,261		L	08/13/2010
018802-10-8	ALLIANT ENERGY CORP COM			18,180.000	668,479	36.770	668,479	651,367		4,345		17,111		17,111		L	12/15/2010
018804-10-4	ALLIANT TECHSYSTEMS, INC.			3,980.000	296,231	74.430	296,231	313,941				(17,709)		(17,709)		L	12/15/2010
019344-10-0	ALLIED NEVADA GOLD CORP			10,960.000	288,358	26.310	288,358	284,717				3,641		3,641		L	12/15/2010
019777-10-1	ALLOS THERAPEUTICS INC			19,620.000	90,448	4.610	90,448	84,645				6,959	20,173	(13,215)		L	12/15/2010
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION		R	22,176.000	427,332	19.270	427,332	412,029				15,303		15,303		L	12/15/2010
020409-10-8	ALMOST FAMILY INC			1,000.000	38,420	38.420	38,420	29,630				8,790	12,311	(3,521)		L	05/11/2010
020430-10-7	ALNYLAM PHARMACEUTICALS INC			5,520.000	54,427	9.860	54,427	92,855					38,428	(38,428)		L	05/11/2010
02076X-10-2	ALPHA NATURAL RESOURCES			14,800.000	888,444	60.030	888,444	636,220				252,224		252,224		L	12/15/2010
02081G-10-2	ALPHATEC HOLDINGS INC			9,480.000	25,596	2.700	25,596	20,192				3,316	29,692	(26,376)		L	05/11/2010
021441-10-0	ALTERA CORP			40,420.000	1,438,144	35.580	1,438,144	1,142,418		1,776		295,726		295,726		L	12/15/2010
G0229R-10-8	ALTERRA CAPITAL HOLDINGS LTD			12,120.000	262,277	21.640	262,277	266,599		17,438		(4,323)		(4,323)		L	12/15/2010
L0175J-10-4	ALTISOURCE PORTFOLIO SOL		R	1,840.000	52,826	28.710	52,826	42,324				10,502		10,502		L	05/11/2010
02208R-10-6	ALTRA HOLDINGS INC			3,440.000	68,318	19.860	68,318	51,367				16,951		16,951		L	05/11/2010
00163U-10-6	AMAG PHARMACEUTICALS INC			2,460.000	44,526	18.100	44,526	80,113					35,587	(35,587)		L	05/11/2010
023135-10-6	AMAZON COM INC			53,570.000	9,642,600	180.000	9,642,600	6,854,666				2,348,852		2,348,852		L	12/15/2010
00163T-10-9	AMB PROPERTY CORP			23,060.000	731,233	31.710	731,233	593,086	5,652	4,950		138,146		138,146		L	12/15/2010
023139-10-8	AMBAC FINANCIAL GRO			31,420.000	3,491	0.111	3,491	21,051					42,725	(42,725)		L	05/11/2010
02341W-10-3	AMCOL INTL CORP			5,300.000	164,300	31.000	164,300	159,554	486	972		4,746		4,746		L	12/15/2010
023436-10-8	AMEDISYS INC			4,200.000	140,700	33.500	140,700	104,340				25,107	63,027	(37,920)		L	12/15/2010
023586-10-0	AMERCO			1,220.000	117,169	96.040	117,169	61,627				52,269		52,269		L	12/15/2010
023608-10-2	AMEREN CORP			23,220.000	654,572	28.190	654,572	643,705		12,936		10,867		10,867		L	12/15/2010
02913V-10-3	AMERICA PUBLIC EDUCATION			2,720.000	101,293	37.240	101,293	98,135				7,689		7,689		L	12/15/2010
024061-10-3	AMERICAN AXLE MFG HLDGS			7,380.000	94,907	12.860	94,907	71,971				22,936		22,936		L	05/11/2010
02503Y-10-3	AMERICAN C AP LTD			45,620.000	344,887	7.560	344,887	210,426				162,326		162,326		L	12/15/2010
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC			7,020.000	222,955	31.760	222,955	196,037		6,095		26,919		26,919		L	12/15/2010
02503X-10-5	AMERICAN CAPITAL AGENCY CORP			5,740.000	164,968	28.740	164,968	165,395	8,036	5,040		(427)		(427)		L	12/15/2010
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC			21,000.000	307,230	14.630	307,230	338,303		15,753		(31,073)		(31,073)		L	12/15/2010
025537-10-1	AMERICAN ELEC PWR INC			66,820.000	2,404,184	35.980	2,404,184	2,384,799		24,536		19,385		19,385		L	12/15/2010
025676-20-6	AMERICAN EQUITY INVT LIFE HL			8,180.000	102,659	12.550	102,659	55,893		818		41,800		41,800		L	10/14/2009
025816-10-9	AMERICAN EXPRESS CO			143,760.000	6,170,179	42.920	6,170,179	6,203,105		26,374		(32,926)		(32,926)		L	12/15/2010
025932-10-4	AMERICAN FINANCIAL GROUP INC			7,960.000	257,028	32.290	257,028	230,920		2,388		26,109		26,109		L	05/11/2010
026375-10-5	AMERICAN GREETINGS CORP., CLASS A			5,180.000	114,789	22.160	114,789	123,603		1,806		(8,815)		(8,815)		L	12/15/2010
026874-78-4	AMERICAN INTL GROUP INC			16,280.000	938,054	57.620	938,054	719,500				218,553		218,553		L	12/15/2010
02744M-10-8	AMERICAN MEDICAL SYSTEMS HOLDINGS			10,060.000	189,732	18.860	189,732	172,662				(4,802)		(4,802)		L	12/15/2010
028591-10-5	AMERICAN NATIONAL INSURANCE COMPANY			1,500.000	128,430	85.620	128,430	118,637		1,987		9,793	28,150	(18,357)		L	12/15/2010
029263-10-0	AMERICAN REPROGRAPHICS			10,820.000	82,124	7.590	82,124	91,229				(9,106)		(9,106)		L	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
029429-10-7	AMERICAN SCIENCE ENGINEERING INC			1,020.000	86,935	85.230	86,935	78,409		918		8,526		8,526		L	05/11/2010
029899-10-1	AMERICAN STATES WATER CO			3,520.000	121,334	34.470	121,334	131,628		1,269		(10,294)		(10,294)		L	12/15/2010
030111-10-8	AMERICAN SUPERCONDUCTOR CORP			6,600.000	188,694	28.590	188,694	186,934				1,760		1,760		L	12/15/2010
029912-20-1	AMERICAN TOWER CORP			80,700.000	4,167,348	51.640	4,167,348	3,108,347				491,923		491,923		L	12/15/2010
030420-10-3	AMERICAN WATER WORKS CO INC			19,740.000	499,225	25.290	499,225	459,334		6,582		39,890		39,890		L	12/15/2010
03073T-10-2	AMERIGROUP CORPORATE			5,800.000	254,736	43.920	254,736	135,149				98,368		98,368		L	10/14/2009
03076C-10-6	AMERIPRISE FINL INC			36,840.000	2,120,142	57.550	2,120,142	1,679,583		5,083		440,559		440,559		L	12/15/2010
03076K-10-8	AMERIS BANCORP			1.000	11	10.540	11	7				4		4		L	01/12/2010
03071H-10-0	AMERISAFE INC			6,300.000	110,250	17.500	110,250	113,039				(2,789)		(2,789)		L	12/15/2010
03073E-10-5	AMERISOURCEBERGEN CORP			38,560.000	1,315,667	34.120	1,315,667	1,145,864		5,418		169,803		169,803		L	12/15/2010
03070Q-10-1	AMERISTAR CASINOS INC			3,720.000	58,144	15.630	58,144	71,117		1,172		(12,974)		(12,974)		L	05/11/2010
030710-10-7	AMERON, INC.			1,120.000	85,534	76.370	85,534	76,471		4,032		9,064		9,064		L	05/11/2010
031100-10-0	AMETEK INC			18,900.000	741,825	39.250	741,825	660,017		873		81,808		81,808		L	12/15/2010
031162-10-0	AMGEN INC			122,920.000	6,748,308	54.900	6,748,308	6,924,700				(167,436)		(167,436)		L	12/15/2010
031652-10-0	AMKOR TECHNOLOGY			13,500.000	99,765	7.390	99,765	92,965				6,800		6,800		L	05/11/2010
001744-10-1	AMN HEALTHCARES SERVICES INC			5,160.000	31,682	6.140	31,682	26,522				5,160	19,654	(14,494)		L	05/11/2010
032095-10-1	AMPHENOL CORP.			23,340.000	1,231,885	52.780	1,231,885	1,079,015	286	533		152,870		152,870		L	12/15/2010
03232P-40-5	AMSUNG CORP			6,680.000	139,946	20.950	139,946	140,768				(822)		(822)		L	12/15/2010
032359-30-9	AMTRUST FINL SERVICES			4,500.000	78,750	17.500	78,750	52,679	360	1,215		25,560		25,560		L	10/14/2009
032346-10-8	AMYLIN PHARMACEUTIALS INC			18,881.000	277,740	14.710	277,740	321,712				(44,629)		(44,629)		L	12/15/2010
032511-10-7	ANADARKO PETE CORP			64,806.000	4,935,625	76.160	4,935,625	3,623,879		10,111		1,279,791		1,279,791		L	12/15/2010
032515-10-8	ANADIGICS INC			8,800.000	60,984	6.930	60,984	39,701				21,283		21,283		L	05/11/2010
032654-10-5	ANALOG DEVICES INC			39,820.000	1,500,019	37.670	1,500,019	1,233,678		12,170		266,342		266,342		L	12/15/2010
032657-20-7	ANALOGIC CORP.			2,180.000	107,932	49.510	107,932	97,269		654		10,663		10,663		L	05/11/2010
034164-10-3	ANDERSON INC			2,160.000	78,516	36.350	78,516	76,624	238	389		1,892		1,892		L	05/11/2010
03475V-10-1	ANGIODYNAMICS INC			6,340.000	97,446	15.370	97,446	100,456				(3,010)		(3,010)		L	12/15/2010
035290-10-5	ANIXTER INTERNATIONAL INC			3,100.000	185,163	59.730	185,163	166,122		9,035		19,041		19,041		L	12/15/2010
035710-40-9	ANNALY CAPITAL MANAGEMENT IN			71,640.000	1,283,789	17.920	1,283,789	1,261,423	45,850	40,446		22,366		22,366		L	12/15/2010
036115-10-3	ANNTAYLOR STORES INC			6,320.000	173,105	27.390	173,105	153,541				19,564		19,564		L	05/11/2010
036620-10-5	ANSYS INC			11,000.000	572,770	52.070	572,770	507,555				65,215		65,215		L	12/15/2010
037347-10-1	ANWORTH MORTGAGE ASSET CORP			11,200.000	78,400	7.000	78,400	73,071	2,464	5,376		5,329		5,329		L	05/11/2010
00184X-10-5	AOL INC			15,222.000	360,914	23.710	360,914	370,800				(9,894)		(9,894)		L	12/15/2010
037389-10-3	AON CORP.			38,772.000	1,783,900	46.010	1,783,900	1,655,803		8,182		127,558		127,558		L	12/15/2010
037411-10-5	APACHE CORP			49,968.000	5,957,685	119.230	5,957,685	4,898,898		6,890		1,033,109		1,033,109		L	12/15/2010
03748R-10-1	APARTMENT INVT + MGMT CO CLASS A			12,200.000	315,248	25.840	315,248	275,496		3,660		39,752		39,752		L	05/11/2010
037598-10-9	APOGEE ENTERPRISES, INC.			6,880.000	92,674	13.470	92,674	74,956		831		17,717	17,833	(115)		L	12/15/2010
037604-10-5	APOLLO GROUP			16,200.000	639,738	39.490	639,738	834,343				(194,605)		(194,605)		L	12/15/2010
03761U-10-6	APOLLO INVESTMENT CORP			21,760.000	240,883	11.070	240,883	215,120	6,093	24,371		33,510		33,510		L	10/14/2009
037833-10-0	APPLE INC.			118,400.000	38,191,104	322.560	38,191,104	31,227,920				6,963,184		6,963,184		L	12/15/2010
03820C-10-5	APPLIED INDUSTRIAL TECH INC			4,480.000	145,510	32.480	145,510	88,223		2,867		46,637		46,637		L	10/14/2009
038222-10-5	APPLIED MATERIALS INC			158,120.000	2,221,586	14.050	2,221,586	2,123,078		30,043		98,508		98,508		L	12/15/2010
03822W-40-6	APPLIED MICRO CIRCUITS CORP			7,700.000	82,236	10.680	82,236	85,113				(2,877)		(2,877)		L	05/11/2010
038336-10-3	APTARGROUP INC			6,940.000	330,136	47.570	330,136	296,301		2,290		33,835		33,835		L	12/15/2010
03836W-10-3	AQUA AMERICA INC			15,700.000	352,936	22.480	352,936	287,030		6,043		65,906		65,906		L	12/15/2010
03875Q-10-8	ARBITRON INC			3,780.000	156,946	41.520	156,946	126,133	308	616		30,813		30,813		L	12/15/2010
G0450A-10-5	ARCH CAPITAL GROUP			8,320.000	732,576	88.050	732,576	674,979				57,597		57,597		L	12/15/2010
03937R-10-2	ARCH CHEMICALS INC			3,320.000	125,928	37.930	125,928	102,015		2,656		23,406		23,406		L	10/14/2009
039380-10-0	ARCH COAL INC			21,280.000	746,077	35.060	746,077	567,068		3,028		179,009		179,009		L	12/15/2010
039483-20-1	ARCHER DANIELS			206,000.000	7,998,980	38.830	7,998,980	8,538,229	82,257	487,500		(1,325,973)		(1,325,973)		L	11/29/2010
039483-10-2	ARCHER DANIELS MIDLAND CO			87,040.000	2,618,163	30.080	2,618,163	2,637,725		19,308		(19,562)		(19,562)		L	12/15/2010
03969P-10-7	ARDEA BIOSCIENCES INC			2,360.000	61,360	26.000	61,360	55,659				5,701		5,701		L	05/11/2010
040047-10-2	ARENA PHARMACEUTICALS INC			22,360.000	38,459	1.720	38,459	64,679					26,219	(26,219)		L	12/15/2010
04010L-10-3	ARES CAPITAL CORP			24,923.000	410,731	16.480	410,731	297,159		28,760		82,258		82,258		L	12/15/2010
G0464B-10-7	ARGO GROUP INTL			4,800.000	179,760	37.450	179,760	159,970		1,433		19,790		19,790		L	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
04033A-10-0	ARIAD PHARMACEUTICALS INC			14,800.000	75,480	5.100	75,480	30,753				41,736		41,736		L	10/14/2009
04033V-20-3	ARIBA INC			12,680.000	297,853	23.490	297,853	194,827				103,027		103,027		L	12/15/2010
040790-10-7	ARKANSAS BEST CORP DEL			3,020.000	82,808	27.420	82,808	88,524		181		(5,716)		(5,716)		L	05/11/2010
04247X-10-2	ARMSTRONG WORLD IND			2,420.000	104,060	43.000	104,060	92,626		33,251		11,434		11,434		L	05/11/2010
042690-10-0	ARRIS GROUP INC			14,540.000	163,139	11.220	163,139	173,599				(10,460)		(10,460)		L	05/11/2010
042735-10-0	ARROW ELECTRONICS INC			15,580.000	533,615	34.250	533,615	483,748				49,867		49,867		L	12/15/2010
04289L-10-7	ART TECHNOLOGY GROUP INC			19,000.000	113,620	5.980	113,620	76,564				37,056		37,056		L	05/11/2010
043136-10-0	ARTHROCARE CORP			4,020.000	124,861	31.060	124,861	125,870				(1,009)		(1,009)		L	12/15/2010
363576-10-9	ARTHUR J GALLAGHER & CO			10,680.000	310,574	29.080	310,574	270,975	3,418	6,835		39,599		39,599		L	05/11/2010
043176-10-6	ARUBA NETWORKS INC			9,180.000	191,678	20.880	191,678	132,753				58,925		58,925		L	12/15/2010
043353-10-1	ARVINMERITOR INC			9,640.000	197,813	20.520	197,813	156,441				41,372		41,372		L	05/11/2010
043436-10-4	ASBURY AUTOMOTIVE GROUP			4,260.000	78,725	18.480	78,725	63,054				15,670		15,670		L	05/11/2010
261570-10-5	ASCENA RETAIL GROUP			8,171.000	215,878	26.420	215,878	165,940				23,265		23,265		L	12/15/2010
043632-10-8	ASCENT MEDIA CORP CL A			2,060.000	79,846	38.760	79,846	61,480				18,366		18,366		L	05/11/2010
044103-10-9	ASHFORD HOSPITALITY TRUST			8,940.000	86,271	9.650	86,271	44,698				36,249		36,249		L	12/15/2010
044209-10-4	ASHLAND INC			9,400.000	478,084	50.860	478,084	538,903		3,402		(60,819)		(60,819)		L	12/15/2010
04518A-10-4	ASIAINFO LINKAGE INC			8,120.000	134,548	16.570	134,548	144,504				(9,956)	16,037	(25,992)		L	12/15/2010
G05384-10-5	ASPEN INSURANCE HLDGS LTD		R	9,320.000	266,738	28.620	266,738	247,751		2,796		18,988		18,988		L	05/11/2010
04544X-30-0	ASSISTED LIVING CONCEPTS CL A			3,580.000	116,457	32.530	116,457	106,641				5,237		5,237		L	12/15/2010
045487-10-5	ASSOCIATED BANC-CORP			20,520.000	310,878	15.150	310,878	293,205		377		17,673		17,673		L	12/15/2010
04621X-10-8	ASSURANT I NC			14,140.000	544,673	38.520	544,673	526,547		3,878		18,126		18,126		L	12/15/2010
G0585R-10-6	ASSURED GUARANTY LTD			20,060.000	355,062	17.700	355,062	363,099		2,295		(8,037)		(8,037)		L	12/15/2010
046224-10-1	ASTEC INDS INC			2,260.000	73,247	32.410	73,247	72,070				1,176		1,176		L	05/11/2010
046265-10-4	ASTORIA FINANCIAL CORP			13,160.000	183,056	13.910	183,056	152,159		5,231		16,731		16,731		L	12/15/2010
00206R-10-2	AT&T INC			765,080.000	22,478,050	29.380	22,478,050	20,829,117		444,447		1,648,933		1,648,933		L	12/15/2010
04685W-10-3	ATHENAHEALTH INC			4,120.000	168,838	40.980	168,838	141,821				27,016		27,016		L	12/15/2010
04743P-10-8	ATHEROS COMMUNICATIONS			8,200.000	294,544	35.920	294,544	235,405				14,732		14,732		L	12/15/2010
049079-20-5	ATLANTIC TELE NETWORK INC			1,140.000	43,708	38.340	43,708	54,057	251	479		(10,350)		(10,350)		L	05/11/2010
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS			1,160.000	64,763	55.830	64,763	48,910				14,903		14,903		L	12/15/2010
049298-10-2	ATLAS ENERGY INC			9,960.000	437,941	43.970	437,941	310,979				111,174		111,174		L	12/15/2010
049513-10-4	ATMEL CORP			57,740.000	711,357	12.320	711,357	387,494				323,863		323,863		L	12/15/2010
00207R-10-1	ATMI INC			7,440.000	148,354	19.940	148,354	137,348				11,005		11,005		L	12/15/2010
049560-10-5	ATMOS ENERGY CORP.			10,140.000	316,368	31.200	316,368	293,629		8,908		22,739		22,739		L	12/15/2010
00208J-10-8	ATP OIL GAS CORP			5,340.000	89,392	16.740	89,392	82,839				6,553		6,553		L	05/11/2010
050095-10-8	ATWOOD OCEANICS INC			7,500.000	280,275	37.370	280,275	242,331				37,944		37,944		L	12/15/2010
052769-10-6	AUTODESK INCORPORATED			29,740.000	1,136,068	38.200	1,136,068	913,458				222,610		222,610		L	12/15/2010
052800-10-9	AUTOLIV INV			20,940.000	1,653,004	78.940	1,653,004	1,391,384		5,863		261,619		261,619		L	12/15/2010
053015-10-3	AUTOMATIC DATA PROCESSING INC COM			66,776.000	3,090,393	46.280	3,090,393	2,766,437	20,180	61,895		230,091		230,091		L	12/15/2010
05329W-10-2	AUTONATION INC DEL			12,200.000	344,040	28.200	344,040	297,616				46,424		46,424		L	12/15/2010
053332-10-2	AUTOZONE INC			3,900.000	1,063,101	272.590	1,063,101	861,921				201,180		201,180		L	12/15/2010
05334D-10-7	AUXILIUM PHARMACEUTICALS INC			8,240.000	173,864	21.100	173,864	234,574				(60,710)		(60,710)		L	12/15/2010
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		R	17,000.000	483,990	28.470	483,990	450,252				33,738		33,738		U	12/15/2010
053484-10-1	AVALONBAY CMNTYS INC			11,780.000	1,325,839	112.550	1,325,839	1,225,429	10,514	8,211		100,410		100,410		L	12/15/2010
053611-10-9	AVERY DENNISON CORP			15,660.000	663,044	42.340	663,044	613,733		6,324		49,311		49,311		L	12/15/2010
05366Y-10-2	AVIAT NETWORKS INC			7,960.000	40,357	5.070	40,357	36,094				4,263		4,263		L	05/11/2010
05367P-10-0	AVID TECHNOLOGY INC			7,400.000	129,204	17.460	129,204	120,423				8,781		8,781		L	12/15/2010
053774-10-5	AVIS BUDGET GROUP INC			11,260.000	175,206	15.560	175,206	147,947				27,258		27,258		L	05/11/2010
05379B-10-7	AVISTA CORP			10,640.000	239,613	22.520	239,613	223,665		7,140		7,805		7,805		L	12/15/2010
053807-10-3	AVNET INC			19,300.000	637,479	33.030	637,479	591,353				46,126		46,126		L	12/15/2010
054303-10-2	AVON PRODS INC COM			60,660.000	1,762,780	29.060	1,762,780	1,785,453		10,855		(22,674)		(22,674)		L	12/15/2010
002444-10-7	AVX CORP		R	5,260.000	81,162	15.430	81,162	76,290		710		4,871		4,871		L	05/11/2010
G0692U-10-9	AXIS CAPITAL HOLDINGS			19,620.000	703,966	35.880	703,966	598,581	4,513	8,240		105,385		105,385		L	05/11/2010
002474-10-4	AZZ INC			2,940.000	117,629	40.010	117,629	115,992		770		1,637		1,637		L	12/15/2010
05508R-10-6	B G FOODS INC CL A			6,640.000	91,167	13.730	91,167	52,591	1,129	4,515		30,212		30,212		L	10/14/2009

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
05615F-10-2	BABCOCK AND WILCOX CO			27,620.000	706,796	25.590	706,796	672,593				34,202		34,202		L	12/15/2010
056525-10-8	BADGER METER INC			2,800.000	123,816	44.220	123,816	120,676		672		3,140		3,140		L	12/15/2010
057224-10-7	BAKER HUGHES INC			54,560.000	3,119,195	57.170	3,119,195	2,349,307		6,570		769,889		769,889		L	12/15/2010
057665-20-0	BALCHEM CORP			3,810.000	128,816	33.810	128,816	73,326	572	419		43,701		43,701		L	10/14/2009
057741-10-0	BALDOR ELECTRIC CO.			5,680.000	358,067	63.040	358,067	230,194		2,570		127,873		127,873		L	12/15/2010
058498-10-6	BALL CORP COM			11,220.000	763,521	68.050	763,521	687,776		1,468		75,745		75,745		L	12/15/2010
05874B-10-7	BALLY TECHNOLOGIES INC			6,200.000	261,578	42.190	261,578	275,385				(13,807)		(13,807)		L	12/15/2010
059692-10-3	BANCORPSOUTH INC			10,320.000	164,604	15.950	164,604	147,550	1,870	3,740		17,054	61,968	(44,913)		L	12/15/2010
060505-10-4	BANK AMER CORP COM			1,303,600.000	17,390,024	13.340	17,390,024	21,031,979		33,391		(3,619,587)		(3,619,587)		L	12/15/2010
063750-10-3	BANK MUTUAL CORP			25,460.000	121,699	4.780	121,699	150,600		1,188		(28,901)		(28,901)		L	12/15/2010
064058-10-0	BANK NEW YORK MELLON CORP			164,000.000	4,952,800	30.200	4,952,800	4,665,297		50,400		332,034		332,034		L	12/15/2010
062540-10-9	BANK OF HAWAII CORP			4,920.000	232,273	47.210	232,273	258,480		6,642		(26,207)		(26,207)		L	05/11/2010
063904-10-6	BANK OF THE OZARKS			2,060.000	89,301	43.350	89,301	78,830		440		10,471		10,471		L	12/15/2010
067383-10-9	BARD (C.R.) INC.			10,300.000	945,231	91.770	945,231	828,696		1,812		116,510		116,510		L	12/15/2010
067774-10-9	BARNES & NOBLE			7,240.000	102,446	14.150	102,446	98,577		3,435		3,869	37,638	(33,768)		L	12/15/2010
067806-10-9	BARNES GROUP INC			5,440.000	112,445	20.670	112,445	109,638		1,306		2,807		2,807		L	05/11/2010
06846N-10-4	BARRETT BILL CORP			4,700.000	193,311	41.130	193,311	152,015				41,296		41,296		L	05/11/2010
071813-10-9	BAXTER INTL INC			76,708.000	3,882,959	50.620	3,882,959	4,299,518	20,872	75,456		(513,992)		(513,992)		L	12/15/2010
054937-10-7	BB+T CORP			91,485.000	2,405,141	26.290	2,405,141	2,891,854		27,090		(482,974)		(482,974)		L	12/15/2010
073302-10-1	BE AEROSPACE			11,900.000	440,657	37.030	440,657	337,288				103,370		103,370		L	12/15/2010
073685-10-9	BEACON ROOFING SUPPLY INC			5,380.000	96,141	17.870	96,141	84,856				10,061		10,061		L	10/14/2009
075560-10-5	BEAZER HOMES USA			9,320.000	50,235	5.390	50,235	54,008				(3,774)		(3,774)		L	05/11/2010
075811-10-9	BECKMAN COULTER INC			8,800.000	662,024	75.230	662,024	551,280		2,504		110,744		110,744		L	12/15/2010
075887-10-9	BECTON DICKINSON			31,620.000	2,672,522	84.520	2,672,522	2,318,654		19,999		353,869		353,869		L	12/15/2010
075896-10-0	BED BATH & BEYOND INC			33,773.000	1,659,943	49.150	1,659,943	1,347,689				306,724		306,724		L	12/15/2010
077454-10-6	BELDEN INC			5,700.000	209,874	36.820	209,874	154,101	285	570		55,773		55,773		L	05/11/2010
080555-10-5	BELO CORPORATION			11,820.000	83,686	7.080	83,686	92,932				(9,247)		(9,247)		L	05/11/2010
081437-10-5	BEMIS CO INC			10,520.000	343,583	32.660	343,583	299,513		7,259		44,070		44,070		L	05/11/2010
08160H-10-1	BENCHMARK ELECTRONICS INC			10,100.000	183,416	18.160	183,416	185,460				(3,972)		(3,972)		L	12/15/2010
08173R-10-4	BENEFICIAL MUTUAL BANCORP IN			6,580.000	58,101	8.830	58,101	63,113				(6,646)		(6,646)		L	10/14/2009
084423-10-2	BERKLEY W R CORP COM			31,200.000	854,256	27.380	854,256	862,047		6,552		(7,791)		(7,791)		L	05/11/2010
084670-70-2	BERKSHIRE HATHAWAY INC - CL B			112,818.000	9,037,850	80.110	9,037,850	9,167,458				(129,608)		(129,608)		L	12/15/2010
084680-10-7	BERKSHIRE HILLS BANCORP INC			6,700.000	148,070	22.100	148,070	138,950		864		9,120		9,120		L	12/15/2010
085789-10-5	BERRY PETROLEUM CO CL A			6,780.000	296,286	43.700	296,286	233,840		1,256		62,446		62,446		L	12/15/2010
086516-10-1	BEST BUY CO INC			45,140.000	1,547,851	34.290	1,547,851	1,968,860	6,771	11,646		(421,009)		(421,009)		L	12/15/2010
05541T-10-1	BGC PARTNERS INC			5,820.000	48,364	8.310	48,364	37,937		2,444		10,427		10,427		L	05/11/2010
08915P-10-1	BIG 5 SPORTING GOODS CORP			6,740.000	102,920	15.270	102,920	102,937		462		(18)		(18)		L	12/15/2010
089302-10-3	BIG LOTS INC			9,320.000	283,887	30.460	283,887	334,522				(50,635)		(50,635)		L	12/15/2010
08986R-10-1	BIGLARI HOLDINGS INC			167.000	68,505	410.210	68,505	38,797				14,377		14,377		L	10/14/2009
090572-20-7	BIO RAD LABORATORIES INC			2,540.000	263,779	103.850	263,779	252,642				11,137		11,137		L	12/15/2010
09062X-10-3	BIOGEN IDEC INC.			30,520.000	2,046,366	67.050	2,046,366	1,731,358				315,008		315,008		L	12/15/2010
09061G-10-1	BIOMARIN PHARMACEUTICAL INC			11,180.000	301,077	26.930	301,077	235,786				65,291		65,291		L	05/11/2010
09063H-10-7	BIOMED REALTY TRUST INC			14,140.000	263,711	18.650	263,711	194,491	1,721	5,852		38,475		38,475		L	12/15/2010
09057G-60-2	BIO-REFERENCE LABS INC			6,140.000	136,185	22.180	136,185	118,070				10,356		10,356		L	12/15/2010
09180C-10-6	BJS RESTAURANTS INC			2,740.000	97,078	35.430	97,078	51,620				40,063		40,063		L	12/15/2010
05548J-10-6	BJ'S WHOLESALE CLUB			5,800.000	277,820	47.900	277,820	217,699				60,121		60,121		L	05/11/2010
091826-10-7	BLACK BOX CORP			3,460.000	132,483	38.290	132,483	94,701	208	778		32,018		32,018		L	12/15/2010
092113-10-9	BLACK HILLS CORP.			4,260.000	127,800	30.000	127,800	109,028		6,134		14,356		14,356		L	10/14/2009
09227Q-10-0	BLACKBAUD INC			7,540.000	195,286	25.900	195,286	185,012		1,630		10,274		10,274		L	12/15/2010
091935-50-2	BLACKBOARD INC			4,300.000	177,590	41.300	177,590	170,675				6,915		6,915		L	12/15/2010
09247X-10-1	BLACKROCK INC			11,869.000	2,261,994	190.580	2,261,994	2,162,184		14,436		4,908		4,908		L	12/15/2010
092533-10-8	BLACKROCK KELSO CAPITAL CORP			10,040.000	111,042	11.060	111,042	103,170	3,213	6,195		5,756		5,756		L	12/15/2010
095180-10-5	BLOUNT INTERNATIONAL INC.			6,620.000	104,331	15.760	104,331	64,432				37,469		37,469		L	10/14/2009
09534T-50-8	BLUE COAT SYSTEMS INC			4,460.000	133,220	29.870	133,220	107,820				5,932		5,932		L	10/14/2009

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
09578R-10-3	BLUE NILE INC			1,820.000	103,849	57.060	103,849	93,688				10,161		10,161		L	05/11/2010
09643P-20-7	BLYTH INC.			740.000	25,515	34.480	25,515	30,518		814		(5,002)	12,371	(17,373)		L	05/11/2010
055921-10-0	BMC SOFTWARE INC			23,360.000	1,101,190	47.140	1,101,190	901,425				199,765		199,765		L	12/15/2010
096761-10-1	BOB EVANS FARMS, INC.			3,700.000	121,952	32.960	121,952	110,058		2,146		11,894		11,894		L	05/11/2010
097023-10-5	BOEING CO			94,880.000	6,191,869	65.260	6,191,869	6,167,496		30,904		24,373		24,373		L	12/15/2010
09746Y-10-5	BOISE INC			7,140.000	56,620	7.930	56,620	45,821		2,856		10,799		10,799		L	05/11/2010
055610-20-1	BOK FINANCIAL CORP			3,383.000	180,652	53.400	180,652	182,436		2,386		(4,178)		(4,178)		L	12/15/2010
099724-10-6	BORG WARNER INC.			15,640.000	1,131,710	72.360	1,131,710	817,562				314,148		314,148		L	12/15/2010
101121-10-1	BOSTON PPTYS INC			20,760.000	1,787,436	86.100	1,787,436	1,694,312	10,380	(10,605)		93,124		93,124		L	12/15/2010
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC			9,900.000	64,845	6.550	64,845	62,163		396		7,722		7,722		L	10/14/2009
101137-10-7	BOSTON SCI ENTIFIC CORP COM			189,360.000	1,433,455	7.570	1,433,455	1,258,254				175,201		175,201		L	12/15/2010
101388-10-6	BOTTOMLINE TECHNOLOGIES INC			7,120.000	154,575	21.710	154,575	115,602				21,248		21,248		L	12/15/2010
103304-10-1	BOYD GAMING CORP			6,940.000	73,564	10.600	73,564	50,315				23,249	36,871	(13,622)		L	05/11/2010
055622-10-4	BP PLC - SPONS ADR		R	254,775.000	11,253,412	44.170	11,253,412	7,684,322		196,246		3,896,411	7,123,502	(3,227,091)		L	12/15/2010
055639-10-8	BPZ RESOURES INC			11,980.000	57,025	4.760	57,025	49,717				(19,146)	37,639	(56,785)		L	10/14/2009
104674-10-6	BRADY CORPORATION			7,940.000	258,923	32.610	258,923	268,762		1,953		(9,838)		(9,838)		L	12/15/2010
105368-20-3	BRANDYWINE REALTY			19,300.000	224,845	11.650	224,845	237,935		4,368		(13,090)		(13,090)		L	12/15/2010
05564E-10-6	BRE PROPERTIES INC			6,220.000	270,570	43.500	270,570	261,986		6,998		8,584		8,584		L	05/11/2010
10807M-10-5	BRIDGEPOINT EDUCATION INC			2,240.000	42,560	19.000	42,560	38,127				8,915		8,915		L	10/14/2009
109043-10-9	BRIGGS & STRATTON CORP.			9,980.000	196,506	19.690	196,506	212,079	631	1,263		(15,573)		(15,573)		L	12/15/2010
109178-10-3	BRIGHAM EXPLORATION CO			14,660.000	399,338	27.240	399,338	174,247				174,614		174,614		L	12/15/2010
109473-40-5	BRIGHTPOINT			7,960.000	69,491	8.730	69,491	62,995				6,496		6,496		L	05/11/2010
109641-10-0	BRINKER INTERNATIONAL, INC.			11,240.000	234,691	20.880	234,691	208,165		4,721		26,526		26,526		L	05/11/2010
109696-10-4	BRINKS COMPANY			6,560.000	176,333	26.880	176,333	168,071		1,560		8,262		8,262		L	12/15/2010
110122-10-8	BRISTOL MYERS SQUIBB CO			227,780.000	6,031,614	26.480	6,031,614	6,017,106		59,200		14,508		14,508		L	12/15/2010
110394-10-3	BRISTOW GROUP INC			4,560.000	215,916	47.350	215,916	154,411				35,707		35,707		L	12/15/2010
111320-10-7	BROADCOM CORP			58,680.000	2,555,514	43.550	2,555,514	2,048,747		7,389		506,767		506,767		L	12/15/2010
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS			14,940.000	327,634	21.930	327,634	328,829	2,241	4,333		(1,195)		(1,195)		L	05/11/2010
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS INC			52,980.000	280,264	5.290	280,264	337,995				(57,730)		(57,730)		L	12/15/2010
112463-10-4	BROOKDALE SENIOR LIVING INC			13,860.000	296,743	21.410	296,743	248,759				47,984	31,029	16,955		L	12/15/2010
G16252-10-1	BROOKFIELD INFRASTRUCTURE PARTNERS			5,990.880	126,108	21.050	126,108	130,302				(4,194)		(4,194)		L	11/19/2010
11373M-10-7	BROOKLINE BANCORP INC			8,860.000	96,131	10.850	96,131	95,723		1,506		408		408		L	05/11/2010
114340-10-2	BROOKS AUTOMATION INC			16,560.000	150,199	9.070	150,199	127,847				22,352	24,431	(2,079)		L	12/15/2010
115236-10-1	BROWN & BROWN			12,960.000	310,262	23.940	310,262	254,022		2,041		56,240		56,240		L	05/11/2010
115736-10-0	BROWN SHOE COMPANY			5,960.000	83,023	13.930	83,023	58,675	417	1,669		24,198		24,198		L	10/14/2009
116794-10-8	BRUKER CORP			7,840.000	130,144	16.600	130,144	112,852				17,292		17,292		L	05/11/2010
117043-10-9	BRUNSWICK CORP.			13,880.000	260,111	18.740	260,111	281,711		495		(21,600)		(21,600)		L	12/15/2010
117421-10-7	BRUSH ENGINEERED MATERIALS INC			3,660.000	141,422	38.640	141,422	112,545				28,877		28,877		L	12/15/2010
118255-10-8	BUCKEYE TECHNOLOGIES INC			4,740.000	99,587	21.010	99,587	64,975		379		34,612		34,612		L	05/11/2010
118440-10-6	BUCKLE INC			3,100.000	117,087	37.770	117,087	110,772		8,990		6,315		6,315		L	05/11/2010
118759-10-9	BUCYRUS INTERNATIONAL INC CL A			17,800.000	1,591,320	89.400	1,591,320	1,097,384		587		493,936		493,936		L	12/15/2010
119848-10-9	BUFFALO WILD WINGS INC			1,880.000	82,438	43.850	82,438	74,991				6,730		6,730		L	10/14/2009
G16962-10-5	BUNGE LTD			41,687.080	2,731,337	65.520	2,731,337	2,476,806		7,158		254,532		254,532		L	12/15/2010
126501-10-5	C T S CORP.			5,720.000	63,263	11.060	63,263	61,094	172	343		2,169		2,169		L	05/11/2010
12541W-20-9	C.H. ROBINSON WORLDWIDE INC			19,740.000	1,582,951	80.190	1,582,951	1,325,885	5,725	4,075		257,065		257,065		L	12/15/2010
12673P-10-5	CA INC			56,360.000	1,377,438	24.440	1,377,438	1,248,140		5,377		129,298		129,298		L	12/15/2010
126804-30-1	CABELAS INC			4,680.000	101,790	21.750	101,790	91,991				9,799		9,799		L	05/11/2010
12686C-10-9	CABLEVISION SYSTEMS			31,040.000	1,050,394	33.840	1,050,394	839,477		3,310		210,917		210,917		L	12/15/2010
127055-10-1	CABOT CORP.			8,940.000	336,591	37.650	336,591	284,221		3,748		52,370		52,370		L	12/15/2010
12709P-10-3	CABOT MICROELECTRONICS CORPORATION			3,480.000	144,246	41.450	144,246	134,686				9,560		9,560		L	12/15/2010
127097-10-3	CABOT OIL + GAS CORP COM			12,080.000	457,228	37.850	457,228	403,081		725		54,147		54,147		L	05/11/2010
127190-30-4	CACI INTERNATIONAL SERVICES			3,360.000	179,424	53.400	179,424	157,515				15,288		15,288		L	10/14/2009
127387-10-8	CADENCE DESIGN SYSTEMS INC			33,960.000	280,510	8.260	280,510	236,365				44,144		44,144		L	12/15/2010
12802T-10-1	CAL DIVE INTL INC			12,980.000	73,597	5.670	73,597	76,796				(3,200)		(3,200)		L	05/11/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
128030-20-2	CAL MAINE FOODS			2,620.000	82,740	31.580	82,740	73,801		1,748		(5,656)		(5,656)		L	12/15/2010
129603-10-6	CALGON CARBON CORP.			9,560.000	144,547	15.120	144,547	148,735				(4,188)		(4,188)		L	12/15/2010
13054D-10-9	CALIFORNIA PIZZA KITCHEN INC			2,820.000	48,730	17.280	48,730	57,577				(8,848)		(8,848)		L	05/11/2010
130788-10-2	CALIFORNIA WATER SERVICE GRP			5,120.000	190,822	37.270	190,822	195,648		1,416		(4,826)		(4,826)		L	12/15/2010
131193-10-4	CALLOWAY GOLF COMPANY			14,340.000	115,724	8.070	115,724	123,633		263		(7,909)		(7,909)		L	12/15/2010
131347-30-4	CALPINE CORP			43,680.000	582,691	13.340	582,691	583,781				(1,090)		(1,090)		L	12/15/2010
133131-10-2	CAMDEN PROP			6,720.000	362,746	53.980	362,746	339,488	3,024	6,048		23,258		23,258		L	05/11/2010
13342B-10-5	CAMERON INTERNATIONAL			31,040.000	1,574,659	50.730	1,574,659	1,326,955				241,859		241,859		L	12/15/2010
134429-10-9	CAMPBELL SOUP CO			37,405.000	1,299,824	34.750	1,299,824	1,338,402	10,847	7,378		(38,578)		(38,578)		L	12/15/2010
138098-10-8	CANTEL MEDICAL CORP			2,740.000	64,116	23.400	64,116	46,449		274		8,823		8,823		L	10/14/2009
139594-10-5	CAPELLA EDUCATION CO			2,180.000	145,144	66.580	145,144	147,846				(9,358)		(9,358)		L	12/15/2010
14040H-10-5	CAPITAL ONE FINL CORP			60,462.000	2,573,263	42.560	2,573,263	2,382,357		2,750		191,132		191,132		L	12/15/2010
140501-10-7	CAPITAL SOUTHWEST CORP			540.000	56,052	103.800	56,052	41,340		432		13,500		13,500		L	10/14/2009
14055X-10-2	CAPITALSOURCE INC			30,940.000	219,674	7.100	219,674	150,059		928		69,615		69,615		L	05/11/2010
14057J-10-1	CAPITOL FEDERAL FINANCIAL INC			9,598.090	114,313	11.910	114,313	129,087		3,572		(14,350)		(14,350)		L	12/15/2010
140288-10-1	CAPLEASE INC			20,340.000	118,379	5.820	118,379	119,995	1,322	934		(1,775)		(1,775)		L	12/15/2010
14067E-50-6	CAPSTEAD MORTGAGE CORP			8,640.000	108,778	12.590	108,778	91,967	3,370	5,357		16,811		16,811		L	05/11/2010
140781-10-5	CARBO CERAMICS INC			2,080.000	215,363	103.540	215,363	112,172		1,581		73,570		73,570		L	10/14/2009
14149Y-10-8	CARDINAL HEALTH INC			47,160.000	1,806,700	38.310	1,806,700	1,567,748	9,196	10,339		238,951		238,951		L	12/15/2010
14161H-10-8	CARDTRONICS INC			5,560.000	98,412	17.700	98,412	79,661				18,751		18,751		L	12/15/2010
141665-10-9	CAREER EDUCATION CORP.			9,940.000	206,056	20.730	206,056	213,412				(6,658)	82,908	(89,565)		L	05/11/2010
14170T-10-1	CAREFUSION CORP			23,880.000	613,716	25.700	613,716	615,189				(7,886)		(7,886)		L	12/15/2010
142339-10-0	CARLISLE CORP.			7,320.000	290,897	39.740	290,897	287,629		3,080		3,268		3,268		L	12/15/2010
143130-10-2	CARMAX INC			28,700.000	914,956	31.880	914,956	718,512				196,444		196,444		L	12/15/2010
143658-30-0	CARNIVAL CORP			62,966.000	2,903,362	46.110	2,903,362	2,261,597		10,992		641,765		641,765		L	12/15/2010
144285-10-3	CARPENTER TECHNOLOGY CORP.			7,120.000	286,509	40.240	286,509	281,309		1,714		5,200		5,200		L	12/15/2010
144577-10-3	CARRIZO OIL GAS INC			4,620.000	159,344	34.490	159,344	92,197				67,147		67,147		L	05/11/2010
146229-10-9	CARTER'S INC			8,040.000	237,260	29.510	237,260	257,471				(20,210)		(20,210)		L	12/15/2010
147195-10-1	CASCADE CORP			1,240.000	58,627	47.280	58,627	32,929	124	223		24,540		24,540		L	10/14/2009
14739#-11-3	CASCADED ADVANCED TURBINE, INC SER A CON			20.000		0.000										U	10/15/1993
147528-10-3	CASEYS GENERAL STORES, INC.			5,560.000	236,356	42.510	236,356	207,685		1,307		28,671		28,671		L	05/11/2010
14754D-10-0	CASH AMERICA INTERNATIONAL INC			3,380.000	124,823	36.930	124,823	107,274		473		6,659		6,659		L	10/14/2009
14888B-10-3	CATALYST HEALTH SOLUTIONS INC			5,000.000	232,450	46.490	232,450	166,961				41,318		41,318		L	12/15/2010
149123-10-1	CATERPILLAR INC			83,880.000	7,856,201	93.660	7,856,201	6,127,100		29,630		1,729,101		1,729,101		L	12/15/2010
149150-10-4	CATHAY GENERAL BANCORP			8,600.000	143,620	16.700	143,620	112,969		258		30,651		30,651		L	05/11/2010
149205-10-6	CATO CORP NEW			6,280.000	172,135	27.410	172,135	166,730	1,162	1,339		5,405		5,405		L	12/15/2010
14965A-10-1	CAVIUM NETWORKS INC			3,920.000	147,706	37.680	147,706	106,256				41,450		41,450		L	05/11/2010
12497T-10-1	CB RICHARD ELLIS GROUP INC CL A			27,100.000	555,008	20.480	555,008	450,998				104,010		104,010		L	05/11/2010
149847-10-5	CBEYOND INC			2,900.000	44,312	15.280	44,312	46,532				(2,220)		(2,220)		L	05/11/2010
124805-10-2	CBIZ INC			7,000.000	43,680	6.240	43,680	46,302				(2,622)		(2,622)		L	05/11/2010
124830-10-0	CBL AND ASSOCIATES			15,040.000	263,200	17.500	263,200	145,256	3,008	9,725		117,763		117,763		L	10/14/2009
124857-20-2	CBS CORP C LASS B			82,460.000	1,570,863	19.050	1,570,863	1,293,638	3,444	6,888		277,225		277,225		L	12/15/2010
125137-10-9	CEC ENTERTAINMENT INC			2,960.000	114,937	38.830	114,937	77,635				20,454		20,454		L	10/14/2009
150602-20-9	CEDAR SHOPPING CENTERS INC			21,420.000	134,732	6.290	134,732	136,649		2,709		(3,850)		(3,850)		L	12/15/2010
150838-10-0	CELADON GROUP INC			3,420.000	50,582	14.790	50,582	50,287				294		294		L	05/11/2010
150870-10-3	CELANESE CORP			20,080.000	826,694	41.170	826,694	599,760		1,739		226,934		226,934		L	12/15/2010
15100E-10-6	CELERA CORP			11,040.000	69,552	6.300	69,552	77,060				(7,508)		(7,508)		L	05/11/2010
151020-10-4	CELGENE CORP.			61,011.000	3,608,191	59.140	3,608,191	3,436,054				172,032		172,032		L	12/15/2010
150934-50-3	CELL THERAPEUTICS INC			66,140.000	24,141	0.365	24,141	34,141				(10,000)		(10,000)		L	05/11/2010
15135B-10-1	CENTENE CORP			8,000.000	202,720	25.340	202,720	183,879		8,038		18,841		18,841		L	12/15/2010
15189T-10-7	CENTERPOINT ENERGY INC			53,980.000	848,566	15.720	848,566	802,358				46,207		46,207		L	12/15/2010
153527-20-5	CENTRAL GARDEN & PET SERIES A			6,140.000	60,663	9.880	60,663	58,066				2,597		2,597		L	05/11/2010
156431-10-8	CENTURY ALUMINUM COMPANY			7,300.000	113,369	15.530	113,369	79,242				(4,818)		(4,818)		L	10/14/2009
156700-10-6	CENTURYLINK INC			35,960.000	1,660,273	46.170	1,660,273	1,363,947		42,485		296,326		296,326		L	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
15670S-10-5	CENVEO INC			16,300.000	87,042	5.340	87,042	108,933				(21,891)		(21,891)		L	12/15/2010
156708-10-9	CEPHALON INC			9,660.000	596,215	61.720	596,215	583,155				10,525		10,525		L	12/15/2010
15670R-10-7	CEPHEID INC			6,940.000	157,885	22.750	157,885	101,103				71,274		71,274		L	10/14/2009
156710-10-5	CERADYNE			3,500.000	110,355	31.530	110,355	66,744				43,120		43,120		L	10/14/2009
156782-10-4	CERNER CORP			8,800.000	833,712	94.740	833,712	752,460				81,252		81,252		L	12/15/2010
157210-10-5	CEVA INC			4,500.000	92,250	20.500	92,250	59,280				26,345		26,345		L	12/15/2010
125269-10-0	CF INDUSTRIES HOLDINGS			8,666.000	1,171,210	135.150	1,171,210	829,486		1,248		341,724		341,724		L	12/15/2010
12541M-10-2	CH ENERGY GROUP INC.			3,700.000	180,893	48.890	180,893	162,714		2,916		18,179		18,179		L	12/15/2010
159864-10-7	CHARLES RIVER LAB			14,660.000	521,016	35.540	521,016	488,511				32,505		32,505		L	12/15/2010
808513-10-5	CHARLES SCHWAB			133,126.000	2,277,786	17.110	2,277,786	2,363,574		16,657		(99,765)		(99,765)		L	12/15/2010
161133-10-3	CHARMING SHOPPES, INC.			13,800.000	48,990	3.550	48,990	75,755				(26,765)		(26,765)		L	05/11/2010
16115Q-30-8	CHART INDUSTRIES INC			3,600.000	121,608	33.780	121,608	73,287				48,321		48,321		L	05/11/2010
162825-10-3	CHECKPOINT SYSTEMS, INC.			6,560.000	134,808	20.550	134,808	113,249				22,626		22,626		L	12/15/2010
163072-10-1	CHEESECAKE FACTORY INC			5,960.000	182,734	30.660	182,734	109,893				54,057		54,057		L	10/14/2009
16359R-10-3	CHEMED CORP			2,620.000	166,396	63.510	166,396	123,076		1,362		40,715		40,715		L	10/14/2009
163731-10-2	CHEMICAL FINANCIAL CORP			8,400.000	186,060	22.150	186,060	195,689		2,028		(9,629)		(9,629)		L	12/15/2010
165167-10-7	CHESAPEAKE ENERGY CORP			85,660.000	2,219,451	25.910	2,219,451	2,007,825	6,425	9,723		211,626		211,626		L	12/15/2010
166764-10-0	CHEVRON CORP			260,820.000	23,799,825	91.250	23,799,825	21,307,345		455,904		2,492,480		2,492,480		L	12/15/2010
168615-10-2	CHICO FAS INC			23,160.000	278,615	12.030	278,615	249,340		2,275		29,275	88,604	(59,329)		L	12/15/2010
168905-10-7	CHILDREN'S PLACE			2,640.000	131,050	49.640	131,050	92,838				43,903		43,903		L	10/14/2009
16934Q-10-9	CHIMERA INVESTMENT CORP			125,360.000	515,230	4.110	515,230	509,631	21,311	27,888		5,599		5,599		L	12/15/2010
16942J-10-5	CHINA SECURITY & SURVEILLANCE TECHNOLOGY		R	15,380.000	81,975	5.330	81,975	76,835				5,141		5,141		L	12/15/2010
169656-10-5	CHIPOTLE MEXICAN GRILL			7,391.000	1,571,770	212.660	1,571,770	1,381,271				190,246		190,246		L	12/15/2010
170032-80-9	CHIQUITA BRANDS INTERNATIONAL, INC.			5,580.000	78,232	14.020	78,232	77,682				550		550		L	05/11/2010
169905-10-6	CHOICE HOTELS INTL INC			3,620.000	138,537	38.270	138,537	128,003	670	1,339		10,535		10,535		L	05/11/2010
171046-10-5	CHRISTOPHER AND BANKS CORP			5,460.000	33,579	6.150	33,579	34,968		1,310		(8,026)		(8,026)		L	10/14/2009
171232-10-1	CHUBB CORP			43,244.000	2,579,072	59.640	2,579,072	2,344,406	16,000	13,693		234,666		234,666		L	12/15/2010
171340-10-2	CHURCH & DWIGHT CO.			9,820.000	677,776	69.020	677,776	627,397		3,832		56,556		56,556		L	12/15/2010
171484-10-8	CHURCHILL DOWNS INC			1,920.000	83,328	43.400	83,328	71,778	960			11,550		11,550		L	05/11/2010
171779-30-9	CIENA CORP			10,400.000	218,920	21.050	218,920	176,985				41,935		41,935		L	05/11/2010
125509-10-9	CIGNA CORP.			39,100.000	1,433,406	36.660	1,433,406	1,329,856				103,550		103,550		L	12/15/2010
171798-10-1	CIMAREX ENERGY CO			10,000.000	885,300	88.530	885,300	727,260		1,629		158,040		158,040		L	12/15/2010
171871-10-6	CINCINNATI BELL INC			25,200.000	70,560	2.800	70,560	91,627				(21,067)		(21,067)		L	05/11/2010
172062-10-1	CINCINNATI FINL CORP			23,320.000	739,011	31.690	739,011	672,451	9,328	5,680		66,559		66,559		L	12/15/2010
17243V-10-2	CINEMARK HOLDINGS INC			10,160.000	175,158	17.240	175,158	140,166		4,635		15,785		15,785		L	12/15/2010
172908-10-5	CINTAS COR P COM			23,140.000	646,994	27.960	646,994	619,388		11,339		27,606		27,606		L	05/11/2010
17273K-10-9	CIRCOR INTERNATIONAL INC			2,240.000	94,707	42.280	94,707	79,536		252		15,171		15,171		L	05/11/2010
172755-10-0	CIRRUS LOGIC INC			7,180.000	114,736	15.980	114,736	40,689				65,769		65,769		L	10/14/2009
17275R-10-2	CISCO SYS INC			741,032.000	14,991,077	20.230	14,991,077	16,682,309				(1,581,121)		(1,581,121)		L	12/15/2010
125581-80-1	CIT GROUP INC			24,200.000	1,139,820	47.100	1,139,820	933,861				205,959		205,959		L	12/15/2010
17306X-10-2	CITI TRENDS INC			1,840.000	45,172	24.550	45,172	63,034				(17,862)		(17,862)		L	05/11/2010
172967-10-1	CITIGROUP INC			3,759,760.000	17,783,665	4.730	17,783,665	16,338,611				1,462,394		1,462,394		L	12/15/2010
174740-10-0	CITIZENS INC			7,660.000	57,067	7.450	57,067	49,133				7,047		7,047		L	10/14/2009
177376-10-0	CITRIX SYS INC			24,280.000	1,660,995	68.410	1,660,995	1,439,157				221,838		221,838		L	12/15/2010
177835-10-5	CITY HOLDING CO			3,580.000	129,703	36.230	129,703	127,693		1,333		2,010		2,010		L	12/15/2010
178566-10-5	CITY NATIONAL CORP.			5,040.000	309,254	61.360	309,254	317,565		952		(8,311)		(8,311)		L	12/15/2010
179895-10-7	CLARCOR INCORPORATED			5,600.000	240,184	42.890	240,184	174,255		2,226		58,520		58,520		L	10/14/2009
969490-10-1	CLAYTON WILLIAMS ENERGY INC			1,220.000	102,443	83.970	102,443	38,338				59,695		59,695		L	10/14/2009
184499-10-1	CLEAN ENERGY FUELS CORP			8,100.000	112,104	13.840	112,104	112,886				(6,110)		(6,110)		L	12/15/2010
184496-10-7	CLEAN HARBORS			2,580.000	216,926	84.080	216,926	157,149				59,778		59,778		L	05/11/2010
18451C-10-9	CLEAR CHANNEL OUTDOOR CL A			4,820.000	67,673	14.040	67,673	52,955				14,717		14,717		L	05/11/2010
18538R-10-3	CLEARWATER PAPER CORP			1,280.000	100,224	78.300	100,224	80,402				19,822		19,822		L	05/11/2010
12561W-10-5	CLECO CORP. HOLDING CO			7,520.000	231,315	30.760	231,315	189,420		7,332		25,794		25,794		L	10/14/2009
18683K-10-1	CLIFFS NATURAL RESOURCES INC			17,900.000	1,396,379	78.010	1,396,379	1,115,258		1,974		281,121		281,121		L	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
189054-10-9	CLOROX CO			24,320.000	1,538,970	63.280	1,538,970	1,560,883		11,913		(21,913)		(21,913)		L	12/15/2010
12572Q-10-5	CME GROUP INC.			8,538.000	2,747,102	321.750	2,747,102	2,767,367		25,268		(65,918)		(65,918)		L	12/15/2010
125896-10-0	CMS ENERGY CORP			30,180.000	561,348	18.600	561,348	450,179		13,667		92,897		92,897		L	05/11/2010
12612L-10-8	CNA SURETY CORP			3,100.000	73,408	23.680	73,408	52,904				20,504		20,504		L	05/11/2010
12621E-10-3	CNO FINANCIAL GROUP INC			31,540.000	213,841	6.780	213,841	195,676				18,165		18,165		L	12/15/2010
189754-10-4	COACH INC			40,100.000	2,217,931	55.310	2,217,931	1,746,608	5,214	10,290		471,323		471,323		L	12/15/2010
19122T-10-9	COCA COLA ENTERPRISES INC COM STK			103,640.000	2,594,109	25.030	2,594,109	1,929,010		21,764		665,099		665,099		L	08/13/2010
191098-10-2	COCA COLA BOTTLING COMPANY			3,240.000	180,079	55.580	180,079	172,013		1,800		(520)		(520)		L	12/15/2010
191216-10-0	COCA COLA CO.			356,980.000	23,478,575	65.770	23,478,575	20,550,484		249,286		2,928,090		2,928,090		L	12/15/2010
192108-50-4	COEUR D'ALENE MINES			11,860.000	324,015	27.320	324,015	238,681				85,334		85,334		L	12/15/2010
19239V-30-2	COGENT COMMUNICATIONS GROUP INC			6,220.000	87,951	14.140	87,951	59,143				28,807		28,807		L	05/11/2010
192422-10-3	COGNEX CORP			4,620.000	135,920	29.420	135,920	78,178		1,155		54,054		54,054		L	10/14/2009
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A			38,860.000	2,848,049	73.290	2,848,049	2,350,433				497,617		497,617		L	12/15/2010
19247A-10-0	COHEN STEERS INC			4,680.000	122,148	26.100	122,148	121,464		5,428		684		684		L	12/15/2010
192479-10-3	COHERENT, INC.			2,820.000	127,295	45.140	127,295	72,753				43,456		43,456		L	10/14/2009
192576-10-6	COHU INC			8,680.000	143,914	16.580	143,914	139,529	178	355		4,386		4,386		L	12/15/2010
19259P-30-0	COINSTAR INC			3,380.000	190,767	56.440	190,767	169,268				21,500		21,500		L	05/11/2010
193068-10-3	COLDWATER CREEK INC			7,920.000	25,106	3.170	25,106	26,611				(1,505)	29,881	(31,386)		L	05/11/2010
194014-10-6	COLFAX CORP			3,760.000	69,222	18.410	69,222	49,250				19,971		19,971		L	05/11/2010
194162-10-3	COLGATE PALMOLIVE CO			66,268.000	5,325,959	80.370	5,325,959	5,223,855		97,038		(61,103)		(61,103)		L	12/15/2010
19421W-10-0	COLLECTIVE BRANDS			8,900.000	187,790	21.100	187,790	152,370				35,420	43,043	(7,623)		U	12/15/2010
195872-10-6	COLONIAL PROPERTY TRUST			6,940.000	125,267	18.050	125,267	105,614		2,082		19,653		19,653		L	05/11/2010
197236-10-2	COLUMBIA BKG SYS INC			4,800.000	101,088	21.060	101,088	75,437		192		23,424		23,424		L	10/14/2009
198516-10-6	COLUMBIA SPORTSWEAR CO			1,640.000	98,892	60.300	98,892	69,920		3,674		34,866		34,866		L	10/14/2009
199333-10-5	COLUMBUS MCKINNON CORP			2,900.000	58,928	20.320	58,928	51,648				7,280		7,280		L	05/11/2010
20030N-10-1	COMCAST CORP NEW CL A			268,500.000	5,898,945	21.970	5,898,945	5,031,758		20,238		867,187		867,187		L	12/15/2010
20030N-20-0	COMCAST CORP. CLASS A SPECIAL			92,865.000	1,932,521	20.810	1,932,521	1,661,663		15,077		270,858		270,858		L	12/15/2010
199908-10-4	COMFORT SYSTEMS USA INC			9,220.000	121,427	13.170	121,427	109,444		693		11,983		11,983		L	12/15/2010
200525-10-3	COMMERCE BANCSHARES, INC.			7,161.000	284,507	39.730	284,507	276,837		4,808		7,670		7,670		U	12/02/2010
201723-10-3	COMMERCIAL METALS CO.			16,420.000	272,408	16.590	272,408	255,164	1,970	3,086		17,243		17,243		L	12/15/2010
203233-10-1	COMMONWEALTH REIT			10,865.000	277,166	25.510	277,166	304,889		7,185		(27,723)		(27,723)		L	12/15/2010
203372-10-7	COMMSCOPE INC			11,420.000	356,532	31.220	356,532	338,538				17,995		17,995		L	12/15/2010
203607-10-6	COMMUNITY BANK SYSTEMS INC			4,700.000	130,519	27.770	130,519	83,974	1,128	4,324		39,762		39,762		L	10/14/2009
203668-10-8	COMMUNITY HEALTH SYSTEMS			12,100.000	452,177	37.370	452,177	477,202				(25,025)		(25,025)		L	12/15/2010
204166-10-2	COMMVAULT SYSTEMS INC			4,600.000	131,652	28.620	131,652	102,995				28,657		28,657		L	05/11/2010
20451Q-10-4	COMPASS DIVERSIFIED HOLDINGS			4,360.000	77,128	17.690	77,128	51,738		5,930		21,495		21,495		L	10/14/2009
20452A-10-8	COMPELLENT TECHNOLOGIES			2,620.000	72,286	27.590	72,286	32,043				40,243		40,243		L	05/11/2010
20453E-10-9	COMPLETE PRODUCTION SERVICES INC			6,960.000	205,668	29.550	205,668	85,497				115,188		115,188		L	10/14/2009
205306-10-3	COMPUTER PROGRAMS SYSTEMS			2,180.000	102,111	46.840	102,111	101,764		806		347		347		L	12/15/2010
205363-10-4	COMPUTER S CIENCES CORP COM			18,380.000	911,648	49.600	911,648	931,877	3,676	4,560		(20,229)		(20,229)		L	12/15/2010
205638-10-9	COMPUWARE CORP COM			25,700.000	299,919	11.670	299,919	207,656				92,263		92,263		L	05/11/2010
20564W-10-5	COMSCORE INC			2,600.000	58,006	22.310	58,006	47,181				10,825		10,825		L	05/11/2010
205768-20-3	COMSTOCK RESOURCES INC			6,040.000	148,342	24.560	148,342	181,827				(33,485)		(33,485)		L	05/11/2010
205826-20-9	COMTECH TELECOMM CORP			3,180.000	88,181	27.730	88,181	101,862		795		(13,681)		(13,681)		L	05/11/2010
205887-10-2	CONAGRA INC			64,531.000	1,457,110	22.580	1,457,110	1,443,915		13,639		9,506		9,506		L	12/15/2010
206016-10-7	CONCEPTUS INC			6,160.000	85,008	13.800	85,008	102,825				(17,817)		(17,817)		L	12/15/2010
20605P-10-1	CONCHO RESOURCES INC			20,060.000	1,758,660	87.670	1,758,660	1,427,326				330,966		330,966		L	12/15/2010
206708-10-9	CONCUR TECHNOLOGIES			5,420.000	281,461	51.930	281,461	235,420				46,041		46,041		L	12/15/2010
207410-10-1	CONMED CORP			6,300.000	166,509	26.430	166,509	138,258				17,859		17,859		L	12/15/2010
207797-10-1	CONNECTICUT WATER SVC INC			6,220.000	173,414	27.880	173,414	160,524		1,527		9,578		9,578		L	12/15/2010
20825C-10-4	CONOCOPHILLIPS			184,620.000	12,572,622	68.100	12,572,622	10,913,122		230,582		1,659,500		1,659,500		L	12/15/2010
20854P-10-9	CONSOL ENERGY INC.			29,460.000	1,435,880	48.740	1,435,880	1,193,487		4,772		242,393		242,393		L	12/15/2010
209034-10-7	CONSOLIDATED COMMUNICATIONS			4,920.000	94,956	19.300	94,956	76,471		7,624		8,856		8,856		L	10/14/2009
209115-10-4	CONSOLIDATED EDISON INC			34,540.000	1,712,148	49.570	1,712,148	1,655,606		34,819		56,542		56,542		L	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
209341-10-6	CONSOLIDATED GRAPHICS			1,220.000	59,085	48.430	59,085	30,643				16,360		16,360		L	10/14/2009
210313-10-2	CONSTANT CONTACT INC			4,740.000	146,893	30.990	146,893	110,327				45,255		45,255		L	12/15/2010
210371-10-0	CONSTELLATION ENERG			23,742.000	727,217	30.630	727,217	756,858	4,191	16,533		(60,597)		(60,597)		L	12/15/2010
21075N-20-4	CONTANGO OIL GAS			1,380.000	79,943	57.930	79,943	74,100				6,095		6,095		L	05/11/2010
21077F-10-0	CONTANGO ORE INC			138.000	1,449	10.500	1,449	748				701		701		L	05/11/2010
212485-10-6	CONVERGYS CORP COM			17,340.000	228,368	13.170	228,368	209,004				19,694		19,694		L	12/15/2010
21254X-10-6	CONVERSUS CAP		R	688,000.000	12,470,000	18.125	12,470,000	4,214,000				5,103,584		5,103,584		A	06/29/2007
205944-10-1	CON-WAY INC			5,480.000	200,404	36.570	200,404	206,718		1,644		(6,314)		(6,314)		L	05/11/2010
216648-40-2	COOPER COMPANIES INC			5,760.000	324,518	56.340	324,518	224,711		154		99,807		99,807		L	12/15/2010
G24140-10-8	COOPER INDUSTRIES LTD SHS A			20,180.000	1,176,292	58.290	1,176,292	1,001,007	4,568	8,759		175,285		175,285		L	12/15/2010
216831-10-7	COOPER TIRE & RUBBER CO.			6,420.000	151,384	23.580	151,384	133,544		2,022		17,839		17,839		L	05/11/2010
217204-10-6	COPART INC			8,426.000	314,711	37.350	314,711	310,670				4,012		4,012		L	12/15/2010
N22717-10-7	CORE LABORATORIES		R	4,700.000	418,535	89.050	418,535	344,356		2,854		74,179		74,179		L	12/15/2010
21871D-10-3	CORELOGIC INC			18,840.000	348,917	18.520	348,917	358,710				(9,793)		(9,793)		L	12/15/2010
218868-10-7	CORINTHIAN COLLEGES INC			9,080.000	47,307	5.210	47,307	63,742					84,533	(84,533)		L	05/11/2010
219023-10-8	CORN PRODUCTS INTL INC			9,680.000	445,280	46.000	445,280	356,368	1,355	2,335		88,912		88,912		L	12/15/2010
219350-10-5	CORNING IN C COM			198,640.000	3,837,725	19.320	3,837,725	3,643,925		25,674		193,800		193,800		L	12/15/2010
21988R-10-2	CORPORATE EXECUTIVE BOARD			3,720.000	139,686	37.550	139,686	120,546		1,228		19,140		19,140		L	05/11/2010
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST			6,460.000	225,777	34.950	225,777	262,491	2,300	(1,809)		(36,714)		(36,714)		L	12/15/2010
22025Y-40-7	CORRECTIONS CORP OF AMERICA			13,740.000	344,324	25.060	344,324	283,351				60,974		60,974		L	12/15/2010
221006-10-9	CORVEL CORP			2,380.000	115,073	48.350	115,073	82,719				24,220		24,220		L	12/15/2010
22160N-10-9	COSTAR GROUP INC			2,740.000	157,714	57.560	157,714	124,424				33,290		33,290		L	12/15/2010
22160K-10-5	COSTCO WHS L CORP NEW COM			58,322.000	4,211,432	72.210	4,211,432	3,536,065		21,819		649,814		649,814		L	12/15/2010
222795-10-6	COUSINS PROPERTY			18,550.000	154,707	8.340	154,707	149,478		1,175		5,184		5,184		L	12/15/2010
222816-10-0	COVANCE INC			7,100.000	365,011	51.410	365,011	390,313				(25,302)		(25,302)		L	12/15/2010
22282E-10-2	COVANTA HLDG CORP			15,480.000	266,101	17.190	266,101	256,428		19,440		9,673		9,673		L	12/15/2010
222862-10-4	COVENTRY HEALTH CARE INC			21,300.000	562,320	26.400	562,320	484,690				77,630		77,630		L	12/15/2010
G2554F-10-5	COVIDIEN PLC			64,640.000	2,951,462	45.660	2,951,462	2,900,842		20,748		50,621		50,621		L	12/15/2010
22410J-10-6	CRACKER BARREL OLD COUNTRY STORE			2,520.000	138,020	54.770	138,020	92,145		2,066		42,286		42,286		L	10/14/2009
224399-10-5	CRANE CO.			6,600.000	271,062	41.070	271,062	237,949		3,340		33,113		33,113		L	12/15/2010
225310-10-1	CREAD ACCEPTANCE CORP			1,880.000	118,008	62.770	118,008	81,797				28,211		28,211		L	12/15/2010
225447-10-1	CREE INC			13,200.000	869,748	65.890	869,748	885,001				(15,253)		(15,253)		L	12/15/2010
227046-10-9	CROCS INC			9,720.000	166,406	17.120	166,406	100,350				66,056		66,056		L	05/11/2010
22765Y-10-4	CROSSTEX ENERGY INC			5,820.000	51,565	8.860	51,565	33,669		407		16,354		16,354		L	10/14/2009
228227-10-4	CROWN CASTLE INTL			38,780.000	1,699,727	43.830	1,699,727	1,535,593				164,134		164,134		L	12/15/2010
228368-10-6	CROWN HOLDINGS INC			19,980.000	666,932	33.380	666,932	583,966				82,967		82,967		L	12/15/2010
126349-10-9	CSG SYSTEMS INTERNATION			4,340.000	82,200	18.940	82,200	70,329				(651)		(651)		L	10/14/2009
126408-10-3	CSX CORP			49,620.000	3,205,948	64.610	3,205,948	2,824,346		30,597		381,602		381,602		L	12/15/2010
12642X-10-6	CTC MEDIA INC			7,780.000	182,285	23.430	182,285	137,619		2,565		44,666		44,666		L	12/15/2010
229669-10-6	CUBIC CORP.			2,120.000	99,958	47.150	99,958	80,227		191		19,731		19,731		L	05/11/2010
229678-10-7	CUBIST PHARMACEUTICALS INC			8,120.000	173,768	21.400	173,768	158,452				17,946		17,946		L	12/15/2010
229899-10-9	CULLEN FROST BANKERS, INC.			4,500.000	275,040	61.120	275,040	267,976		6,075		7,064		7,064		L	05/11/2010
231021-10-6	CUMMINS IN C COM			24,940.000	2,743,649	110.010	2,743,649	2,116,242		10,206		627,408		627,408		L	12/15/2010
231561-10-1	CURTIS WRIGHT CORP			7,700.000	255,640	33.200	255,640	262,727		1,253		(7,087)		(7,087)		L	12/15/2010
126600-10-5	CVB FINANCIAL CORP			10,720.000	92,942	8.670	92,942	82,426	911	3,645		322		322		L	10/14/2009
126650-10-0	CVS CAREMARK CORP			181,921.000	6,325,393	34.770	6,325,393	6,397,301		31,014		(67,622)		(67,622)		L	12/15/2010
23251P-10-2	CYBERONICS INC			4,300.000	133,386	31.020	133,386	67,464				45,494		45,494		L	10/14/2009
232572-10-7	CYMER, INC			4,220.000	190,195	45.070	190,195	156,001				34,194		34,194		L	12/15/2010
232806-10-9	CYPRESS SEMICONDUCTOR CORP.			16,520.000	306,942	18.580	306,942	192,128				114,814		114,814		L	05/11/2010
232820-10-0	CYTEC INDUSTRIES INC			6,280.000	333,217	53.060	333,217	297,466		121		35,751		35,751		L	12/15/2010
233293-10-9	D P L, INC.			18,220.000	468,436	25.710	468,436	487,326		16,256		(28,671)		(28,671)		L	12/15/2010
23331A-10-9	D R HORTON INC COM			39,220.000	467,895	11.930	467,895	413,237		1,047		54,658		54,658		L	12/15/2010
234264-10-9	DAKTRONICS INC			5,220.000	83,102	15.920	83,102	45,679		3,132		37,424		37,424		L	05/11/2010
235825-20-5	DANA HOLDING CORP			15,600.000	268,476	17.210	268,476	110,403				99,372		99,372		L	10/14/2009

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
CUSIP Identi-fication	Description	3 Code	4 For-eign	Number of Shares	Book/ Adjusted Carrying Value	7 Rate Per Share Used to Obtain Fair Value	8 Fair Value	Actual Cost	10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
235851-10-2	DANAHER CO RP COM			68,720.000	3,241,522	47.170	3,241,522	2,663,474	1,374	1,130		476,772		476,772		L	12/15/2010
236442-10-9	DANVERS BANCORP INC			7,380.000	130,405	17.670	130,405	118,468		164		11,937		11,937		L	12/15/2010
237194-10-5	DARDEN RESTAURANTS INC			17,460.000	810,842	46.440	810,842	723,209		4,672		87,633		87,633		L	12/15/2010
237266-10-1	DARLING INTERNATIONAL INC			11,140.000	147,939	13.280	147,939	78,773				54,586		54,586		L	10/14/2009
23918K-10-8	DAVITA INC.			13,360.000	928,386	69.490	928,386	866,838				61,549		61,549		L	12/15/2010
233153-10-5	DCT INDUSTRIAL TR INC			25,120.000	133,387	5.310	133,387	140,561	1,599	3,517		(7,173)		(7,173)		L	05/11/2010
242309-10-2	DEALERTRACK HOLDINGS			9,500.000	190,665	20.070	190,665	175,755				14,910		14,910		L	12/15/2010
242370-10-4	DEAN FOODS CO			43,540.000	384,894	8.840	384,894	395,942				(11,048)		(11,048)		L	12/15/2010
243537-10-7	DECKERS OUTDOOR CORP			4,780.000	381,157	79.740	381,157	172,462				173,434		173,434		L	12/15/2010
244199-10-5	DEERE & CO.			55,320.000	4,594,326	83.050	4,594,326	3,753,806	19,362	13,862		839,705		839,705		L	12/15/2010
24522P-10-3	DEL MONTE FOODS CO			24,660.000	463,608	18.800	463,608	382,471		3,794		81,137		81,137		L	12/15/2010
24702R-10-1	DELL INC			227,040.000	3,076,392	13.550	3,076,392	3,454,984				(378,592)		(378,592)		L	12/15/2010
247131-10-5	DELPHI FINANCIAL GROUP			7,300.000	210,532	28.840	210,532	205,612		1,779		4,920		4,920		L	12/15/2010
247361-70-2	DELTA AIR LINES, INC.			27,440.000	345,744	12.600	345,744	324,278				21,466		21,466		U	12/15/2010
247850-10-0	DELTIC TIMBER CORP			3,220.000	181,415	56.340	181,415	177,186		311		4,229		4,229		L	12/15/2010
248019-10-1	DELUXE CORP.			5,960.000	137,199	23.020	137,199	99,579		5,960		49,051		49,051		L	10/14/2009
247916-20-8	DENBURY RESOURCES INC			48,046.000	917,198	19.090	917,198	829,045				88,153		88,153		L	12/15/2010
24823Q-10-7	DENDREON CORP			18,440.000	643,925	34.920	643,925	822,854				(178,929)		(178,929)		L	12/15/2010
24869P-10-4	DENNYS CORP			12,580.000	45,036	3.580	45,036	45,270				(234)		(234)		L	05/11/2010
249030-10-7	DENTSPLY I NTL INC NEW			14,960.000	511,183	34.170	511,183	530,777	748	1,086		(19,593)		(19,593)		L	12/15/2010
251591-10-3	DEVELOPERS DIVERSIFIED RLTY COM			26,040.000	366,904	14.090	366,904	262,940	467	1,805		115,372		115,372		L	12/15/2010
25179M-10-3	DEVON ENERGY CORP.			54,360.000	4,267,804	78.510	4,267,804	3,750,099		21,456		517,704		517,704		L	12/15/2010
251893-10-3	DEVRY INC			6,720.000	322,426	47.980	322,426	393,538	806	820		(70,983)		(70,983)		L	05/11/2010
252131-10-7	DEXCOM INC			9,540.000	130,221	13.650	130,221	105,822				24,399		24,399		L	12/15/2010
23326R-10-9	DG FASTCHANNEL INC			3,600.000	103,968	28.880	103,968	82,438				3,458		3,458		L	12/15/2010
252603-10-5	DIAMOND FOODS INC			2,620.000	139,332	53.180	139,332	85,489		472		46,217		46,217		L	10/14/2009
25271C-10-2	DIAMOND OF FSHORE DRILLING INC COM			8,360.000	559,033	66.870	559,033	629,828		14,385		(70,795)		(70,795)		L	12/15/2010
252784-30-1	DIAMONDROCK HOSPITALITY CO			20,760.000	249,120	12.000	249,120	221,724				27,396		27,396		L	12/15/2010
253393-10-2	DICKS SPORTING GOODS			10,800.000	405,000	37.500	405,000	323,993				81,007		81,007		L	12/15/2010
253651-10-3	DIEBOLD, INC.			8,980.000	287,809	32.050	287,809	276,938		5,832		10,871		10,871		L	12/15/2010
253798-10-2	DIGI INTERNATIONAL INC			9,360.000	103,896	11.100	103,896	89,028				12,666		12,666		L	12/15/2010
253868-10-3	DIGITAL REALTY TRUST INC			9,880.000	509,215	51.540	509,215	572,918	3,816	7,272		(63,703)		(63,703)		L	12/15/2010
25388B-10-4	DIGITAL RIVER INC			4,440.000	152,825	34.420	152,825	113,763				32,989		32,989		L	10/14/2009
25389M-87-7	DIGITALGLOBE INC			5,900.000	187,089	31.710	187,089	175,865				11,224		11,224		L	12/15/2010
254067-10-1	DILLARDS I NC CL A			6,000.000	227,640	37.940	227,640	91,276	240	960		116,940		116,940		L	10/14/2009
253922-10-8	DIME COMMUNITY BANCSHARES			5,960.000	86,956	14.590	86,956	72,139		3,338		17,105		17,105		L	10/14/2009
254423-10-6	DINEEQUITY INC			2,260.000	111,599	49.380	111,599	68,655				45,259		45,259		L	12/15/2010
254543-10-1	DIODES INC			6,540.000	176,515	26.990	176,515	152,978				23,537		23,537		L	12/15/2010
254546-10-4	DIONEX CORP.			2,240.000	264,342	118.010	264,342	191,530				72,813		72,813		L	12/15/2010
25490A-10-1	DIRECTV			114,200.000	4,560,006	39.930	4,560,006	4,416,760				143,246		143,246		L	12/15/2010
254709-10-8	DISCOVER FINL SVCS			74,520.000	1,380,856	18.530	1,380,856	1,152,322	1,490	2,287		228,534		228,534		L	12/15/2010
25470F-30-2	DISCOVERY COMMUNICATIONS CL C			19,420.000	712,520	36.690	712,520	653,007				59,513		59,513		L	12/15/2010
25470F-10-4	DISCOVERY COMMUNICATIONS INC			16,360.000	682,212	41.700	682,212	624,819				57,393		57,393		L	12/15/2010
25470M-10-9	DISH NETWORK CORP			27,456.000	539,785	19.660	539,785	503,783				(977)		(977)		L	12/15/2010
254687-10-6	DISNEY WALT CO			234,440.000	8,793,844	37.510	8,793,844	8,103,939	78,320			689,905		689,905		L	12/15/2010
25659T-10-7	DOLBY LABORATORIES CL A			6,340.000	422,878	66.700	422,878	381,484				41,394		41,394		L	12/15/2010
256664-10-3	DOLLAR FINL CORP			3,100.000	88,753	28.630	88,753	59,124				15,407		15,407		L	10/14/2009
256743-10-5	DOLLAR THRIFTY AUTOMOTIVE GP			2,720.000	128,547	47.260	128,547	132,536				(3,989)		(3,989)		L	05/11/2010
256746-10-8	DOLLAR TREE INC			16,140.000	905,131	56.080	905,131	747,053				158,078		158,078		L	12/15/2010
25746U-10-9	DOMINION RES INC VA			79,860.000	3,411,619	42.720	3,411,619	3,484,271		60,500		(72,652)		(72,652)		L	12/15/2010
25754A-20-1	DOMINOS PIZZA INC			5,120.000	81,664	15.950	81,664	43,225				38,758		38,758		L	10/14/2009
257559-20-3	DOMTAR CORP			5,160.000	391,747	75.920	391,747	239,012	1,150	2,300		92,464		92,464		L	12/15/2010
257651-10-9	DONALDSON CO.			8,460.000	493,049	58.280	493,049	393,455		2,760		99,594		99,594		L	12/15/2010
257867-10-1	DONNELLEY R R + SONS CO COM			28,600.000	499,642	17.470	499,642	566,526		12,542		(66,884)		(66,884)		L	12/15/2010

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
25960P-10-9	DOUGLAS EMMETT INC			12,500.000	207,500	16.600	207,500	205,302		1,928		2,198		2,198		L	12/15/2010
260003-10-8	DOVER CORP COM			24,420.000	1,427,349	58.450	1,427,349	1,182,480		11,242		244,869		244,869		L	12/15/2010
260543-10-3	DOW CHEM CO			148,800.000	5,080,032	34.140	5,080,032	4,189,015	22,320	73,944		805,416		805,416		L	12/15/2010
26138E-10-9	DR PEPPER SNAPPLE GROUP INC			69,120.000	2,430,259	35.160	2,430,259	2,552,385	17,280	13,320		(122,126)		(122,126)		L	12/15/2010
26153C-10-3	DREAMWORKS ANIMATION SKG INC			7,200.000	212,184	29.470	212,184	272,160				(59,976)		(59,976)		L	05/11/2010
261608-10-3	DRESSER RAND GROUP INC			10,300.000	438,677	42.590	438,677	357,571				81,106		81,106		L	12/15/2010
26168L-20-5	DREW INDUSTRIES			2,760.000	62,707	22.720	62,707	65,254		4,140		(2,546)		(2,546)		L	12/15/2010
262037-10-4	DRIL QUIP			3,940.000	306,217	77.720	306,217	224,763				73,137		73,137		L	12/15/2010
233326-10-7	DST SYSTEMS INC			3,680.000	163,208	44.350	163,208	164,111				(903)		(903)		L	12/15/2010
23334L-10-2	DSW INC CL A			1,560.000	60,996	39.100	60,996	27,462				20,623		20,623		L	10/14/2009
233331-10-7	DTE ENERGY CO			22,400.000	1,015,168	45.320	1,015,168	1,035,400	12,544	9,654		(20,232)		(20,232)		L	12/15/2010
23335C-10-1	DTS INC			2,080.000	102,024	49.050	102,024	70,590				31,434		31,434		L	05/11/2010
263534-10-9	DU PONT (E.I.) DE NEMOURS			125,340.000	6,251,959	49.880	6,251,959	5,294,694		40,705		957,266		957,266		L	12/15/2010
26433B-10-7	DUFF PHELPS CORP CL A			2,960.000	49,906	16.860	49,906	44,716		533		5,189		5,189		L	05/11/2010
26441C-10-5	DUKE ENERGY HLDG CORP			163,120.000	2,905,167	17.810	2,905,167	2,804,034		32,561		101,133		101,133		L	12/15/2010
264411-50-5	DUKE REALTY CORPORATION			32,460.000	404,452	12.460	404,452	397,383		8,225		7,069		7,069		L	12/15/2010
26483E-10-0	DUN AND BRADSTREET CORP			5,060.000	415,375	82.090	415,375	372,421		4,809		42,954		42,954		L	08/13/2010
266130-10-6	DUPONT FABROS TECHNOLOGY			8,160.000	173,563	21.270	173,563	185,327	979	1,104		(11,764)		(11,764)		L	12/15/2010
26746E-10-3	DYAX CORP			14,720.000	31,501	2.140	31,501	34,886				(3,715)	14,685	(18,400)		L	10/14/2009
267475-10-1	DYCOM INDUSTRIES INC			6,880.000	101,480	14.750	101,480	70,145				31,335		31,335		L	12/15/2010
26817G-30-0	DYNEGY INC DEL CL A			12,404.000	69,710	5.620	69,710	47,755				21,955	34,347	(12,392)		L	05/11/2010
269246-40-1	E TRADE FINANCIAL CORP			28,264.000	452,224	16.000	452,224	446,314				5,910		5,910		L	12/15/2010
Y2187A-10-1	EAGLE BULK SHIPPING INC			9,240.000	46,015	4.980	46,015	48,398				(2,383)		(2,383)		L	05/11/2010
26969P-10-8	EAGLE MATERIALS INC			6,500.000	183,625	28.250	183,625	196,165	650	956		(12,540)		(12,540)		L	12/15/2010
270321-10-2	EARTHLINK INC			11,060.000	95,116	8.600	95,116	97,315		5,309		(2,199)		(2,199)		L	05/11/2010
27579R-10-4	EAST WEST BANCORP INC			18,420.000	360,111	19.550	360,111	266,549		350		38,872		38,872		L	12/15/2010
277276-10-1	EASTGROUP PROPERTY			4,400.000	186,208	42.320	186,208	179,539		4,474		6,669		6,669		L	12/15/2010
277432-10-0	EASTMAN CH EM CO COM			9,260.000	778,581	84.080	778,581	634,940	3,299	5,887		143,641		143,641		L	12/15/2010
277461-10-9	EASTMAN KO DAK CO COM			29,860.000	160,050	5.360	160,050	134,540				34,040		34,040		L	10/14/2009
278058-10-2	EATON CORP			20,860.000	2,117,499	101.510	2,117,499	1,698,965		9,616		418,534		418,534		L	12/15/2010
278265-10-3	EATON VANCE CORP			20,791.000	628,512	30.230	628,512	615,919		2,596		12,553		12,553		L	12/15/2010
278642-10-3	EBAY INC			151,547.000	4,217,553	27.830	4,217,553	3,608,870				592,465		592,465		L	12/15/2010
278715-20-6	EBIX INC			5,100.000	120,717	23.670	120,717	88,696				32,021		32,021		U	12/15/2010
27874N-10-5	ECHELON CORP			4,500.000	45,855	10.190	45,855	39,020				6,836		6,836		L	05/11/2010
278768-10-6	ECHOSTAR CORP			4,340.000	108,370	24.970	108,370	89,455				18,915		18,915		L	05/11/2010
278865-10-0	ECOLAB INC			27,000.000	1,361,340	50.420	1,361,340	1,323,444	4,725	6,842		37,896		37,896		L	12/15/2010
281020-10-7	EDISON INTL			43,160.000	1,665,976	38.600	1,665,976	1,516,363	13,811	19,883		149,613		149,613		L	12/15/2010
28140H-10-4	EDUCATION REALTY TRUST INC			8,640.000	67,133	7.770	67,133	60,768		864		6,365		6,365		L	05/11/2010
28176E-10-8	EDWARDS LIFESCIENCES CORP			14,000.000	1,131,760	80.840	1,131,760	877,059				254,701		254,701		L	12/15/2010
28238P-10-9	EHEALTH INC			3,320.000	47,111	14.190	47,111	47,483				(7,437)		(7,437)		L	10/14/2009
28336L-10-9	EL PASO CORP			91,160.000	1,254,362	13.760	1,254,362	1,094,373	739	739		159,988		159,988		L	12/15/2010
283677-85-4	EL PASO ELECTRIC			5,660.000	155,820	27.530	155,820	106,375				41,035		41,035		L	10/14/2009
284131-20-8	ELAN CORP. PLC (ADR)		R	45,196.000	258,973	5.730	258,973	294,186				(35,705)		(35,705)		L	12/23/2009
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES			9,120.000	146,194	16.030	146,194	134,729				11,465		11,465		L	12/15/2010
285512-10-9	ELECTRONIC ARTS INC			39,040.000	639,475	16.380	639,475	711,534				(72,059)		(72,059)		L	12/15/2010
286082-10-2	ELECTRONICS FOR IMAGING, INC.			10,060.000	143,959	14.310	143,959	133,677				10,282		10,282		L	12/15/2010
532457-10-8	ELI LILLY & CO			143,180.000	5,017,027	35.040	5,017,027	5,093,175		59,506		(76,148)		(76,148)		L	12/15/2010
28660G-10-6	ELIZABETH ARDEN INC			3,660.000	84,217	23.010	84,217	48,096				31,366		31,366		L	10/14/2009
268648-10-2	EMC CORP			264,240.000	6,051,096	22.900	6,051,096	5,170,810				880,286		880,286		L	12/15/2010
29084Q-10-0	EMCOR GROUP INC			7,900.000	228,942	28.980	228,942	212,639				16,303		16,303		L	12/15/2010
29100P-10-2	EMERGENCY MEDICAL SERVICES A			3,880.000	250,687	64.610	250,687	246,806				3,880		3,880		L	12/15/2010
291005-10-6	EMERITUS CORP			6,220.000	122,596	19.710	122,596	131,347				(8,751)		(8,751)		L	12/15/2010
291011-10-4	EMERSON ELEC CO			97,580.000	5,578,649	57.170	5,578,649	4,856,463		28,580		722,186		722,186		L	12/15/2010
291641-10-8	EMPIRE DISTRICT ELECTRIC CO.			7,880.000	174,936	22.200	174,936	158,100		4,646		16,836		16,836		L	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
292218-10-4	EMPLOYERS HOLDINGS INC			9,440.000	165,011	17.480	165,011	151,569		1,116		13,443		13,443		L	12/15/2010
292475-20-9	EMULEX CORP			9,200.000	107,272	11.660	107,272	112,874				(5,602)		(5,602)		L	05/11/2010
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL			2,640.000	168,564	63.850	168,564	161,860				6,704		6,704		L	12/15/2010
292554-10-2	ENCORE CAPITAL GROUP INC			1,960.000	45,962	23.450	45,962	26,481				11,858		11,858		L	10/14/2009
292562-10-5	ENCORE WIRE CORP			5,960.000	149,477	25.080	149,477	139,826		103		9,651		9,651		L	12/15/2010
29264F-20-5	ENDO PHARMACEUTICALS HLDGS			13,160.000	469,944	35.710	469,944	289,549				180,395		180,395		L	05/11/2010
G30397-10-6	ENDURANCE SPECIALTY HOLDINGS			5,040.000	232,193	46.070	232,193	182,976		3,780		49,217		49,217		L	05/11/2010
29265N-10-8	ENERGEN CORP.			7,540.000	363,880	48.260	363,880	348,028		2,941		15,853		15,853		L	05/11/2010
29266R-10-8	ENERGIZER HOLDINGS INC			9,680.000	705,672	72.900	705,672	619,697				85,975		85,975		L	12/15/2010
292659-10-9	ENERGY CONVERSION DEVICE, INC.			7,740.000	35,604	4.600	35,604	51,847				(16,243)		(16,243)		U	05/11/2010
G10082-14-0	ENERGY XII BERMUDA LTD			8,200.000	226,894	27.670	226,894	157,428				69,466		69,466		L	12/15/2010
292756-20-2	ENERGYSOLUTIONS			9,460.000	52,692	5.570	52,692	67,546		473		(14,854)		(14,854)		L	05/11/2010
292764-10-7	ENERNOC			2,200.000	52,602	23.910	52,602	61,944				(9,342)		(9,342)		L	05/11/2010
29275Y-10-2	ENERSYS			5,540.000	177,945	32.120	177,945	132,029				45,916		45,916		L	05/11/2010
293389-10-2	ENNIS BUSINESS FORMS, INC.			3,420.000	58,482	17.100	58,482	61,912		1,060		(3,430)		(3,430)		L	05/11/2010
29355X-10-7	ENPRO INDUSTRIES INC			2,540.000	105,562	41.560	105,562	58,732				38,481		38,481		L	10/14/2009
29358P-10-1	ENSIGN GROUP INC			3,380.000	84,061	24.870	84,061	57,138	186	524		26,646		26,646		L	12/15/2010
G3075P-10-1	ENSTAR GROUP LTD			1,120.000	94,730	84.580	94,730	71,774				22,955		22,955		L	05/11/2010
29362U-10-4	ENTEGRIS INC			20,900.000	156,123	7.470	156,123	128,974				27,149		27,149		L	12/15/2010
293639-10-0	ENTERCOM COMMUNICATIONS CORP			3,120.000	36,130	11.580	36,130	24,523				11,606	17,921	(6,315)		L	05/11/2010
29364G-10-3	ENTERGY CORP			24,480.000	1,733,918	70.830	1,733,918	1,888,171		16,749		(154,252)		(154,252)		L	12/15/2010
29380T-10-5	ENTERTAINMENT PROPERTIES TR			4,800.000	222,000	46.250	222,000	209,507	3,120	6,240		12,493		12,493		L	05/11/2010
29384R-10-5	ENTROPIC COMMUNICATIONS INC			10,980.000	132,638	12.080	132,638	122,555				10,083		10,083		L	12/15/2010
293904-10-8	ENZON PHARMACEUTICALS INC			6,020.000	73,263	12.170	73,263	63,571				9,693		9,693		L	05/11/2010
26875P-10-1	EOG RESOUR CES INC COM			32,620.000	2,981,794	91.410	2,981,794	3,055,237		4,080		(73,442)		(73,442)		L	12/15/2010
29426L-10-8	EPICOR SOFTWARE CORP			14,420.000	145,642	10.100	145,642	131,172				14,143		14,143		L	12/15/2010
26882D-10-9	EPIQ SYSTEMS INC			10,140.000	139,222	13.730	139,222	130,140		339		9,082		9,082		L	12/15/2010
26884L-10-9	EQT CORPORATION			17,740.000	795,462	44.840	795,462	757,508		6,644		37,954		37,954		L	12/15/2010
294429-10-5	EQUIFAX IN C COM			15,420.000	548,952	35.600	548,952	495,137		3,522		53,815		53,815		L	08/13/2010
29444U-50-2	EQUINIX INC			5,580.000	453,431	81.260	453,431	536,884				(83,453)		(83,453)		L	12/15/2010
29472R-10-8	EQUITY LIFESTYLE PROPERTIES			3,520.000	196,874	55.930	196,874	161,361	1,056	3,912		18,290		18,290		L	12/15/2010
294752-10-0	EQUITY ONE INC			7,920.000	143,986	18.180	143,986	127,261		3,622		15,306		15,306		L	12/15/2010
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN			39,240.000	2,038,518	51.950	2,038,518	1,810,861	17,952	10,294		227,657		227,657		L	12/15/2010
29481V-10-8	ERESEARCH TECHNOLOGY INC			12,880.000	94,668	7.350	94,668	94,123				545		545		L	12/15/2010
29530P-10-2	ERIE IDEMNITY CO CL A			2,780.000	182,007	65.470	182,007	128,909		2,669		53,098		53,098		L	05/11/2010
296315-10-4	ESCO TECHNOLOGIES INC			4,800.000	181,632	37.840	181,632	162,745		480		18,887		18,887		L	12/15/2010
297178-10-5	ESSEX PROPERTY			2,880.000	328,954	114.220	328,954	315,245	2,974	5,947		13,709		13,709		L	05/11/2010
518439-10-4	ESTEE LAUDER COS.			17,240.000	1,391,268	80.700	1,391,268	1,068,438		10,320		322,830		322,830		L	12/15/2010
297425-10-0	ESTERLINE CORP.			3,780.000	259,270	68.590	259,270	222,927				36,343		36,343		L	12/15/2010
297602-10-4	ETHAN ALLEN INTERIORS			3,200.000	64,032	20.010	64,032	53,320		640		21,088		21,088		L	10/14/2009
298736-10-9	EURONET WORLDWIDE INC			9,160.000	159,750	17.440	159,750	147,690				12,060		12,060		L	12/15/2010
29977A-10-5	EVERCORE PARTNETS INC C-A			3,900.000	132,600	34.000	132,600	134,462		806		(1,862)		(1,862)		L	12/15/2010
G3223R-10-8	EVEREST RE GROUP LTD			7,600.000	644,632	84.820	644,632	610,992		5,952		33,640		33,640		L	12/15/2010
269279-40-2	EXCO RESOURCES INC			23,220.000	450,932	19.420	450,932	398,878		2,207		52,054		52,054		L	12/15/2010
30161Q-10-4	EXELIXIS INC			14,100.000	115,761	8.210	115,761	75,546				40,215		40,215		L	05/11/2010
30161N-10-1	EXELON CORP COM			83,540.000	3,478,606	41.640	3,478,606	3,557,408		112,613		(78,802)		(78,802)		L	12/15/2010
302051-20-6	EXIDE TECHNOLOGIES			11,000.000	103,510	9.410	103,510	52,448				51,062		51,062		L	05/11/2010
30212P-10-5	EXPEDIA IN C DEL COM			25,080.000	629,257	25.090	629,257	602,838		3,186		26,419		26,419		L	12/15/2010
302130-10-9	EXPEDITORS INTL WA INC COM			25,510.000	1,392,846	54.600	1,392,846	1,123,439		4,072		269,265		269,265		L	12/15/2010
30214U-10-2	EXPONENT INC			1,940.000	72,808	37.530	72,808	57,543				15,265		15,265		L	05/11/2010
302182-10-0	EXPRESS SCRIPTS INC			67,260.000	3,635,403	54.050	3,635,403	3,191,221				337,298		337,298		L	12/15/2010
30225X-10-3	EXTERRAN HOLDINGS INC			8,220.000	196,869	23.950	196,869	214,374				(17,505)		(17,505)		L	12/15/2010
30225T-10-2	EXTRA SPACE STORAGE INC			9,380.000	163,212	17.400	163,212	97,171		3,752		54,873		54,873		L	10/14/2009
30231G-10-2	EXXON MOBIL CORP			658,640.000	48,159,757	73.120	48,159,757	43,337,379		457,512		4,822,377		4,822,377		L	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
302301-10-6	EZCORP INC CL A			4,460.000	121,000	27.130	121,000	63,006				44,243		44,243		L	10/14/2009
302491-30-3	F M C CORP.			8,480.000	677,467	79.890	677,467	575,350	1,060	668		102,117		102,117		L	12/15/2010
315616-10-2	F5 NETWORKS INC			18,860.000	2,454,818	130.160	2,454,818	1,558,441				896,377		896,377		L	12/15/2010
30303#-10-7	FACILITY INSURANCE HOLDING CORP.			179,716.000		0.000						(92,554)		(92,554)		A	11/19/1997
303075-10-5	FACTSET RESEARCH SYSTEMS			4,580.000	429,421	93.760	429,421	334,861		3,160		94,560		94,560		L	05/11/2010
303250-10-4	FAIR ISAAC INC			5,460.000	127,600	23.370	127,600	121,840		328		5,760		5,760		L	05/11/2010
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC			13,800.000	215,418	15.610	215,418	143,973				71,445		71,445		L	05/11/2010
307000-10-9	FAMILY DOLLAR STORE			14,960.000	743,662	49.710	743,662	645,336	2,254	2,254		98,325		98,325		L	12/15/2010
311642-10-2	FARO TECHNOLOGIES INC			2,200.000	72,248	32.840	72,248	38,918				25,080		25,080		L	10/14/2009
311900-10-4	FASTENAL CO			16,440.000	984,920	59.910	984,920	898,084		10,920		86,836		86,836		L	12/15/2010
30239F-10-6	FBL FINANCIAL GROUP INC CL A			2,180.000	62,501	28.670	62,501	54,945		409		7,556		7,556		L	05/11/2010
313549-40-4	FEDERAL MOGUL CORP			3,720.000	76,818	20.650	76,818	68,777				8,041		8,041		L	05/11/2010
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT			10,740.000	836,968	77.930	836,968	829,162	7,028	5,132		7,807		7,807		L	12/15/2010
313855-10-8	FEDERAL SIGNAL CORP.			17,480.000	119,913	6.860	119,913	117,878	358	1,430		8,849		8,849		L	12/15/2010
314211-10-3	FEDERATED INVESTORS			10,340.000	270,598	26.170	270,598	245,016		4,733		25,582		25,582		L	12/15/2010
31428X-10-6	FEDEX CORP			38,500.000	3,580,885	93.010	3,580,885	3,213,276		7,652		367,242		367,242		L	12/15/2010
30241L-10-9	FEI COMPANY			5,940.000	156,875	26.410	156,875	133,883				22,992		22,992		L	12/15/2010
31430F-10-1	FELCOR LODGING TRUST INC			18,760.000	132,070	7.040	132,070	110,395				21,676	26,561	(4,886)		L	12/15/2010
315405-10-0	FERRO CORP.			13,640.000	199,690	14.640	199,690	161,964				37,725		37,725		L	12/15/2010
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM			33,200.000	909,348	27.390	909,348	962,461		4,980		(53,113)		(53,113)		L	05/11/2010
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.			29,120.000	398,362	13.680	398,362	427,112		12,298		(28,750)		(28,750)		L	12/15/2010
31678A-10-3	FIFTH STREET FINANCE CORP			10,520.000	127,713	12.140	127,713	129,957	1,121	4,114		(2,244)		(2,244)		L	12/15/2010
316773-10-0	FIFTH THIRD BANCORP			105,080.000	1,542,574	14.680	1,542,574	1,327,591	1,051	854		214,984		214,984		L	12/15/2010
31787A-50-7	FINISAR CORP			7,800.000	231,582	29.690	231,582	113,998				117,584		117,584		L	05/11/2010
317923-10-0	FINISH LINE INC			6,120.000	105,203	17.190	105,203	67,451		979		28,397		28,397		L	10/14/2009
31847R-10-2	FIRST AMERICAN FINANCIAL			20,480.000	305,971	14.940	305,971	310,500	1,229	790		(4,529)		(4,529)		L	12/15/2010
31942D-10-7	FIRST CASH FINL SVCS INC			3,200.000	99,168	30.990	99,168	55,200				28,160		28,160		L	10/14/2009
31946M-10-3	FIRST CITIZENS BCSH CL A			640.000	120,992	189.050	120,992	127,842	192	264		(6,850)		(6,850)		L	12/15/2010
319829-10-7	FIRST COMMONWEALTH FINL CORP			27,960.000	197,957	7.080	197,957	177,170		776		32,520		32,520		L	12/15/2010
320209-10-9	FIRST FINL BANCORP			10,520.000	194,410	18.480	194,410	158,770	666	2,664		25,861		25,861		L	12/15/2010
32020R-10-9	FIRST FINL BANKSHARES INC			2,420.000	123,856	51.180	123,856	126,101	367	734		(2,245)		(2,245)		L	12/15/2010
320517-10-5	FIRST HORIZON NATL CORP			29,044.530	342,145	11.780	342,145	382,863				(40,719)		(40,719)		L	12/15/2010
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST			7,660.000	67,102	8.760	67,102	40,961				27,040		27,040		L	10/14/2009
320867-10-4	FIRST MIDWEST BANCORP			13,600.000	156,672	11.520	156,672	151,873	91	366		9,467		9,467		L	12/15/2010
33582V-10-8	FIRST NIAGARA FINL GRP INC			22,282.000	311,502	13.980	311,502	307,549		7,120		3,953		3,953		L	05/11/2010
33610F-10-9	FIRST POTOMAC REALTY TRUST			10,180.000	171,228	16.820	171,228	138,430		3,458		28,187		28,187		L	12/15/2010
336433-10-7	FIRST SOLAR			7,180.000	934,405	130.140	934,405	931,063				3,343		3,343		L	12/15/2010
337932-10-7	FIRSTENERGY CORP			40,220.000	1,488,944	37.020	1,488,944	1,456,083		18,601		32,862		32,862		L	12/15/2010
337915-10-2	FIRSTMERIT CORP			12,320.000	243,813	19.790	243,813	256,728		4,531		(12,916)		(12,916)		L	12/15/2010
337738-10-8	FISERV INC COM			17,720.000	1,037,683	58.560	1,037,683	944,596				93,088		93,088		L	12/15/2010
L3466T-10-4	FLAGSTONE REINSURANCE HOLDINGS SA			10,200.000	128,520	12.600	128,520	122,649		703		5,871		5,871		L	12/15/2010
Y2573F-10-2	FLEXTRONICS INTERNATIONAL		R	104,820.000	822,837	7.850	822,837	769,171				53,666		53,666		U	12/15/2010
302445-10-1	FLIR SYSTEMS INC			16,420.000	488,495	29.750	488,495	485,394				3,101		3,101		L	12/15/2010
343498-10-1	FLOWERS INDUSTRIES, INC.			10,080.000	271,253	26.910	271,253	270,223		5,184		1,030		1,030		L	12/15/2010
34354P-10-5	FLOWSERVE CORPORATION			6,480.000	772,546	119.220	772,546	728,124	1,879	3,231		44,421		44,421		L	12/15/2010
343412-10-2	FLUOR CORP			24,200.000	1,603,492	66.260	1,603,492	1,275,253	2,475	4,950		328,239		328,239		L	12/15/2010
343873-10-5	FLUSHING FINANCIAL CORP			5,680.000	79,520	14.000	79,520	63,946		2,954		15,563		15,563		L	10/14/2009
30249U-10-1	FMC TECHNLOGIES INC			16,020.000	1,424,338	88.910	1,424,338	1,094,803				329,080		329,080		L	12/15/2010
302520-10-1	FNB CORP			17,760.000	174,403	9.820	174,403	122,265		8,525		53,813		53,813		L	10/14/2009
344849-10-4	FOOT LOCKER INC			16,860.000	330,793	19.620	330,793	251,214		5,058		79,579		79,579		L	05/11/2010
345203-20-2	FORCE PROTECTION INC			8,940.000	49,259	5.510	49,259	40,192				9,068		9,068		L	05/11/2010
345370-86-0	FORD MTR C O DEL COM PAR U			394,180.000	6,618,282	16.790	6,618,282	5,162,167				1,456,115		1,456,115		L	12/15/2010
345550-10-7	FOREST CITY ENTERPRISES INC			16,480.000	275,051	16.690	275,051	251,366				23,685		23,685		L	12/15/2010
345838-10-6	FOREST LABS INC			38,277.000	1,224,098	31.980	1,224,098	1,134,161				49,072		49,072		L	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
346091-70-5	FOREST OIL CORP.			12,960.000	492,091	37.970	492,091	359,604				132,487		132,487		L	12/15/2010
346233-10-9	FORESTAR GROUP INC			6,360.000	122,748	19.300	122,748	123,901				(1,153)		(1,153)		L	12/15/2010
346375-10-8	FORMFACTOR INC			10,800.000	95,904	8.880	95,904	94,489				1,415	32,139	(30,724)		L	12/15/2010
346563-10-9	FORRESTER RESEARCH INC			2,940.000	103,753	35.290	103,753	82,223		7,920		25,555		25,555		L	12/15/2010
34959E-10-9	FORTINET INC			5,560.000	179,866	32.350	179,866	173,981				5,885		5,885		L	12/15/2010
349853-10-1	FORWARD AIR CORP			6,320.000	179,362	28.380	179,362	182,878		710		(3,516)		(3,516)		L	12/15/2010
349882-10-0	FOSSIL INC			6,420.000	452,482	70.480	452,482	248,036				186,729		186,729		L	12/15/2010
350060-10-9	FOSTER LB CO CL A			1,520.000	62,229	40.940	62,229	45,965				16,264		16,264		L	05/11/2010
H27178-10-4	FOSTER WHEELER AG		R	15,700.000	541,964	34.520	541,964	438,921				103,043		103,043		L	12/15/2010
302563-10-1	FPIC INSURANCE GROUP INC			2,621.000	96,872	36.960	96,872	101,564				(4,693)		(4,693)		L	12/15/2010
353514-10-2	FRANKLIN ELECTRIC, INC.			4,860.000	189,151	38.920	189,151	174,551		666		14,600		14,600		U	12/15/2010
354613-10-1	FRANKLIN RES INC			23,360.000	2,597,866	111.210	2,597,866	2,583,114	5,840	8,470		14,751		14,751		L	12/15/2010
35471R-10-6	FRANKLIN STREET PROPERTIES			13,440.000	191,520	14.250	191,520	177,645		3,336		13,875		13,875		L	12/15/2010
356108-10-0	FRED'S INC			11,780.000	162,093	13.760	162,093	162,838		583		(746)		(746)		L	12/15/2010
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD			62,240.000	7,474,402	120.090	7,474,402	5,092,979		90,056		2,381,423		2,381,423		L	12/15/2010
357023-10-0	FREIGHTCAR AMERICA INC			4,280.000	123,863	28.940	123,863	119,774				4,089		4,089		L	12/15/2010
G36738-10-5	FRESH DEL MONTE PRODUCE INC			7,960.000	198,602	24.950	198,602	177,057		269		21,545		21,545		L	12/15/2010
35906A-10-8	FRONTIER COMMUNICATIONS CORP			142,633.000	1,387,819	9.730	1,387,819	1,108,403		60,900		277,753		277,753		L	12/15/2010
35914P-10-5	FRONTIER OIL			11,980.000	215,760	18.010	215,760	172,392				43,368		43,368		L	05/11/2010
302941-10-9	FTI CONSULTING INC			5,600.000	208,768	37.280	208,768	226,976				(18,208)		(18,208)		L	05/11/2010
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC			2,040.000	59,935	29.380	59,935	60,211				(276)		(276)		L	12/15/2010
359694-10-6	FULLER (H.B.) CO.			9,360.000	192,067	20.520	192,067	206,318		778		(14,250)		(14,250)		L	12/15/2010
360271-10-0	FULTON FINANCIAL CORP			26,920.000	278,353	10.340	278,353	275,626	808	1,372		2,727		2,727		L	12/15/2010
36106P-10-1	FURIEX PHARMACEUTICALS INC			1,021.000	14,753	14.450	14,753	12,685				2,068		2,068		U	10/07/2009
360921-10-0	FURNITURE BRANDS			5,300.000	27,242	5.140	27,242	28,514				(1,272)	15,981	(17,253)		L	05/11/2010
36113E-10-7	FUSHI COPPERWELD INC			3,420.000	30,370	8.880	30,370	29,101				(4,241)		(4,241)		L	10/14/2009
361268-10-5	G & K SERVICES			3,860.000	119,313	30.910	119,313	81,844		1,312		22,311		22,311		L	10/14/2009
36467W-10-9	GAMESTOP C ORP NEW	CL A		18,000.000	411,840	22.880	411,840	415,249				(3,409)		(3,409)		L	05/11/2010
364730-10-1	GANNETT IN C	COM		29,860.000	450,587	15.090	450,587	498,179	1,062	2,123		(47,592)		(47,592)		L	12/15/2010
364760-10-8	GAP INC			54,884.000	1,215,132	22.140	1,215,132	1,301,188		10,964		(91,280)		(91,280)		L	12/15/2010
365558-10-5	GARDNER DENVER INC			6,100.000	419,802	68.820	419,802	312,119		831		107,683		107,683		L	12/15/2010
H2906T-10-9	GARMIN LTD			15,232.000	472,040	30.990	472,040	509,200		2,538		(42,036)		(42,036)		L	12/15/2010
366651-10-7	GARTNER GROUP INC NEW			8,720.000	289,504	33.200	289,504	171,137				132,195		132,195		L	10/14/2009
361448-10-3	GATX CORP.			6,320.000	222,970	35.280	222,970	205,518		4,234		17,451		17,451		L	12/15/2010
367905-10-6	GAYLORD ENTERTAINMENT CO NEW			3,740.000	134,416	35.940	134,416	71,316				60,551		60,551		L	10/14/2009
Y2685T-10-7	GENCO SHIPPING & TRADING LIMITED			3,620.000	52,128	14.400	52,128	76,669				(24,541)		(24,541)		L	05/11/2010
368682-10-0	GENCORP, INC.			6,820.000	35,259	5.170	35,259	39,348				(4,089)		(4,089)		L	05/11/2010
369300-10-8	GENERAL CABLE CORP			6,000.000	210,540	35.090	210,540	194,772				15,768		15,768		L	05/11/2010
369550-10-8	GENERAL DYNAMICS CORP			43,520.000	3,088,179	70.960	3,088,179	2,954,494		48,826		92,383		92,383		L	12/15/2010
369604-10-3	GENERAL EL EC CO	COM		1,391,620.000	25,452,730	18.290	25,452,730	24,610,996	194,827	233,028		841,734		841,734		L	12/15/2010
370023-10-3	GENERAL GROWTH PROPERTIES			54,820.000	848,614	15.480	848,614	827,612				21,002		21,002		L	12/15/2010
Y2693R-10-1	GENERAL MARITIME CORP			22,240.000	72,280	3.250	72,280	87,502		1,634		(15,222)	22,406	(37,628)		L	12/15/2010
370334-10-4	GENERAL MLS INC			90,480.000	3,220,183	35.590	3,220,183	3,227,565		29,187		(7,406)		(7,406)		L	12/15/2010
37045V-10-0	GENERAL MOTORS CO			68,600.000	2,528,596	36.860	2,528,596	2,340,588				188,008		188,008		L	12/15/2010
371532-10-2	GENESCO, INC.			3,160.000	118,468	37.490	118,468	80,686				31,695		31,695		L	10/14/2009
371559-10-5	GENESE WYOMING INC CL A			4,400.000	232,980	52.950	232,980	166,953				66,027		66,027		L	05/11/2010
37244E-10-7	GENON ENERGY INC			158,706.400	604,671	3.810	604,671	591,395				13,276		13,276		L	12/15/2010
37243V-10-0	GENOPTIX INC			1,900.000	36,138	19.020	36,138	32,680				3,458	23,617	(20,159)		L	05/11/2010
G3922B-10-7	GENPACT LTD			11,780.000	179,056	15.200	179,056	184,925				(8,674)		(8,674)		L	05/11/2010
36866T-10-3	GEN-PROBE INC			5,580.000	325,593	58.350	325,593	253,804				71,789		71,789		L	05/11/2010
371901-10-9	GENTEX CORP			16,800.000	496,608	29.560	496,608	367,984		3,199		128,624		128,624		L	12/15/2010
37247A-10-2	GENTIVA HEALTH SERVICES INC			3,660.000	97,356	26.600	97,356	91,633				(1,501)		(1,501)		L	10/14/2009
372460-10-5	GENUINE PARTS CO			15,180.000	779,341	51.340	779,341	655,856	5,822	11,078		123,485		123,485		L	12/15/2010
37247D-10-6	GENWORTH FINL INC			65,940.000	866,452	13.140	866,452	1,047,747				(181,295)		(181,295)		L	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
372917-10-4	GENZYME CORP.			31,140.000	2,217,168	71.200	2,217,168	2,076,777				140,391		140,391		L	12/15/2010
36159R-10-3	GEO GROUP INC			9,120.000	224,899	24.660	224,899	208,278				16,621		16,621		L	12/15/2010
37250W-10-8	GEOEYE INC			3,380.000	143,278	42.390	143,278	115,539				27,739		27,739		L	12/15/2010
373200-30-2	GEORGIA GULF CORP			5,100.000	122,706	24.060	122,706	122,574				132		132		L	12/15/2010
374163-10-3	GERON CORP			13,480.000	69,692	5.170	69,692	75,244				(5,552)		(5,552)		L	05/11/2010
374297-10-9	GETTY REALTY CORP			3,580.000	111,982	31.280	111,982	91,730	1,718	2,235		20,253		20,253		L	12/15/2010
361652-20-9	GFI GROUP INC			22,100.000	103,649	4.690	103,649	122,519		6,950		(18,870)		(18,870)		L	12/15/2010
374689-10-7	GIBRALTAR INDS INC			8,040.000	109,103	13.570	109,103	88,241				20,862	18,160	2,702		L	12/15/2010
36237H-10-1	G-III APPAREL GROUP LTD			1,900.000	66,785	35.150	66,785	55,267				11,518		11,518		L	05/11/2010
375558-10-3	GILEAD SCIENCES INC			108,744.000	3,940,883	36.240	3,940,883	4,867,670				(692,319)		(692,319)		L	12/15/2010
37637Q-10-5	GLACIER BANCORP INC			11,960.000	180,716	15.110	180,716	202,805		2,137		(22,089)		(22,089)		L	12/15/2010
377316-10-4	GLATFELTER			11,160.000	136,933	12.270	136,933	135,549		2,189		(1,217)		(1,217)		L	12/15/2010
37733W-10-5	GLAXO WELLCOME PLC SPON ADR		R	156,080.000	6,121,458	39.220	6,121,458	6,492,954	66,470	195,374		(413,609)		(413,609)		L	12/15/2010
379302-10-2	GLIMCHER REALTY TRUST			9,020.000	75,768	8.400	75,768	29,874	358	1,468		53,404		53,404		L	10/14/2009
378967-10-3	GLOBAL CASH ACCESS HLDGS INC			7,100.000	22,649	3.190	22,649	28,968					35,015	(35,015)		A	05/11/2010
G3921A-17-5	GLOBAL CROSSING LTD			4,000.000	51,680	12.920	51,680	58,015				(6,335)		(6,335)		L	05/11/2010
G39319-10-1	GLOBAL INDEMNITY PLC			2,690.000	55,011	20.450	55,011	42,226				12,505		12,505		L	10/14/2009
379336-10-0	GLOBAL INDUSTRIES LTD			22,120.000	153,292	6.930	153,292	134,778				18,513		18,513		L	12/15/2010
37940X-10-2	GLOBAL PAYMENTS INC.			9,220.000	426,056	46.210	426,056	383,011		516		43,045		43,045		L	12/15/2010
37954N-20-6	GLOBE SPECIALTY METALS			7,580.000	129,542	17.090	129,542	88,935		1,137		40,607		40,607		L	05/11/2010
38141G-10-4	GOLDMAN SA CHS GROUP INC			64,320.000	10,816,051	168.160	10,816,051	11,878,439		73,080		(6,981)		(6,981)		L	12/15/2010
382388-10-6	GOODRICH CORPORATION			16,140.000	1,421,450	88.070	1,421,450	1,237,624		10,332		183,826		183,826		L	12/15/2010
382410-40-5	GOODRICH PETROLEUM CORP			4,900.000	86,436	17.640	86,436	74,373				12,063		12,063		L	12/15/2010
382550-10-1	GOODYEAR T IRE AND RUBBER COM			28,320.000	335,592	11.850	335,592	354,613				(19,021)		(19,021)		L	12/15/2010
38259P-50-8	GOOGLE INC.			31,760.000	18,864,487	593.970	18,864,487	16,633,831				1,788,426		1,788,426		L	12/15/2010
383082-10-4	GORMAN RUPP CO			2,240.000	72,397	32.320	72,397	67,060		706		5,337		5,337		L	05/11/2010
38376A-10-3	GOVERNMENT PROPERTIES INCOME TRUST			5,760.000	154,310	26.790	154,310	154,165		2,148		145		145		L	12/15/2010
384109-10-4	GRACO, INC.			7,620.000	300,609	39.450	300,609	271,423		2,544		29,186		29,186		L	12/15/2010
384313-10-2	GRAFTECH INTERNATIONAL LTD			16,240.000	322,202	19.840	322,202	280,786				41,415		41,415		L	12/15/2010
384802-10-4	GRAINGER W W INC			5,720.000	789,989	138.110	789,989	638,149		5,659		151,840		151,840		L	12/15/2010
38526M-10-6	GRAND CANYON EDUCATION INC			2,000.000	39,180	19.590	39,180	37,018				1,160		1,160		L	10/14/2009
387328-10-7	GRANITE CONSTRUCTION INC			5,080.000	139,344	27.430	139,344	158,753	660	1,066		(19,408)		(19,408)		L	12/15/2010
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY			13,480.000	52,437	3.890	52,437	37,756				5,662		5,662		L	10/14/2009
390607-10-9	GREAT LAKES DREDGE DOCK CO			7,160.000	52,769	7.370	52,769	42,083		365		10,686		10,686		L	05/11/2010
391164-10-0	GREAT PLAINS ENERGY INC			15,980.000	309,852	19.390	309,852	297,444		10,026		9,536		9,536		L	12/15/2010
39153L-10-6	GREATBATCH INC			5,000.000	120,750	24.150	120,750	113,344				7,406		7,406		L	12/15/2010
393122-10-6	GREEN MOUNTAIN COFFEE ROASTE			14,080.000	462,669	32.860	462,669	378,117				84,552		84,552		L	12/15/2010
395259-10-4	GREENHILL CO			3,400.000	277,712	81.680	277,712	265,688		3,321		12,024		12,024		L	12/15/2010
G4095J-10-9	GREENLIGHT CAPITAL RE LTD A			5,000.000	134,050	26.810	134,050	121,453				3,316		3,316		L	12/15/2010
397624-10-7	GREIF INC.			2,520.000	155,988	61.900	155,988	138,530	1,058	2,100		17,458		17,458		L	12/15/2010
398905-10-9	GROUP 1 AUTOMOTIVE			2,920.000	121,939	41.760	121,939	88,239		292		33,700		33,700		L	05/11/2010
36238G-10-2	GSI COMERCE INC			8,500.000	197,200	23.200	197,200	177,839				(11,077)		(11,077)		L	12/15/2010
3623E0-20-9	GT SOLAR INTERNATIONAL INC			12,420.000	113,270	9.120	113,270	78,371				34,900		34,900		L	12/15/2010
401617-10-5	GUESS INC			7,420.000	351,114	47.320	351,114	321,150		14,868		29,964		29,964		L	12/15/2010
402307-10-2	GULF ISLAND FABRICATION			3,600.000	101,448	28.180	101,448	86,396		76		10,694		10,694		L	12/15/2010
402635-30-4	GULFPORT ENERGY CORP			3,540.000	76,641	21.650	76,641	30,936				36,108		36,108		L	10/14/2009
093671-10-5	H&R BLOCK INC			36,980.000	440,432	11.910	440,432	639,604	5,307	10,614		(199,172)		(199,172)		L	12/15/2010
405024-10-0	HAEMONETICS CORP			3,020.000	190,804	63.180	190,804	174,620				16,184		16,184		L	12/15/2010
405217-10-0	HAIN CELESTIAL GROUP INC			4,680.000	126,641	27.060	126,641	94,277				32,364		32,364		L	05/11/2010
406216-10-1	HALLIBURTON CO			118,020.000	4,818,757	40.830	4,818,757	3,653,063		16,520		1,165,693		1,165,693		L	12/15/2010
40637H-10-9	HALOZYME THERAPEUTICS INC			9,400.000	74,448	7.920	74,448	72,725				1,723		1,723		L	05/11/2010
410120-10-9	HANCOCK HLDG CO			4,540.000	158,264	34.860	158,264	179,406		2,477		(21,141)		(21,141)		L	12/15/2010
410345-10-2	HANESBRANDS, INC			12,660.000	321,564	25.400	321,564	350,372				(28,808)		(28,808)		L	12/15/2010
41043F-20-8	HANGER ORTHOPEDIC GROUP			4,080.000	86,455	21.190	86,455	58,192				30,029		30,029		L	10/14/2009

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
410867-10-5	HANOVER INS GROUP INC CO			5,060.000	236,403	46.720	236,403	223,200		3,795		13,203		13,203		L	05/11/2010
411310-10-5	HANSEN NATURAL CORP.			20,700.000	1,082,196	52.280	1,082,196	951,734				130,462		130,462		L	12/15/2010
41145W-10-9	HARBIN ELECTRIC INC		R	2,420.000	41,987	17.350	41,987	51,047				(9,060)		(9,060)		L	05/11/2010
412822-10-8	HARLEY DAVIDSON INC			32,400.000	1,123,308	34.670	1,123,308	1,091,571		8,844		31,737		31,737		L	12/15/2010
412824-10-4	HARLEYSVILLE GROUP INC			2,020.000	74,215	36.740	74,215	65,847		5,020		8,368		8,368		L	05/11/2010
413086-10-9	HARMAN INTERNATIONAL			8,908.000	412,440	46.300	412,440	354,463				54,674		54,674		L	12/15/2010
413160-10-2	HARMONIC LIGHTWAVES INC.			11,600.000	99,412	8.570	99,412	64,293				35,119		35,119		L	05/11/2010
413875-10-5	HARRIS CORP.			15,361.000	695,853	45.300	695,853	723,625		7,630		(27,782)		(27,782)		L	12/15/2010
415864-10-7	HARSCO CORP.			18,460.000	522,787	28.320	522,787	508,404		3,141		14,384		14,384		L	12/15/2010
416196-10-3	HARTE HANKS COMMUNICATIONS			5,400.000	68,958	12.770	68,958	78,598		1,215		(9,640)		(9,640)		L	05/11/2010
416515-10-4	HARTFORD FINANCIAL SVCS GRP			46,380.000	1,228,606	26.490	1,228,606	1,221,330	2,319	5,064		7,726		7,726		L	05/11/2010
41754V-10-3	HARVEST NATURAL RESOURCES IN			5,040.000	61,337	12.170	61,337	41,347				19,990		19,990		L	05/11/2010
418056-10-7	HASBRO INC COM			18,080.000	853,014	47.180	853,014	791,494		3,750		61,521		61,521		L	12/15/2010
41902R-10-3	HATTERAS FINANCIAL CORP			4,180.000	126,529	30.270	126,529	111,549	4,180	8,228		14,980		14,980		L	12/15/2010
419596-10-1	HAVERTY FURNITURE			7,900.000	102,542	12.980	102,542	102,593		256		(2,340)		(2,340)		L	12/15/2010
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.			12,680.000	288,977	22.790	288,977	285,696		8,649		3,282		3,282		L	12/15/2010
420877-20-1	HAYN INTERNATIONAL			1,580.000	66,091	41.830	66,091	57,005		948		9,087		9,087		L	05/11/2010
404132-10-2	HCC INSURANCE HOLDINGS INC			11,860.000	343,228	28.940	343,228	310,898	1,720	3,321		32,330		32,330		L	05/11/2010
40414L-10-9	HCP INC COM			40,960.000	1,506,918	36.790	1,506,918	1,411,051		14,638		95,868		95,868		L	12/15/2010
42210P-10-2	HEADWATERS INC			8,860.000	40,579	4.580	40,579	40,367				(17,188)		(17,188)		L	10/14/2009
42217K-10-6	HEALTH CAR E REIT INC COM			17,560.000	836,558	47.640	836,558	787,142		9,453		49,416		49,416		L	12/15/2010
421933-10-2	HEALTH MANAGEMENT A			32,940.000	314,248	9.540	314,248	307,208				7,040		7,040		L	12/15/2010
42222G-10-8	HEALTH NET INC			11,600.000	316,564	27.290	316,564	275,384				41,180		41,180		L	05/11/2010
421946-10-4	HEALTHCARE REALTY TRUST INC			9,000.000	190,530	21.170	190,530	208,961		5,778		(18,431)		(18,431)		L	12/15/2010
421906-10-8	HEALTHCARE SERVICES GROUP INC			9,470.000	154,077	16.270	154,077	141,363		2,007		12,714		12,714		L	12/15/2010
421924-30-9	HEALTHSOUTH CORP			12,660.000	262,189	20.710	262,189	261,511				677		677		L	12/15/2010
42224N-10-1	HEALTHSPRING INC			6,320.000	167,670	26.530	167,670	87,021				56,374		56,374		L	10/14/2009
422245-10-0	HEALTHWAYS INC			9,020.000	100,663	11.160	100,663	119,479				(18,816)		(18,816)		L	12/15/2010
422347-10-4	HEARTLAND EXPRESS INC			6,420.000	102,848	16.020	102,848	104,391		6,805		(1,543)		(1,543)		L	05/11/2010
42235N-10-8	HEARTLAND PAYMENT SYSTEMS INC			7,580.000	116,884	15.420	116,884	115,393		134		4,945		4,945		L	12/15/2010
422680-10-8	HECKMANN CORP			35,940.000	180,778	5.030	180,778	160,354				11,939		11,939		L	12/15/2010
422704-10-6	HECLA MINING CO.			33,380.000	375,859	11.260	375,859	239,416				136,443		136,443		L	12/15/2010
422806-10-9	HEICO CORP			1,270.000	64,808	51.030	64,808	41,680		76		19,769		19,769		L	10/14/2009
422806-20-8	HEICO CORP CL A			2,080.000	77,626	37.320	77,626	65,870		125		11,756		11,756		L	05/11/2010
422819-10-2	HEIDRICK & STRUGGLES			2,500.000	71,625	28.650	71,625	61,227		1,300		(6,475)		(6,475)		L	10/14/2009
G4388N-10-6	HELEN OF TROY LTD			4,140.000	123,124	29.740	123,124	110,421				12,703		12,703		L	12/15/2010
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP			16,300.000	197,882	12.140	197,882	229,186				(31,304)		(31,304)		L	12/15/2010
423452-10-1	HELMERICH & PAYNE, INC.			10,540.000	510,979	48.480	510,979	435,673		454		75,053		75,053		L	12/15/2010
426281-10-1	HENRY JACK & ASSOCIATES			8,500.000	247,775	29.150	247,775	214,793		2,326		32,982		32,982		L	12/15/2010
G4412G-10-1	HERBALIFE LTD			7,300.000	499,101	68.370	499,101	354,770		3,330		144,331		144,331		L	12/15/2010
427093-10-9	HERCULES OFFSHORE INC			15,280.000	52,869	3.460	52,869	50,175				2,694		2,694		L	05/11/2010
427096-50-8	HERCULES TECHNOLOGY GROWTH			13,880.000	143,797	10.360	143,797	138,210		2,112		5,587		5,587		L	12/15/2010
427825-10-4	HERSHA HOSPITALITY TRUST			26,360.000	173,976	6.600	173,976	132,146	1,318	1,494		42,831		42,831		L	12/15/2010
427866-10-8	HERSHEY COMPANY			23,140.000	1,091,051	47.150	1,091,051	1,077,412		12,198		13,639		13,639		L	12/15/2010
42805T-10-5	HERTZ GLOBAL HOLDINGS INC			29,940.000	433,831	14.490	433,831	404,808				29,022		29,022		L	12/15/2010
42809H-10-7	HESS CORP			38,405.000	2,939,519	76.540	2,939,519	2,240,791	3,841	14,728		616,016		616,016		L	12/23/2009
428236-10-3	HEWLETT-PACKARD CO			303,011.000	12,756,763	42.100	12,756,763	14,069,088		101,620		(2,355,839)		(2,355,839)		L	12/15/2010
428291-10-8	HEXCEL CORP.			12,920.000	233,723	18.090	233,723	213,980				19,742		19,742		L	12/15/2010
42833L-10-8	HHGREGG INC			2,340.000	49,023	20.950	49,023	65,134				(16,111)		(16,111)		L	05/11/2010
428567-10-1	HIBBETT SPORTS INC			3,140.000	115,866	36.900	115,866	61,766				46,817		46,817		L	10/14/2009
431284-10-8	HIGHWOODS PROPERTIES			7,660.000	243,971	31.850	243,971	249,663		9,349		(5,692)		(5,692)		L	05/11/2010
431475-10-2	HILL ROM HOLDINGS INC			7,640.000	300,787	39.370	300,787	248,225		2,091		52,562		52,562		L	12/15/2010
431571-10-8	HILLENBRAND INC			8,260.000	171,891	20.810	171,891	198,839		3,797		(26,949)		(26,949)		L	12/15/2010
432748-10-1	HILLTOP HOLDINGS INC			11,940.000	118,445	9.920	118,445	127,812				(9,368)		(9,368)		L	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
43365Y-10-4	HITTITE MICROWAVE CORP			2,700.000	164,808	61.040	164,808	101,075				54,783		54,783		L	10/14/2009
423074-10-3	HJ HEINZ CO			56,140.000	2,776,684	49.460	2,776,684	2,624,932	25,263	19,191		151,631		151,631		L	12/15/2010
40425J-10-1	HMS HLDGS CORP			3,640.000	235,763	64.770	235,763	162,918				47,571		47,571		L	12/15/2010
404251-10-0	HNI CORP			7,040.000	219,648	31.200	219,648	214,528		2,670		5,120		5,120		L	12/15/2010
435758-30-5	HOLLY CORP			8,320.000	339,206	40.770	339,206	249,450	1,248	1,974		91,477		91,477		L	12/15/2010
436440-10-1	HOLOGIC, INC.			30,280.000	569,870	18.820	569,870	500,573				69,296		69,296		L	12/15/2010
436893-20-0	HOME BANCSHARES INC			4,690.000	103,321	22.030	103,321	110,844		226		(7,524)		(7,524)		L	12/15/2010
437076-10-2	HOME DEPOT INC			215,420.000	7,552,625	35.060	7,552,625	6,338,525		155,708		1,157,552		1,157,552		L	12/15/2010
437306-10-3	HOME PROPERTIES INC			3,200.000	177,568	55.490	177,568	158,608		5,568		18,960		18,960		L	05/11/2010
438516-10-6	HONEYWELL INTERNATIONAL INC			98,760.000	5,250,082	53.160	5,250,082	4,341,759		44,734		907,928		907,928		L	12/15/2010
440327-10-4	HORACE MANN EDUCATORS			4,920.000	88,757	18.040	88,757	80,115		1,328		8,642		8,642		L	05/11/2010
440452-10-0	HORMEL FOODS CORP			12,260.000	628,448	51.260	628,448	589,072		1,050		39,375		39,375		L	12/15/2010
440543-10-6	HORNBECK OFFSHORE SERVICES INC			3,140.000	65,563	20.880	65,563	69,827				(4,264)		(4,264)		L	05/11/2010
440694-30-5	HORSEHEAD HOLDING CORP			10,480.000	136,659	13.040	136,659	121,158				15,501		15,501		L	12/15/2010
441060-10-0	HOSPIRA INC.			21,360.000	1,189,538	55.690	1,189,538	1,157,575				31,963		31,963		L	12/15/2010
44106M-10-2	HOSPITALITY PROPERTY TRUST			14,900.000	343,296	23.040	343,296	367,793		11,646		(24,497)		(24,497)		L	12/15/2010
44107P-10-4	HOST HOTELS & RESORTS INC			82,120.000	1,467,484	17.870	1,467,484	1,185,618	821	633		281,867		281,867		L	12/15/2010
441339-10-8	HOT TOPIC			6,020.000	37,745	6.270	37,745	41,926		843		(4,181)		(4,181)		L	05/11/2010
442487-20-3	HOVNANIAN ENTRPRS INC- CL A			6,320.000	25,849	4.090	25,849	23,258				2,591	23,237	(20,646)		L	05/11/2010
404303-10-9	HSN INC DE L COM			4,780.000	146,459	30.640	146,459	79,241				49,951		49,951		L	10/14/2009
443320-10-6	HUB GROUP INC			4,640.000	163,050	35.140	163,050	119,107				38,558		38,558		L	10/14/2009
443510-20-1	HUBBELL, INC. CLASS B			7,000.000	420,910	60.130	420,910	339,782	2,520	4,046		81,128		81,128		L	12/15/2010
443683-10-7	HUDSON CITY BANCORP			59,680.000	760,323	12.740	760,323	767,387		14,316		(7,064)		(7,064)		L	12/15/2010
444903-10-8	HUMAN GENOME SCIENCES INC			42,940.000	1,025,837	23.890	1,025,837	969,523				(174,100)		(174,100)		L	12/15/2010
444859-10-2	HUMANA INC COM			24,340.000	1,332,372	54.740	1,332,372	1,242,817				89,555		89,555		L	12/15/2010
445658-10-7	HUNT TRANSPORT SVC			7,640.000	311,788	40.810	311,788	283,067		1,152		28,721		28,721		L	12/15/2010
446150-10-4	HUNTINGTON BANCSHARES INC			84,980.000	583,813	6.870	583,813	550,162	850	1,594		33,650		33,650		L	12/15/2010
447011-10-7	HUNTSMAN			24,620.000	384,318	15.610	384,318	286,453		5,540		97,832		97,832		L	12/15/2010
447462-10-2	HURON CONSULTING GR INC			3,460.000	91,517	26.450	91,517	81,162				10,355		10,355		L	12/15/2010
44919P-50-8	IAC/INTERACTIVE CORP			8,700.000	249,690	28.700	249,690	188,997				60,693		60,693		L	05/11/2010
450828-10-8	IBERIABANK CORP			2,700.000	159,651	59.130	159,651	122,548	918	3,672		14,364		14,364		L	10/14/2009
44925C-10-3	ICF INTERNATIONAL INC			2,380.000	61,214	25.720	61,214	54,349				6,865		6,865		L	05/11/2010
451055-10-7	ICONIX BRAND GROUP INC			11,040.000	213,182	19.310	213,182	202,125				11,058		11,058		L	12/15/2010
44930G-10-7	ICU MEDICAL			2,000.000	73,000	36.500	73,000	68,463				4,537		4,537		L	05/11/2010
451107-10-6	IDACORP INC			4,960.000	183,421	36.980	183,421	143,556		5,952		24,949		24,949		L	10/14/2009
45167R-10-4	IDEX CORP			9,460.000	370,075	39.120	370,075	318,510		2,544		51,565		51,565		L	12/15/2010
45168D-10-4	IDEXX LABS CORP			6,580.000	455,468	69.220	455,468	436,764				18,703		18,703		L	12/15/2010
45169U-10-5	IGATE CORP			4,440.000	87,512	19.710	87,512	41,304		1,087		40,273		40,273		L	12/15/2010
451734-10-7	IHS INC CL A			5,200.000	418,028	80.390	418,028	336,906				81,122		81,122		L	12/15/2010
902104-10-8	II VI INC			4,340.000	201,202	46.360	201,202	168,789				32,414		32,414		L	12/15/2010
452308-10-9	ILLINOIS TOOL WKS INC			55,520.000	2,964,768	53.400	2,964,768	2,787,154	18,877	29,055		177,614		177,614		L	12/15/2010
452327-10-9	ILLUMINA INC			15,900.000	1,007,106	63.340	1,007,106	797,020				210,086		210,086		L	12/15/2010
45245A-10-7	IMATION CORP			5,640.000	58,148	10.310	58,148	54,491				8,968		8,968		L	10/14/2009
452526-10-6	IMMUCOR INC			9,460.000	187,592	19.830	187,592	176,457				(3,921)		(3,921)		L	12/15/2010
45253H-10-1	IMMUNOGEN INC			7,300.000	67,598	9.260	67,598	45,771				21,827	20,670	1,157		L	05/11/2010
45256B-10-1	IMPAX LABORATORIES			8,780.000	176,566	20.110	176,566	171,745				4,821		4,821		L	12/15/2010
45337C-10-2	INCYTE CORPORATION			12,620.000	208,987	16.560	208,987	80,502				94,019		94,019		L	10/14/2009
453836-10-8	INDEPENDENT BANK CORP MA			4,400.000	119,020	27.050	119,020	116,562	792	828		2,458		2,458		L	12/15/2010
45667G-10-3	INFINERA CORP			11,000.000	113,630	10.330	113,630	90,639				22,991		22,991		U	05/11/2010
456652-10-3	INFINITY PROPERTY & CASUALTY CORP			1,560.000	96,408	61.800	96,408	72,469		655		23,939		23,939		L	05/11/2010
45666Q-10-2	INFORMATICA CORP			10,260.000	451,748	44.030	451,748	266,811				184,937		184,937		L	12/15/2010
45678T-30-0	INFOSPACE INC			5,280.000	43,824	8.300	43,824	41,281				(1,426)		(1,426)		L	10/14/2009
G47791-10-1	INGERSOLL-RAND PLC			40,460.000	1,905,261	47.090	1,905,261	1,597,578		7,069		307,684		307,684		L	12/15/2010
457153-10-4	INGRAM MICRO			15,140.000	289,023	19.090	289,023	275,192				13,830		13,830		L	05/11/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
457461-20-0	INLAND REAL ESTATE CORP			23,760.000	209,088	8.800	209,088	197,810	1,129	6,351		12,724		12,724		L	12/15/2010
45774N-10-8	INNOPHOS HOLDINGS INC			2,480.000	89,478	36.080	89,478	51,745		1,686		32,463		32,463		L	10/14/2009
45768S-10-5	INNOSPEC INC		R	3,200.000	65,280	20.400	65,280	44,175				21,105		21,105		L	05/11/2010
45765U-10-3	INSIGHT ENTERPRISES INC			7,340.000	96,594	13.160	96,594	110,341				(13,746)		(13,746)		L	12/15/2010
457667-10-3	INSITUFORM TECHNOLOGIES CL A			5,760.000	152,698	26.510	152,698	121,068				16,047		16,047		L	12/15/2010
457733-10-3	INSPIRE PHARMACEUTICALS INC			10,000.000	84,000	8.400	84,000	53,880				28,800		28,800		L	10/14/2009
45784P-10-1	INSULET CORP			7,080.000	109,740	15.500	109,740	90,855				6,654		6,654		L	12/15/2010
457985-20-8	INTEGRA LIFE SCIENCES			3,400.000	160,820	47.300	160,820	123,118				25,987		25,987		L	12/15/2010
458118-10-6	INTEGRATED DEVISE TECHNOLOGY			19,380.000	129,071	6.660	129,071	115,082				13,988		13,988		L	05/11/2010
45822P-10-5	INTEGRYS E NERGY GROUP INC COM			9,340.000	453,083	48.510	453,083	453,081		12,702		3		3		L	08/13/2010
458140-10-0	INTEL CORP			718,698.000	15,114,219	21.030	15,114,219	14,548,330		309,143		428,302		428,302		L	12/15/2010
45841N-10-7	INTERACTIVE BKRS GRP A			4,820.000	85,892	17.820	85,892	81,658		8,628		4,234		4,234		L	05/11/2010
45865V-10-0	INTERCONTINENTALEXC			7,686.000	915,787	119.150	915,787	804,680				106,871		106,871		L	12/15/2010
45867G-10-1	INTERDIGITAL INC			4,880.000	203,203	41.640	203,203	117,671				73,688		73,688		L	10/14/2009
458665-10-6	INTERFACE INC			6,380.000	99,847	15.650	99,847	55,636		271		46,829		46,829		L	10/14/2009
458743-10-1	INTERLINE BRANDS INC			4,860.000	110,662	22.770	110,662	80,368				26,730		26,730		L	10/14/2009
458786-10-0	INTERMEC INC			11,560.000	146,350	12.660	146,350	143,148				3,201		3,201		L	12/15/2010
45884X-10-3	INTERMUNE INC			5,300.000	192,920	36.400	192,920	72,717				123,808		123,808		L	10/14/2009
45885A-30-0	INTERNAP NETWORK SERVICES			7,700.000	46,816	6.080	46,816	25,360				10,626		10,626		L	10/14/2009
459044-10-3	INTERNATIONAL BANCSHARES CRP			9,200.000	184,276	20.030	184,276	163,302		2,182		7,980		7,980		L	12/15/2010
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP			164,620.000	24,159,631	146.760	24,159,631	21,499,865		89,908		2,659,766		2,659,766		L	12/15/2010
45928H-10-6	INTERNATIONAL COAL GRP INC			16,240.000	125,698	7.740	125,698	72,705				52,993		52,993		L	05/11/2010
460146-10-3	INTERNATIONAL PAPER CO			56,440.000	1,537,426	27.240	1,537,426	1,401,319		16,515		136,107		136,107		L	12/15/2010
460254-10-5	INTERNATIONAL RECTIFIER CORP			9,100.000	270,179	29.690	270,179	211,560				58,619		58,619		L	12/15/2010
460335-20-1	INTERNATIONAL SPEEDWAY			5,040.000	131,897	26.170	131,897	141,305		538		(9,409)		(9,409)		L	12/15/2010
46059C-20-5	INTERNET CAPITAL GROUP INC			5,180.000	73,660	14.220	73,660	48,251				25,409		25,409		L	05/11/2010
460690-10-0	INTERPUBLIC GROUP OF COS INC			64,865.000	688,866	10.620	688,866	589,535				99,329		99,329		L	12/15/2010
46069S-10-9	INTERSIL CORP			13,300.000	203,091	15.270	203,091	190,698		3,192		12,393		12,393		L	05/11/2010
46113M-10-8	INTERVAL LEISURE GROUP			4,760.000	76,826	16.140	76,826	68,301				8,526		8,526		L	05/11/2010
461148-10-8	INTEVAC INC			2,960.000	41,470	14.010	41,470	40,210				1,259		1,259		L	05/11/2010
46121Y-10-2	INTREPID POTASH INC			7,480.000	278,929	37.290	278,929	193,377				77,326		77,326		L	05/11/2010
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM			9,540.000	530,329	55.590	530,329	445,535	2,576	2,435		84,794		84,794		L	12/15/2010
461202-10-3	INTUIT INC.			37,400.000	1,843,820	49.300	1,843,820	1,517,298				326,432		326,432		L	12/15/2010
46120E-60-2	INTUITIVE SURGICAL INC			5,040.000	1,299,060	257.750	1,299,060	1,525,580				(226,520)		(226,520)		L	12/15/2010
461203-10-1	INVACARE CORP			5,420.000	163,467	30.160	163,467	133,297		189		20,365		20,365		L	12/15/2010
46145F-10-5	INVESTMENT TECHNOLOGY GROUP			10,180.000	166,647	16.370	166,647	168,578				(1,931)		(1,931)		L	12/15/2010
46146P-10-2	INVESTORS BANCORP INC			9,940.000	130,413	13.120	130,413	116,570				13,928		13,928		L	12/15/2010
461730-10-3	INVESTORS REAL ESTATE TRUST			20,260.000	181,732	8.970	181,732	171,773	3,475	6,725		1,751		1,751		L	12/15/2010
462044-10-8	ION GEOPHYSICAL CORP			19,140.000	162,307	8.480	162,307	100,034				35,530		35,530		L	12/15/2010
44984A-10-5	IPC THE HOSPITALIST CO			3,120.000	121,711	39.010	121,711	102,799				18,912		18,912		L	12/15/2010
44980X-10-9	IPG PHOTONICS CORP			3,920.000	123,950	31.620	123,950	86,700				37,251		37,251		L	12/15/2010
462726-10-0	IROBOT			3,980.000	99,022	24.880	99,022	66,752				18,821		18,821		L	12/15/2010
462846-10-6	IRON MTN INC PA			22,620.000	565,726	25.010	565,726	561,748	4,241	2,371		3,978		3,978		L	12/15/2010
464286-40-0	ISHARES MSCI BRAZIL		R	358,400.000	27,740,160	77.400	27,740,160	20,417,831	71,100	974,798		999,936		999,936		L	09/15/2009
464286-50-9	ISHARES MSCI CANADA ETF		I	95,583.000	2,963,073	31.000	2,963,073	2,669,114		37,339		293,959		293,959		L	12/27/2010
464287-46-5	ISHARES MSCI EAFE INDEX FUND			511,569.000	29,788,663	58.230	29,788,663	27,523,634		446,289		2,311,768		2,311,768		L	12/27/2010
464287-23-4	ISHARES MSCI EMERGING MKT INDEX TRADED			2,805,665.000	133,605,767	47.620	133,605,767	114,227,414	70,484	1,776,070		17,170,670		17,170,670		L	11/18/2009
464286-83-0	ISHARES MSCI MALAYSIA		R	217,190.000	3,123,192	14.380	3,123,192	1,977,642		75,007		816,634		816,634		L	07/16/2009
464286-77-2	ISHARES MSCI SOUTH KOREA		R	193,321.000	11,829,312	61.190	11,829,312	8,134,678		85,396		2,619,500		2,619,500		L	09/15/2009
464286-73-1	ISHARES MSCI TAIWAN INDEX ETF		R	362,100.000	5,656,002	15.620	5,656,002	3,900,179		104,989		959,565		959,565		L	05/05/2009
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND			135,967.000	10,636,698	78.230	10,636,698	9,245,583		63,793		1,391,116		1,391,116		L	12/30/2010
464330-10-9	ISIS PHARMACEUTICALS INC			101,640.000	1,028,597	10.120	1,028,597	853,776				402,521	488,420	(85,899)		L	05/11/2010
45031U-10-1	ISTAR FINANCIAL			11,400.000	89,148	7.820	89,148	32,963				59,964		59,964		L	10/14/2009
465685-10-5	ITC HOLDINGS			5,880.000	364,442	61.980	364,442	315,406		5,108		49,036		49,036		L	12/15/2010

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
465741-10-6	ITRON INC			5,000.000	277,250	55.450	277,250	362,573				(85,323)		(85,323)		L	12/15/2010
450911-10-2	ITT CORP			20,720.000	1,079,719	52.110	1,079,719	1,086,179	4,420	8,840		(6,460)		(6,460)		L	12/15/2010
45068B-10-9	ITT EDUCATIONAL SVCS INC			9,089.000	578,878	63.690	578,878	599,841				(32,176)	110,181	(142,357)		L	12/15/2010
466032-10-9	J & J SNACK FOODS CORP.			2,980.000	143,755	48.240	143,755	141,725	228	417		2,031		2,031		L	12/15/2010
46612H-40-2	J CREW GROUP INC			7,540.000	325,276	43.140	325,276	350,399				(25,123)		(25,123)		L	12/15/2010
708160-10-6	J.C. PENNEY CO. INC.			29,240.000	944,744	32.310	944,744	886,338		8,064		58,406		58,406		L	12/15/2010
46626E-20-5	J2 GLOBAL COMMUNICATIONS INC			5,640.000	163,278	28.950	163,278	122,431				48,504		48,504		L	10/14/2009
466313-10-3	JABIL CIRC UIT INC COM			24,000.000	482,160	20.090	482,160	377,091		4,074		105,069		105,069		L	12/15/2010
466367-10-9	JACK IN THE BOX INC			6,560.000	138,613	21.130	138,613	150,456				(11,843)		(11,843)		L	05/11/2010
469814-10-7	JACOBS ENGINEERING GROUP INC			15,440.000	707,924	45.850	707,924	605,582				113,338		113,338		L	12/15/2010
47012E-10-6	JAKKS PACIFIC			7,080.000	128,998	18.220	128,998	121,507				7,490		7,490		L	12/15/2010
470355-20-7	JAMES RIVER COAL CO			3,440.000	87,135	25.330	87,135	63,292				23,843		23,843		L	05/11/2010
47102X-10-5	JANUS CAP GROUP INC			24,860.000	322,434	12.970	322,434	318,494		837		3,940		3,940		L	12/15/2010
471109-10-8	JARDEN CORP			11,040.000	340,805	30.870	340,805	321,163	911	1,587		19,641		19,641		L	12/15/2010
46612K-10-8	JDA SOFTWARE GROUP INC			5,540.000	155,120	28.000	155,120	153,260				1,860		1,860		L	12/15/2010
46612J-50-7	JDS UNIPHA SE CORP COM PAR 0			23,780.000	344,334	14.480	344,334	283,933				60,401		60,401		L	05/11/2010
472319-10-2	JEFFERIES GROUP INC NEW			21,240.000	565,621	26.630	565,621	519,668		1,146		45,953		45,953		L	12/15/2010
47758P-30-7	JO-ANN STORES			2,920.000	175,842	60.220	175,842	90,589				70,022		70,022		L	10/14/2009
477839-10-4	JOHN BEAN TECH			3,800.000	76,494	20.130	76,494	66,988		798		9,506		9,506		L	05/11/2010
478160-10-4	JOHNSON & JOHNSON			366,147.000	22,646,192	61.850	22,646,192	23,325,343		485,562		(831,970)		(831,970)		L	12/15/2010
478366-10-7	JOHNSON CONTROLS INC			87,920.000	3,358,544	38.200	3,358,544	2,617,278	11,226	9,121		741,266		741,266		L	12/15/2010
480200-10-7	JONES LANG LASALLE INC.			5,280.000	443,098	83.920	443,098	421,350		876		21,748		21,748		L	12/15/2010
480838-10-1	JOS A BANK CLOTHIERS INC			2,910.000	117,331	40.320	117,331	122,400				(5,069)		(5,069)		L	05/11/2010
481165-10-8	JOY GLOBAL INC			12,700.000	1,101,725	86.750	1,101,725	800,470		3,532		301,255		301,255		L	12/15/2010
46625H-10-0	JP MORGAN CHASE & CO			514,633.000	21,830,732	42.420	21,830,732	17,566,376		83,367		493,845		493,845		L	12/15/2010
48203R-10-4	JUNIPER NETWORKS INC			87,760.000	3,240,099	36.920	3,240,099	2,280,624				851,277		851,277		L	12/15/2010
48273U-10-2	K12			2,820.000	80,821	28.660	80,821	54,180				23,660		23,660		L	10/14/2009
483007-70-4	KAISER ALUMINUM CORP			1,940.000	97,175	50.090	97,175	72,976		931		24,199		24,199		L	05/11/2010
483548-10-3	KAMAN CORP			3,280.000	95,350	29.070	95,350	74,188	459	1,837		19,614		19,614		L	10/14/2009
485170-30-2	KANSAS CITY SOUTHERN			12,200.000	583,892	47.860	583,892	489,635				94,257		94,257		L	12/15/2010
48562P-10-3	KAPSTONE PAPER AND PACKAGING CORP			6,360.000	97,308	15.300	97,308	80,078				17,230		17,230		L	12/15/2010
486587-10-8	KAYDON CORPORATION			5,420.000	220,702	40.720	220,702	222,358	699	1,362		(1,656)		(1,656)		L	12/15/2010
48666K-10-9	KB HOME COM			9,700.000	130,853	13.490	130,853	109,901		1,213		20,952	62,973	(42,021)		L	05/11/2010
48242W-10-6	KBR INC			20,220.000	616,103	30.470	616,103	483,294	865	865		132,809		132,809		L	12/15/2010
487836-10-8	KELLOGG CO.			40,180.000	2,052,394	51.080	2,052,394	2,158,105		38,160		(105,710)		(105,710)		L	12/15/2010
488152-20-8	KELLY SERVICES INC. CLASS A			4,360.000	81,968	18.800	81,968	56,619				29,953		29,953		L	10/14/2009
488879-10-7	KENEXA CORP			2,960.000	64,498	21.790	64,498	45,729				18,770		18,770		L	05/11/2010
489170-10-0	KENNAMETAL, INC.			9,200.000	363,032	39.460	363,032	279,059		2,294		83,639		83,639		L	05/11/2010
492914-10-6	KEY ENERGY SERVICES INC			19,460.000	252,591	12.980	252,591	186,574				68,119		68,119		L	12/15/2010
493267-10-8	KEYCORP NEW COM			116,880.000	1,034,388	8.850	1,034,388	969,349		2,629		65,039		65,039		L	12/15/2010
493732-10-1	KFORCE INC			4,440.000	71,839	16.180	71,839	50,762				16,339		16,339		L	10/14/2009
49427F-10-8	KILROY REALTY CORPORATION			5,780.000	210,797	36.470	210,797	152,584	994	5,521		35,692		35,692		L	10/14/2009
494368-10-3	KIMBERLY-CLARK CORP			71,080.000	4,480,883	63.040	4,480,883	4,571,288	43,098	71,898		(623)	95,887	(96,510)		L	12/15/2010
49446R-10-9	KIMCO REALTY CORP			54,640.000	985,706	18.040	985,706	832,725	9,835	(34,971)		152,980		152,980		L	12/15/2010
494580-10-3	KINDRED HEALTHCARE INC			8,280.000	152,104	18.370	152,104	143,956				8,147		8,147		L	12/15/2010
49460W-20-8	KINETIC CONCEPTS			7,886.000	330,266	41.880	330,266	328,073				1,365		1,365		L	12/15/2010
495582-10-8	KING PHARM ACEUTICALS INC COM			31,619.000	444,247	14.050	444,247	317,147				126,046		126,046		L	12/15/2010
497266-10-6	KIRBY CORP			6,380.000	281,039	44.050	281,039	264,768				16,271		16,271		L	12/15/2010
49803T-10-2	KITE REALTY GROUP TRUST			10,280.000	55,615	5.410	55,615	42,094		1,462		14,780		14,780		L	10/14/2009
482480-10-0	KLA TENCOR CORP			18,940.000	731,842	38.640	731,842	644,699		9,764		87,143		87,143		L	12/15/2010
499005-10-6	KNIGHT CAPITAL GROUP INC			10,000.000	137,900	13.790	137,900	150,112				(12,212)		(12,212)		L	05/11/2010
499064-10-3	KNIGHT TRANSPORTATION INC			7,220.000	137,180	19.000	137,180	132,959		7,076		(2,094)		(2,094)		L	10/14/2009
498904-20-0	KNOLL INC			5,600.000	93,688	16.730	93,688	74,597		574		19,376		19,376		L	05/11/2010
499183-80-4	KNOLOGY INC			4,860.000	75,962	15.630	75,962	53,108				22,745		22,745		L	10/14/2009

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
500150-10-0	KODIAK OIL AND GAS GROUP			25,900.000	170,940	6.600	170,940	118,898				52,042		52,042		L	12/15/2010
500255-10-4	KOHLS CORP			36,880.000	2,004,059	54.340	2,004,059	2,080,282				(76,223)		(76,223)		L	12/15/2010
500600-10-1	KOPIN CORP			22,460.000	93,434	4.160	93,434	95,616				(2,182)		(2,182)		L	12/15/2010
50060P-10-6	KOPPERS CO.			5,420.000	193,928	35.780	193,928	179,663	506	1,012		14,264		14,264		L	12/15/2010
500643-20-0	KORN/FERRY INTERNATIONAL			6,220.000	143,744	23.110	143,744	85,820				41,114		41,114		L	10/14/2009
50075N-10-4	KRAFT FOOD S INC CL A			235,640.000	7,425,016	31.510	7,425,016	7,134,785	68,336	83,636		290,231		290,231		L	12/15/2010
501044-10-1	KROGER CO			81,700.000	1,826,812	22.360	1,826,812	1,805,058		18,358		21,754		21,754		L	12/15/2010
482686-10-2	K-SWISS INC			10,380.000	129,439	12.470	129,439	116,139				9,847		9,847		L	12/15/2010
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.			8,480.000	61,056	7.200	61,056	63,194				(2,138)		(2,138)		L	05/11/2010
482423-10-0	KWB INC			6,120.000	170,870	27.920	170,870	162,495		4,026		8,375		8,375		L	12/15/2010
50212A-10-6	L 1 IDENTITY SOLUTIONS INC			11,280.000	134,345	11.910	134,345	75,705				49,858		49,858		L	10/14/2009
502424-10-4	L-3 COMMUNICATIONS			14,844.000	1,046,354	70.490	1,046,354	1,108,085		18,086		(184,363)		(184,363)		L	12/15/2010
50540R-40-9	LABORATORY CORP AMER HLDGS			14,443.000	1,269,829	87.920	1,269,829	1,157,572				112,234		112,234		L	12/15/2010
505597-10-4	LACLEDE GROUP INC			6,500.000	237,510	36.540	237,510	219,918	1,742	6,794		12,007		12,007		L	12/15/2010
505754-20-0	LADISH CO INC			2,080.000	101,109	48.610	101,109	32,692				69,742		69,742		L	10/14/2009
511637-10-0	LAKELAND BANCORP INC			5,580.000	61,213	10.970	61,213	40,029		1,172		25,556		25,556		L	10/14/2009
512807-10-8	LAM RESEARCH CORP.			15,300.000	792,234	51.780	792,234	641,593				150,641		150,641		L	12/15/2010
512815-10-1	LAMAR ADVERTISING CO			6,400.000	254,976	39.840	254,976	217,664				37,312		37,312		L	05/11/2010
513847-10-3	LANCASTER COLONY CORP.			3,280.000	187,616	57.200	187,616	180,741		1,972		6,875		6,875		L	12/15/2010
51476K-10-3	LANDAUER INC			1,520.000	91,154	59.970	91,154	85,511	836	3,268		(2,174)		(2,174)		L	10/14/2009
515098-10-1	LANDSTAR SYSTEMS INC			6,480.000	265,291	40.940	265,291	283,240		524		(17,949)		(17,949)		L	12/15/2010
517834-10-7	LAS VEGAS SANDS CORP			43,393.000	1,993,908	45.950	1,993,908	1,349,230				644,678		644,678		L	12/15/2010
517942-10-8	LASALLE HOTELS			9,260.000	244,464	26.400	244,464	230,759	860	919		13,705		13,705		L	12/15/2010
518415-10-4	LATTICE SEMICONDUCTOR			13,020.000	78,901	6.060	78,901	29,964				43,747		43,747		L	10/14/2009
52078P-10-2	LAWSON SOFTWARE INC			16,500.000	152,625	9.250	152,625	127,491				25,134		25,134		L	05/11/2010
521050-10-4	LAYNE CHRISTENSEN CO			3,660.000	125,977	34.420	125,977	107,700				18,277		18,277		L	12/15/2010
505336-10-7	LA-Z-BOY CHAIR CO.			11,980.000	108,060	9.020	108,060	100,476				7,584	25,766	(18,182)		L	12/15/2010
521863-30-8	LEAP WIRELESS INTERNATIONAL INC			7,560.000	92,686	12.260	92,686	117,318				(24,633)		(24,633)		L	05/11/2010
521865-20-4	LEAR CORP			3,300.000	325,743	98.710	325,743	315,341				10,402		10,402		L	12/15/2010
524901-10-5	LEGG MASON INC COM			86,460.000	3,135,904	36.270	3,135,904	3,314,177	4,826	10,197		444,909		444,909		L	12/15/2010
524660-10-7	LEGGETT & PLATT INC			19,980.000	454,745	22.760	454,745	477,765	4,439	8,713		(23,020)		(23,020)		L	12/15/2010
52602E-10-2	LENDER PROCESSING SERVICES			10,480.000	309,370	29.520	309,370	369,872		3,008		(60,502)		(60,502)		L	08/13/2010
526057-10-4	LENNAR COR P CL A			18,460.000	346,125	18.750	346,125	358,817		1,301		(12,692)		(12,692)		L	12/15/2010
526107-10-7	LENNOX INTERNATIONAL INC			5,200.000	245,908	47.290	245,908	231,234	780	1,494		14,674		14,674		L	12/15/2010
527288-10-4	LEUCADIA NATIONAL C			23,660.000	690,399	29.180	690,399	576,702		4,590		118,402		118,402		L	12/15/2010
52729N-10-0	LEVEL 3 COMMUNICATIONS INC			396,120.000	388,198	0.980	388,198	406,337				(18,139)		(18,139)		L	12/15/2010
529043-10-1	LEXINGTON REALTY TRUST			15,760.000	125,292	7.950	125,292	77,078	1,812	5,185		30,500		30,500		L	10/14/2009
529771-10-7	LEXMARK IN TL INC CL A			9,240.000	321,737	34.820	321,737	337,876				(16,139)		(16,139)		L	12/15/2010
50187A-10-7	LHC GROUP INC			2,060.000	61,800	30.000	61,800	47,771				14,029	24,563	(10,535)		L	05/11/2010
530555-10-1	LIBERTY GLOBAL INC			16,180.000	572,448	35.380	572,448	489,154				83,294		83,294		L	12/15/2010
530555-30-9	LIBERTY GLOBAL INC			15,880.000	538,173	33.890	538,173	493,119				45,054		45,054		L	12/15/2010
53071M-10-4	LIBERTY MEDIA CORP			73,444.000	1,158,212	15.770	1,158,212	994,236				162,371		162,371		L	12/15/2010
53071M-30-2	LIBERTY MEDIA HOLDING CORP			9,940.000	621,846	62.560	621,846	417,784				204,063		204,063		L	05/11/2010
53071M-70-8	LIBERTY MEDIA STARZ SERIES A			5,900.000	392,232	66.480	392,232	328,538				63,694		63,694		L	12/15/2010
531172-10-4	LIBERTY PROPERTY TRUST			15,020.000	479,438	31.920	479,438	478,038	7,135	8,607		1,400		1,400		L	12/15/2010
53215T-10-6	LIFE PARTNERS HLDGS INC			1,084.000	20,737	19.130	20,737	24,491		1,084		(3,754)		(3,754)		L	03/19/2010
53217V-10-9	LIFE TECHNOLOGIES CORP			24,760.000	1,374,180	55.500	1,374,180	1,306,679				67,501		67,501		L	12/15/2010
53217R-20-7	LIFE TIME FITNESS INC			4,120.000	168,879	40.990	168,879	159,262				9,617		9,617		L	05/11/2010
53219L-10-9	LIFEPOINT HOSPITALS INC			7,200.000	264,600	36.750	264,600	259,009				5,591		5,591		L	12/15/2010
532716-10-7	LIMITED BRANDS INC			36,300.000	1,115,499	30.730	1,115,499	957,753		89,694		157,746		157,746		L	12/15/2010
532791-10-0	LINCARE HOLDINGS INC			11,310.000	303,447	26.830	303,447	337,560		3,924		(34,112)		(34,112)		L	12/15/2010
533535-10-0	LINCOLN EDUCATIONAL SERVICES			2,400.000	37,224	15.510	37,224	34,584		600		2,640	24,466	(21,826)		L	05/11/2010
533900-10-6	LINCOLN ELEC HLDGS			5,260.000	343,320	65.270	343,320	311,750	1,631	2,498		31,570		31,570		L	12/15/2010
534187-10-9	LINCOLN NA TL CORP IN COM			45,600.000	1,268,136	27.810	1,268,136	1,342,597		727		(74,461)		(74,461)		L	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
535555-10-6	LINDSAY CORP			1,760.000	104,597	59.430	104,597	64,767		581		34,461		34,461		L	10/14/2009
535678-10-6	LINEAR TEC HNOLOGY CORP COM			33,820.000	1,169,834	34.590	1,169,834	1,008,578		7,273		161,256		161,256		L	12/15/2010
535919-20-3	LIONS GATE ENTERTAINMENT			15,540.000	101,165	6.510	101,165	107,400				(6,234)		(6,234)		L	12/15/2010
537008-10-4	LITTLEFUSE INC			3,760.000	176,946	47.060	176,946	122,256		411		39,773		39,773		L	12/15/2010
538034-10-9	LIVE NATION ENTERTAINMENT INC			15,127.000	172,750	11.420	172,750	123,122				44,020		44,020		L	10/14/2009
539320-10-1	LIZ CLAIBO RNE INC COM			11,640.000	83,342	7.160	83,342	75,762				7,580		7,580		L	05/11/2010
501889-20-8	LKQ CORP			14,220.000	323,078	22.720	323,078	282,453				40,625		40,625		L	05/11/2010
539830-10-9	LOCKHEED MARTIN CORP			48,951.000	3,422,164	69.910	3,422,164	3,848,073		118,935		(244,956)		(244,956)		L	12/15/2010
540424-10-8	LOEWS CORP			53,880.000	2,096,471	38.910	2,096,471	2,026,284		4,695		70,187		70,187		L	12/15/2010
54142L-10-9	LOGMELN INC			3,240.000	143,662	44.340	143,662	103,185				40,476		40,476		L	12/15/2010
543524-30-0	LOOPNET INC			4,120.000	45,773	11.110	45,773	44,406				1,367		1,367		L	05/11/2010
543881-10-6	LORAL SPACE AND COMMUNICATIONS			1,780.000	136,170	76.500	136,170	56,239				79,904		79,904		L	10/14/2009
546347-10-5	LOUISIANA-PACIFIC CORP.			14,140.000	133,764	9.460	133,764	136,225				(2,460)		(2,460)		L	05/11/2010
548661-10-7	LOWES COS INC USD0.50			179,375.000	4,498,725	25.080	4,498,725	3,947,797		64,414		269,268		269,268		L	12/15/2010
502160-10-4	LSB INDUSTRIES INC			2,640.000	64,046	24.260	64,046	45,270				18,776		18,776		L	05/11/2010
502161-10-2	LSI CORP			80,040.000	479,440	5.990	479,440	458,085				21,354		21,354		L	12/15/2010
502175-10-2	LTC PROPERTIES INC			4,960.000	139,277	28.080	139,277	133,577		3,068		5,699		5,699		L	12/15/2010
549271-10-4	LUBRIZOL CORP.			8,960.000	957,645	106.880	957,645	847,837		2,599		109,807		109,807		L	12/15/2010
549764-10-8	LUFKIN INDUSTRIES INC			4,040.000	252,056	62.390	252,056	145,192		1,640		78,397		78,397		L	12/15/2010
550021-10-9	LULULEMON ATHLETICA INC		I	5,780.000	395,468	68.420	395,468	277,705				117,480		117,480		L	12/15/2010
55003T-10-7	LUMBER LIQUIDATORS HOLDINGS INC			4,060.000	101,135	24.910	101,135	112,517				(11,382)		(11,382)		L	12/15/2010
55027E-10-2	LUMINEX CORP			5,320.000	97,250	18.280	97,250	92,013				5,236		5,236		L	05/11/2010
55261F-10-4	M & T BANK CORP			11,220.000	976,701	87.050	976,701	954,492		12,376		22,209		22,209		L	12/15/2010
552690-10-9	M D U RESOURCES GROUP, INC.			21,080.000	427,292	20.270	427,292	445,269	3,234	12,537		(66,082)		(66,082)		L	12/15/2010
552541-10-4	M F WORLDWIDE CORP			4,000.000	92,400	23.100	92,400	93,385				(30,693)		(30,693)		L	12/15/2010
553777-10-3	M T S SYSTEMS			3,420.000	128,113	37.460	128,113	115,439	376	564		12,674		12,674		L	12/15/2010
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC			8,180.000	125,808	15.380	125,808	111,478				14,330		14,330		L	12/15/2010
554382-10-1	MACERICH COMPANY			31,680.000	1,500,682	47.370	1,500,682	1,342,344		26,240		158,338		158,338		L	12/15/2010
554489-10-4	MACK-CALI REALTY CORP			8,260.000	273,076	33.060	273,076	289,814		7,434		(16,738)		(16,738)		L	05/11/2010
55608B-10-5	MACQUARIE INFRASTRUCTURE CO		R	5,120.000	108,390	21.170	108,390	77,148				31,242		31,242		L	05/11/2010
55616P-10-4	MACYS INC			58,180.000	1,471,954	25.300	1,471,954	1,401,520	2,328	4,425		70,434		70,434		L	12/15/2010
55826P-10-0	MADISON SQUARE GARDEN INC			6,900.000	177,882	25.780	177,882	149,114				28,768		28,768		U	05/11/2010
559079-20-7	MAGELLAN HEALTH SERVICES INC			4,140.000	195,739	47.280	195,739	122,431				27,117		27,117		L	10/14/2009
G5753U-11-2	MAIDEN HOLDINGS LTD			13,320.000	104,695	7.860	104,695	98,336	932	946		6,359		6,359		L	12/15/2010
560305-10-4	MAIDENFORM BRANDS INC			3,440.000	81,769	23.770	81,769	54,280				24,355		24,355		L	10/14/2009
562750-10-9	MANHATTAN ASSOCIATES			5,660.000	172,856	30.540	172,856	150,084				14,003		14,003		L	12/15/2010
563571-10-8	MANITOWOC INC COM			14,820.000	194,290	13.110	194,290	199,309		1,186		(4,798)		(4,798)		L	05/11/2010
56400P-20-1	MANNKIND CORP			8,640.000	69,638	8.060	69,638	50,109				(6,048)		(6,048)		L	10/14/2009
56418H-10-0	MANPOWER, INC.			12,724.000	798,558	62.760	798,558	701,558		6,855		97,000		97,000		L	12/15/2010
564563-10-4	MANTECH INTL CORP			3,820.000	157,881	41.330	157,881	159,854				(1,973)		(1,973)		L	12/15/2010
565849-10-6	MARATHON OIL CORP			90,500.000	3,351,215	37.030	3,351,215	3,021,111		35,070		330,104		330,104		L	12/15/2010
570535-10-4	MARKEL CORP			1,400.000	529,382	378.130	529,382	495,298				34,037		34,037		L	12/15/2010
57060U-75-3	MARKET VECTORS INDONESIA IND		R	96,556.000	8,430,304	87.310	8,430,304	4,545,950		79,562		2,427,418		2,427,418		L	07/16/2009
57060D-10-8	MARKETAXESS HOLDINGS INC			6,780.000	141,092	20.810	141,092	98,320		1,400		37,549		37,549		L	12/15/2010
571903-20-2	MARRIOTT I NTL INC NEW CL A			39,821.000	1,654,164	41.540	1,654,164	1,452,917	2,898	2,507		201,244		201,244		L	12/15/2010
571748-10-2	MARSH + MCLENNAN COS INC			73,160.000	2,000,194	27.340	2,000,194	1,767,303		12,747		232,892		232,892		L	12/15/2010
571837-10-3	MARSHALL + ILSLEY CORP NEW			63,340.000	438,313	6.920	438,313	496,664		1,315		(58,351)		(58,351)		L	12/15/2010
572901-10-6	MARTEK BIOSCIENCES CORP			4,760.000	148,988	31.300	148,988	101,596				58,018		58,018		L	12/15/2010
573075-10-8	MARTEN TRANSPORT LTD			2,820.000	60,292	21.380	60,292	51,480		113		9,673		9,673		L	10/14/2009
573284-10-6	MARTIN MARIETTA MATERIALS			4,751.000	438,232	92.240	438,232	412,774		5,461		25,458		25,458		L	12/15/2010
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.			70,940.000	1,315,937	18.550	1,315,937	1,162,339				(27,784)		(27,784)		L	12/15/2010
574599-10-6	MASCO CORP			46,600.000	589,956	12.660	589,956	688,783		5,661		(98,827)		(98,827)		L	12/15/2010
574795-10-0	MASIMO CORP			6,640.000	193,025	29.070	193,025	167,781		4,305		25,244		25,244		L	12/15/2010
576206-10-6	MASSEY ENERGY CO			12,220.000	655,603	53.650	655,603	461,967		1,865		193,636		193,636		L	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
576323-10-9	MASTEC INC.			5,720.000	83,455	14.590	83,455	69,191				14,264		14,264		L	05/11/2010
576360-10-4	MASTERCARD INC CLASS A			13,860.000	3,106,165	224.110	3,106,165	3,483,471				(377,307)		(377,307)		L	12/15/2010
576853-10-5	MATRIX SERVICE COMPANY			4,260.000	51,887	12.180	51,887	44,274				6,518		6,518		L	10/14/2009
577081-10-2	MATTEL INC COM			48,220.000	1,226,235	25.430	1,226,235	1,065,879		36,786		160,355		160,355		L	12/15/2010
577128-10-1	MATTHEWS INTL CORP			4,900.000	171,402	34.980	171,402	166,577		510		4,825		4,825		L	12/15/2010
57772K-10-1	MAXIM INTEGRATED PRODUCTS			36,480.000	861,658	23.620	861,658	727,110		19,493		134,548		134,548		L	12/15/2010
577933-10-4	MAXIMUS INC			2,240.000	146,899	65.580	146,899	108,918		1,075		34,899		34,899		L	10/14/2009
577767-10-6	MAXWELL TECHNOLOGIES INC			5,660.000	106,917	18.890	106,917	89,773				17,144		17,144		L	12/15/2010
55264U-10-8	MB FINANCIAL INC			10,520.000	182,206	17.320	182,206	172,437		173		9,770	51,797	(42,028)		L	12/15/2010
55262C-10-0	MBIA INC			18,780.000	225,172	11.990	225,172	164,879				60,293		60,293		L	05/11/2010
579064-10-6	MCAFEE INC			19,860.000	919,717	46.310	919,717	717,319				202,398		202,398		L	12/15/2010
579489-10-5	MCCLATCHY CO CL A			7,640.000	35,679	4.670	35,679	38,801				(3,122)		(3,122)		L	05/11/2010
579780-20-6	MCCORMICK & CO.			19,220.000	894,307	46.530	894,307	793,902	5,382	3,947		100,405		100,405		L	12/15/2010
580037-10-9	MCDERMOTT INTERNATIONAL, INC.			52,221.000	1,080,452	20.690	1,080,452	856,770				199,416		199,416		L	12/15/2010
580135-10-1	MCDONALDS CORP			139,900.000	10,738,724	76.760	10,738,724	10,211,876		134,954		526,848		526,848		L	12/15/2010
58047P-10-7	MCG CAPITAL CORP			9,540.000	66,494	6.970	66,494	56,462	1,336	2,194		10,032		10,032		L	05/11/2010
580589-10-9	MCGRATH RENTCORP.			5,980.000	156,796	26.220	156,796	159,549		1,278		(2,753)		(2,753)		U	12/15/2010
580645-10-9	MCGRAW HILL COS INC			42,320.000	1,540,871	36.410	1,540,871	1,294,310		15,942		246,562		246,562		L	12/15/2010
581550-10-3	MCKESSON CORP			34,360.000	2,418,257	70.380	2,418,257	2,295,844	5,184	10,368		122,413		122,413		L	12/15/2010
582411-10-4	MCMORAN EXPLORATION COMPANY			8,600.000	147,404	17.140	147,404	70,242				78,432		78,432		L	10/14/2009
552676-10-8	MDC HOLDINGS INC			6,440.000	185,279	28.770	185,279	208,065		2,280		(22,786)		(22,786)		L	12/15/2010
582839-10-6	MEAD JOHNSON NUTRITION CO A			27,400.000	1,705,650	62.250	1,705,650	1,482,651	4,968	4,968		222,999		222,999		L	12/15/2010
58319P-10-8	MEADOWBROOK INSURANCE GRP			7,980.000	81,795	10.250	81,795	68,302		798		13,493		13,493		L	05/11/2010
583334-10-7	MEADWESTVA CO CORP COM			21,840.000	571,334	26.160	571,334	541,967		8,761		29,367		29,367		L	12/15/2010
584045-10-8	MEDASSETS INC			6,600.000	133,254	20.190	133,254	139,781				(6,527)		(6,527)		L	12/15/2010
58405U-10-2	MEDCO HEALTH SOLUTIONS INC			56,347.000	3,452,381	61.270	3,452,381	3,171,208				(142,841)		(142,841)		L	12/15/2010
58446K-10-5	MEDIACOM COMMUNICATIONS CORPORATION			5,540.000	46,868	8.460	46,868	29,346				22,105		22,105		L	10/14/2009
58463J-30-4	MEDICAL PPTYS TRUST INC			16,820.000	182,161	10.830	182,161	148,652	2,368	7,551		14,927		14,927		L	12/15/2010
584688-10-5	MEDICINES COMPANY			7,280.000	102,866	14.130	102,866	55,799				47,067		47,067		L	05/11/2010
584690-30-9	MEDICIS PHARMACEUTICAL CORP			7,160.000	191,816	26.790	191,816	159,594	430	1,575		(1,862)		(1,862)		L	10/14/2009
58470H-10-1	MEDIFAST INC			1,620.000	46,786	28.880	46,786	54,541				(7,756)		(7,756)		L	05/11/2010
58501N-10-1	MEDIVATION INC			3,240.000	49,151	15.170	49,151	36,043				13,108		13,108		L	05/11/2010
58502B-10-6	MEDNAX INC			5,640.000	379,516	67.290	379,516	339,702				39,814		39,814		L	12/15/2010
585055-10-6	MEDTRONIC INC.			142,001.000	5,266,817	37.090	5,266,817	5,227,959		103,906		(809,027)		(809,027)		L	12/15/2010
552715-10-4	MEMC ELECT R MATLS INC COM			24,480.000	275,645	11.260	275,645	298,575				(22,930)		(22,930)		L	12/15/2010
587118-10-0	MENS WEARHOUSE			5,900.000	147,382	24.980	147,382	143,768		1,593		3,614		3,614		L	05/11/2010
587200-10-6	MENTOR GRAPHICS CORP.			16,420.000	197,040	12.000	197,040	156,417				40,623		40,623		L	12/15/2010
58733R-10-2	MERCADOLIBRE INC		R	2,900.000	193,285	66.650	193,285	148,881				44,404		44,404		L	05/11/2010
58933Y-10-5	MERCK & CO. INC.			458,852.000	16,537,026	36.040	16,537,026	16,181,458	141,045	198,105		242,833		242,833		L	12/15/2010
589378-10-8	MERCURY COMPUTER SYSTEMS			3,460.000	63,595	18.380	63,595	42,302				20,800		20,800		L	05/11/2010
589400-10-0	MERCURY GENERAL CORP			2,460.000	105,805	43.010	105,805	110,312		4,379		(4,508)		(4,508)		L	05/11/2010
589433-10-1	MEREDITH C ORP COM			4,540.000	157,311	34.650	157,311	159,869		3,133		(2,558)		(2,558)		L	05/11/2010
589584-10-1	MERIDIAN BIOSCIENCE INC			6,960.000	161,194	23.160	161,194	141,934		1,900		19,260		19,260		L	12/15/2010
589889-10-4	MERIT MEDICAL SYSTEMS INC			8,320.000	131,706	15.830	131,706	131,870				(164)		(164)		L	12/15/2010
59001A-10-2	MERITAGE HOMES CORP			3,720.000	82,584	22.200	82,584	87,946				(5,362)		(5,362)		L	05/11/2010
591018-80-9	METABOLIX INC			3,440.000	41,865	12.170	41,865	44,096				(2,231)		(2,231)		L	05/11/2010
591520-20-0	METHODE ELECTRONICS CLASS A			5,120.000	66,406	12.970	66,406	57,914		717		8,492		8,492		L	05/11/2010
59156R-10-8	METLIFE INC COM			127,740.000	5,676,766	44.440	5,676,766	5,224,304		71,736		452,461		452,461		L	12/15/2010
591708-10-2	METROPCS COMMUNICATIONS			35,960.000	454,175	12.630	454,175	363,452				90,723		90,723		L	12/15/2010
592688-10-5	METTLER TOLEDO INTERNATIONAL			3,980.000	601,816	151.210	601,816	489,553				112,263		112,263		L	12/15/2010
55277J-10-8	MF GLOBAL HOLDINGS LTD			19,080.000	159,509	8.360	159,509	160,243				(735)		(735)		L	12/15/2010
55272X-10-2	MFA FINANCIAL INC			29,180.000	238,109	8.160	238,109	208,266	6,857	12,110		29,842		29,842		L	05/11/2010
55277P-10-4	MGE ENERGY INC			5,000.000	213,800	42.760	213,800	200,386		2,573		13,414		13,414		L	12/15/2010
552848-10-3	MGIC INVT CORP WIS			23,820.000	242,726	10.190	242,726	228,024				14,702		14,702		L	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
552953-10-1	MGM RESORTS INTERNATIONAL			45,140.000	670,329	14.850	670,329	622,665				47,664		47,664		L	12/15/2010
057149-10-6	MICHAEL BAKER CORP			2,740.000	85,214	31.100	85,214	97,336				(12,122)		(12,122)		L	12/15/2010
594793-10-1	MICREL INC			5,400.000	70,146	12.990	70,146	45,773		756		25,866		25,866		L	10/14/2009
594901-10-0	MICRO SYSTEMS INC			9,720.000	426,319	43.860	426,319	350,345				75,975		75,975		L	12/15/2010
595017-10-4	MICROCHIP TECHNOLOGY INC			24,420.000	835,408	34.210	835,408	732,440		20,330		102,968		102,968		L	12/15/2010
59509C-10-5	MICROMET INC			17,700.000	143,724	8.120	143,724	119,793				18,010		18,010		L	12/15/2010
595112-10-3	MICRON TEC HNOLOGY INC COM			109,220.000	875,944	8.020	875,944	951,167				(75,223)		(75,223)		L	12/15/2010
595137-10-0	MICROSEMI CORP.			10,540.000	241,366	22.900	241,366	185,386				55,980		55,980		L	12/15/2010
594918-10-4	MICROSOFT CORP			1,013,618.000	28,300,215	27.920	28,300,215	26,512,907		439,103		(1,685,202)		(1,685,202)		L	12/15/2010
594972-40-8	MICROSTRATEGY INC CL A			1,080.000	92,308	85.470	92,308	76,552				(9,234)		(9,234)		L	10/14/2009
59522J-10-3	MID AMERICA APT			3,100.000	196,819	63.490	196,819	130,834		6,250		48,526		48,526		L	10/14/2009
596278-10-1	MIDDLEBY CORP			1,900.000	160,398	84.420	160,398	114,845				45,553		45,553		L	05/11/2010
596680-10-8	MIDDLESEX WATER CO			8,820.000	161,847	18.350	161,847	156,420		2,023		(1,355)		(1,355)		L	12/15/2010
600544-10-0	MILLER HERMAN, INC.			6,580.000	166,474	25.300	166,474	108,457	145	579		61,326		61,326		L	10/14/2009
602720-10-4	MINE SAFETY APPLIANCES CO			5,700.000	177,441	31.130	177,441	170,486		3,090		6,955		6,955		L	12/15/2010
603158-10-6	MINERAL TECH INC			2,380.000	155,676	65.410	155,676	117,577		476		26,037		26,037		L	10/14/2009
55306N-10-4	MKS INSTRUMENTS			8,600.000	210,614	24.490	210,614	182,559				28,055		28,055		L	12/15/2010
60740F-10-5	MOBILE MINI INC			7,700.000	151,613	19.690	151,613	137,181				14,432		14,432		L	12/15/2010
607828-10-0	MODINE MANUFACTURING CO.			5,900.000	91,450	15.500	91,450	45,312				46,138	36,420	9,718		L	05/11/2010
60786L-10-7	MODUSLINK GLOBAL SOLUTIONS			15,580.000	104,386	6.700	104,386	115,635				(11,249)		(11,249)		L	12/15/2010
608190-10-4	MOHAWK INDUSTRIES INC			9,400.000	533,544	56.760	533,544	543,776				(10,232)		(10,232)		L	12/15/2010
608554-10-1	MOLEX INC COM			5,440.000	123,597	22.720	123,597	121,526	952	1,659		2,070		2,070		L	05/11/2010
608554-20-0	MOLEX INC CL A			7,640.000	144,167	18.870	144,167	143,544	1,337	2,330		623		623		L	05/11/2010
60855R-10-0	MOLINA HEALTHCARE INC			2,180.000	60,713	27.850	60,713	44,398				10,856		10,856		L	10/14/2009
608753-10-9	MOLYCORP INC			3,800.000	189,620	49.900	189,620	140,458				49,162		49,162		L	12/15/2010
60877T-10-0	MOMENTA PHARMACEUTICALS INC			4,900.000	73,353	14.970	73,353	47,297				11,564		11,564		L	10/14/2009
609839-10-5	MONOLITHIC POWER SYSTEMS			6,020.000	99,450	16.520	99,450	117,654				(18,203)		(18,203)		L	12/15/2010
610236-10-1	MONRO MUFFLER BRAKE INC			3,060.000	105,845	34.590	105,845	77,909		612		27,937		27,937		L	05/11/2010
61166W-10-1	MONSANTO CO			69,240.000	4,821,874	69.640	4,821,874	4,037,739		31,665		784,135		784,135		L	12/15/2010
611742-10-7	MONSTER WORLDWIDE INC			15,800.000	373,354	23.630	373,354	283,498				89,856		89,856		L	12/15/2010
G62185-10-6	MONTPELIER RE HOLDINGS			8,400.000	167,496	19.940	167,496	137,894	840	1,512		29,602		29,602		L	05/11/2010
615369-10-5	MOODYS CORP			24,911.000	661,138	26.540	661,138	584,106		9,110		5,212		5,212		L	12/15/2010
615394-20-2	MOOG, INC. CLASS A			6,360.000	253,128	39.800	253,128	198,717				51,919		51,919		L	12/15/2010
617446-44-8	MORGAN STANLEY			168,080.000	4,573,457	27.210	4,573,457	4,457,743		8,335		115,714		115,714		L	12/15/2010
617700-10-9	MORNINGSTAR INC			3,060.000	162,425	53.080	162,425	150,758	153			11,667		11,667		L	12/15/2010
61945A-10-7	MOSAIC COMPANY			20,793.000	1,587,753	76.360	1,587,753	1,111,048		3,387		319,482		319,482		L	12/15/2010
620076-10-9	MOTOROLA SOLUTIONS INC			429,740.000	3,897,742	9.070	3,897,742	3,381,020				516,722		516,722		L	12/15/2010
62458M-10-8	MOVE INC			21,500.000	55,255	2.570	55,255	45,541				9,714		9,714		L	05/11/2010
553530-10-6	MSC INDL DIRECT INC			4,520.000	292,399	64.690	292,399	243,354		6,509		49,045		49,045		L	05/11/2010
55354G-10-0	MSCI INC A			14,568.000	567,569	38.960	567,569	498,303				69,267		69,267		L	12/15/2010
624756-10-2	MUELLER INDUSTRIES INC			4,400.000	143,880	32.700	143,880	126,191		1,320		17,689		17,689		L	05/11/2010
624758-10-8	MUELLER WATER PRODUCTS INC CL A			18,600.000	77,562	4.170	77,562	56,172		651		21,390	34,903	(13,513)		L	05/11/2010
62541B-10-1	MULTI FINELINE ELECTRONIX INC		R	2,500.000	66,225	26.490	66,225	64,885				1,340		1,340		L	12/15/2010
626717-10-2	MURPHY OIL CORP			21,080.000	1,571,514	74.550	1,571,514	1,207,522		14,848		363,992		363,992		L	12/15/2010
553829-10-2	MVC CAPITAL INC			12,060.000	176,076	14.600	176,076	153,855	1,447	2,160		11,303		11,303		L	12/15/2010
55402X-10-5	MWI VETERINARY SUPPLY INC			1,380.000	87,147	63.150	87,147	64,042				23,105		23,105		L	05/11/2010
628464-10-9	MYERS INDS INC			5,500.000	53,570	9.740	53,570	59,398	358	715		(5,828)		(5,828)		L	05/11/2010
628530-10-7	MYLAN INC			117,135.000	2,475,063	21.130	2,475,063	2,296,129				180,652		180,652		L	12/15/2010
55405W-10-4	MYR GROUP INC DELAWARE			3,100.000	65,100	21.000	65,100	56,307				8,793		8,793		L	05/11/2010
62855J-10-4	MYRIAD GENETICS INC			23,480.000	536,283	22.840	536,283	486,872				49,412		49,412		L	12/15/2010
628778-10-2	N B T BANCORP INC			7,300.000	176,295	24.150	176,295	179,334		2,580		(3,039)		(3,039)		L	12/15/2010
629519-10-9	NABI BIOPHARMACEUTICALS			15,980.000	92,524	5.790	92,524	72,566				9,014		9,014		L	12/15/2010
G6359F-10-3	NABORS INDUSTRIES LTD			30,640.000	718,814	23.460	718,814	630,607				88,207		88,207		L	12/15/2010
629579-10-3	NACCO INDUSTRIES, INC., CLASS A			1,040.000	112,705	108.370	112,705	83,405		1,460		40,031		40,031		L	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
629850-10-1	NALCO HOLDING CO			17,020.000	543,619	31.940	543,619	429,209	522	1,044		114,410		114,410		L	12/15/2010
63080P-10-5	NARA BANCORP INC			5,440.000	53,421	9.820	53,421	49,579				3,842		3,842		L	05/11/2010
631103-10-8	NASDAQ OMX GROUP			17,017.000	403,473	23.710	403,473	357,214				46,259		46,259		L	03/19/2010
631158-10-2	NASH-FINCH CO.			3,260.000	138,583	42.510	138,583	105,858		1,397		15,776		15,776		L	12/15/2010
635017-10-6	NATIONAL BEVERAGE CORP			6,820.000	89,615	13.140	89,615	82,430	14,812			7,184		7,184		L	12/15/2010
635309-10-7	NATIONAL CINEMEDIA			8,940.000	177,995	19.910	177,995	169,592		2,890		8,404		8,404		L	12/15/2010
63607P-20-8	NATIONAL FINANCIAL PARTNERS CORP			7,100.000	95,140	13.400	95,140	100,601				(5,461)		(5,461)		L	12/15/2010
636180-10-1	NATIONAL FUEL GAS CO.			8,180.000	536,772	65.620	536,772	435,198	2,822	4,927		101,573		101,573		L	12/15/2010
63633D-10-4	NATIONAL HEALTH INVESTORS			3,240.000	145,865	45.020	145,865	101,828	1,940	7,752		26,078		26,078		L	10/14/2009
636518-10-2	NATIONAL INSTRUMENTS CORP			5,700.000	214,548	37.640	214,548	188,243		1,440		26,305		26,305		L	12/15/2010
637071-10-1	NATIONAL OILWELL VARCO INC			53,721.000	3,612,737	67.250	3,612,737	2,440,286		13,281		1,172,445		1,172,445		L	12/15/2010
637138-10-8	NATIONAL PENN BANCSHARES INC.			17,380.000	139,561	8.030	139,561	109,143		695		38,931		38,931		L	10/14/2009
637215-10-4	NATIONAL PRESTO INDUSTRIES, INC.			620.000	80,606	130.010	80,606	56,342		5,053		12,884		12,884		L	10/14/2009
637417-10-6	NATIONAL RETAIL PROPERTIES			8,100.000	214,650	26.500	214,650	183,253		7,581		30,361		30,361		L	05/11/2010
637640-10-3	NATIONAL SEMICONDUCTOR CORP			30,420.000	418,579	13.760	418,579	437,780	3,042	4,345		(19,201)		(19,201)		L	12/15/2010
638620-10-4	NATIONWIDE HEALTH PROPERTIES, INC.			12,440.000	452,567	36.380	452,567	442,870		15,428		9,697		9,697		L	12/15/2010
638522-10-2	NATL WESTERN LIFE INS CL A			300.000	50,016	166.720	50,016	52,602		108		(2,586)		(2,586)		L	05/11/2010
639050-10-3	NATUS MEDICAL INC			8,000.000	113,440	14.180	113,440	128,359				(14,919)		(14,919)		L	12/15/2010
63935N-10-7	NAVIGANT CONSULTING SERVICES			8,580.000	78,936	9.200	78,936	103,076				(24,140)		(24,140)		L	12/15/2010
638904-10-2	NAVIGATORS GROUP INC			2,960.000	149,036	50.350	149,036	131,348				17,688		17,688		L	12/15/2010
63934E-10-8	NAVISTAR INTERNATIONAL CORP.			7,640.000	442,432	57.910	442,432	415,630				26,803		26,803		L	12/15/2010
628852-20-4	NCI BUILDING SYSTEMS INC.			6,061.000	84,793	13.990	84,793	75,694				9,100		9,100		L	12/15/2010
62886E-10-8	NCR CORP.			19,220.000	295,411	15.370	295,411	240,300				55,112		55,112		L	12/15/2010
640268-10-8	NEKTAR THERAPEUTICS			11,340.000	145,719	12.850	145,719	110,382				40,030		40,030		L	10/14/2009
64031N-10-8	NELNET INC CL A			3,780.000	89,548	23.690	89,548	51,573		2,646		24,419		24,419		L	10/14/2009
640491-10-6	NEOGEN CORP			4,010.000	164,530	41.030	164,530	83,919				68,495		68,495		L	12/15/2010
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC		R	6,780.000	83,123	12.260	83,123	97,280				(14,157)		(14,157)		L	12/15/2010
64110D-10-4	NETAPP INC			45,920.000	2,523,763	54.960	2,523,763	1,952,793				570,970		570,970		L	12/15/2010
64110L-10-6	NETFLIX INC			10,660.000	1,872,962	175.700	1,872,962	1,291,256				581,706		581,706		L	12/15/2010
641110-10-4	NETGEAR INC			4,820.000	162,338	33.680	162,338	96,938				50,854		50,854		L	12/15/2010
64118B-10-0	NETLOGIC MICROSYSTEMS INC			5,540.000	174,011	31.410	174,011	120,784				45,871		45,871		L	10/14/2009
64115T-10-4	NETSCOUT SYSTEMS INC			3,560.000	81,916	23.010	81,916	49,817				32,099		32,099		L	05/11/2010
64126X-20-1	NEUSTAR INC CLASS A			10,520.000	274,046	26.050	274,046	241,754				31,780		31,780		L	12/15/2010
64128B-10-8	NEUTRAL TANDEM INC			3,880.000	56,027	14.440	56,027	51,706				4,321		4,321		L	05/11/2010
650203-10-2	NEW ALLIANCE BANCSHARES INC			12,020.000	180,060	14.980	180,060	133,109		3,366		35,699		35,699		L	10/14/2009
646025-10-6	NEW JERSEY RESOURCES CORP.			5,340.000	230,207	43.110	230,207	192,811	1,922	7,262		30,491		30,491		L	10/14/2009
651587-10-7	NEW MARKET CORP			1,340.000	165,316	123.370	165,316	141,844	590	1,005		23,472		23,472		L	05/11/2010
649445-10-3	NEW YORK COMMUNITY BANCORP INC			52,980.000	998,673	18.850	998,673	870,948		11,705		127,725		127,725		L	12/15/2010
650111-10-7	NEW YORK TIMES CO CL A			16,320.000	159,936	9.800	159,936	155,179				4,757		4,757		L	05/11/2010
651229-10-6	NEWELL RUBBERMAID INC			110,320.000	2,005,618	18.180	2,005,618	1,688,725		14,422		316,892		316,892		L	12/15/2010
651290-10-8	NEWFIELD EXPLORATION CORP			19,040.000	1,372,974	72.110	1,372,974	1,095,016				277,959		277,959		L	12/15/2010
651639-10-6	NEWMONT MINING CORP			63,180.000	3,881,147	61.430	3,881,147	3,648,955		15,156		232,192		232,192		L	12/15/2010
651718-50-4	NEWPARK RES INC			10,800.000	66,528	6.160	66,528	37,275				20,844		20,844		L	10/14/2009
651824-10-4	NEWPORT CORP.			4,840.000	84,071	17.370	84,071	43,594				39,591		39,591		L	10/14/2009
65248E-10-4	NEWS CORP CL A			254,440.000	3,704,646	14.560	3,704,646	3,504,689		14,867		199,957		199,957		L	12/15/2010
65248E-20-3	NEWS CORPORATION LTD			76,698.000	1,259,381	16.420	1,259,381	1,262,361		4,162		(6,195)		(6,195)		L	12/15/2010
65339F-10-1	NEXTERA ENERGY INC			49,500.000	2,573,505	51.990	2,573,505	2,607,250		65,330		(33,745)		(33,745)		L	12/15/2010
62914B-10-0	NIC INC			7,460.000	72,437	9.710	72,437	51,869		1,865		20,568		20,568		L	05/11/2010
653656-10-8	NICE SYSTEMS LTD			6,954.000	242,695	34.900	242,695	185,642				57,053		57,053		L	06/08/2010
654086-10-7	NICOR INC			5,280.000	263,578	49.920	263,578	204,303	2,455	9,263		39,040		39,040		L	12/15/2010
62913F-20-1	NII HOLDINGS INC			22,100.000	986,986	44.660	986,986	882,134				104,852		104,852		L	12/15/2010
654106-10-3	NIKE INC CL B			47,540.000	4,060,867	85.420	4,060,867	3,531,437		22,388		529,288		529,288		L	12/15/2010
65473P-10-5	NISOURCE INC			45,160.000	795,719	17.620	795,719	754,031		8,331		41,688		41,688		L	12/15/2010
H5833N-10-3	NOBLE CORPORATION		R	31,640.000	1,131,763	35.770	1,131,763	1,154,158		17,068		(22,395)		(22,395)		L	05/11/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
655044-10-5	NOBLE ENER GY INC COM			23,352.000	2,010,140	86.080	2,010,140	1,732,826		9,288		280,277		280,277		L	12/15/2010
655663-10-2	NORDSON CORP.			3,620.000	332,606	91.880	332,606	218,256	760	2,496		99,941		99,941		L	12/15/2010
655664-10-0	NORDSTROM INC			25,060.000	1,062,043	42.380	1,062,043	1,030,616		11,576		31,427		31,427		L	12/15/2010
655844-10-8	NORFOLK SOUTHERN CORP			46,687.000	2,932,877	62.820	2,932,877	2,631,341		16,109		301,514		301,514		L	12/15/2010
664397-10-6	NORTHEAST UTILITIES			24,680.000	786,798	31.880	786,798	729,137		9,369		57,661		57,661		L	12/15/2010
665531-10-9	NORTHERN OIL AND GAS INC			8,200.000	223,122	27.210	223,122	157,539				65,583		65,583		L	12/15/2010
665859-10-4	NORTHERN TRUST CORP			7,300.000	404,493	55.410	404,493	379,428	2,044	6,132		21,973		21,973		L	12/23/2009
666807-10-2	NORTHROP GRUMMAN CORP			36,380.000	2,356,696	64.780	2,356,696	2,118,995		26,696		237,702		237,702		L	12/15/2010
66704R-10-0	NORTHSTAR REALTY FINANCE COR			10,420.000	49,495	4.750	49,495	36,874		4,168		13,754		13,754		L	10/14/2009
667340-10-3	NORTHWEST BANCSHARES INC			13,335.000	156,820	11.760	156,820	145,774		4,494		2,626		2,626		L	05/11/2010
667655-10-4	NORTHWEST NATURAL GAS CO.			4,480.000	208,186	46.470	208,186	193,635		7,526		6,406		6,406		L	10/14/2009
668074-30-5	NORTHWESTERN CORP			4,500.000	129,735	28.830	129,735	111,416		6,120		12,645		12,645		L	10/14/2009
670006-10-5	NOVELL INC COM			38,180.000	226,026	5.920	226,026	220,299				5,727		5,727		L	05/11/2010
670008-10-1	NOVELLUS SYSTEMS INC			9,980.000	322,554	32.320	322,554	252,794				69,759		69,759		L	05/11/2010
62936P-10-3	NPS PHARMACEUTICALS INC			17,060.000	134,774	7.900	134,774	123,363				11,411		11,411		L	12/15/2010
629377-50-8	NRG ENERGY INC			26,780.000	523,281	19.540	523,281	593,231				(69,949)		(69,949)		L	08/13/2010
67019E-10-7	NSTAR			16,020.000	675,884	42.190	675,884	628,617		4,688		47,267		47,267		L	12/15/2010
670200-10-7	NTELOS HOLDINGS CORP			4,640.000	88,392	19.050	88,392	76,992	1,299	5,197		5,707		5,707		L	10/14/2009
67018T-10-5	NU SKIN ASIA PAC INC			8,200.000	248,132	30.260	248,132	199,974		2,820		16,117		16,117		L	12/15/2010
67020Y-10-0	NUANCE COMMUNICATIONS INC			58,800.000	1,068,984	18.180	1,068,984	727,191				119,182		119,182		L	12/15/2010
670346-10-5	NUCOR CORP.			39,600.000	1,735,272	43.820	1,735,272	1,810,720	14,355	23,141		(75,448)		(75,448)		L	12/15/2010
670690-10-8	NUTRISYSTEM INC			3,120.000	65,614	21.030	65,614	70,094		1,092		(4,480)		(4,480)		L	05/11/2010
670704-10-5	NUVASIVE, INC.			5,140.000	131,841	25.650	131,841	194,950					63,109	(63,109)		L	12/15/2010
67073Y-10-6	NV ENERGY INC			27,400.000	384,970	14.050	384,970	339,371		9,558		43,742		43,742		L	05/11/2010
67066G-10-4	NVIDIA CORP			71,900.000	1,107,260	15.400	1,107,260	1,043,929				63,331		63,331		L	12/15/2010
62944T-10-5	NVR INC			620.000	428,432	691.020	428,432	429,858				(1,426)		(1,426)		L	12/15/2010
67072V-10-3	NXSTAGE MEDICAL INC			4,940.000	122,907	24.880	122,907	46,536				69,926		69,926		L	12/15/2010
629491-10-1	NYSE EURONEXT			32,640.000	978,547	29.980	978,547	984,780		19,854		(6,233)		(6,233)		L	12/15/2010
674215-10-8	OASIS PETROLEUM INC			7,520.000	203,942	27.120	203,942	194,140				9,802		9,802		L	12/15/2010
674599-10-5	OCCIDENTAL PETROLEUM CORP			119,826.000	11,754,931	98.100	11,754,931	9,282,223	37,979	74,178		2,107,544		2,107,544		L	12/15/2010
675232-10-2	OCEANEERING INTERNATIONAL INC			6,600.000	485,958	73.630	485,958	401,828				84,130		84,130		L	12/15/2010
675746-30-9	OCWEN FINL CORP			8,880.000	84,715	9.540	84,715	104,162				(19,446)		(19,446)		L	05/11/2010
676220-10-6	OFFICE DEPOT INC			40,260.000	217,404	5.400	217,404	186,552				30,852	69,003	(38,151)		L	12/15/2010
67622P-10-1	OFFICEMAX INC			11,680.000	206,736	17.700	206,736	165,463				41,273	47,088	(5,815)		L	12/15/2010
670837-10-3	OGE ENERGY CORP			10,220.000	465,419	45.540	465,419	402,385		6,830		63,033		63,033		L	12/15/2010
678026-10-5	OIL STATES INTL			6,060.000	388,385	64.090	388,385	292,025				96,360		96,360		L	12/15/2010
679580-10-0	OLD DOMINION FREIGHT LINE INC			4,980.000	159,310	31.990	159,310	124,540				34,771		34,771		L	05/11/2010
680033-10-7	OLD NATL BANCORP IND			14,740.000	175,259	11.890	175,259	189,681		2,461		(14,422)		(14,422)		L	12/15/2010
680223-10-4	OLD REPUBLIC INTL CORP			37,614.000	512,679	13.630	512,679	524,771		12,892		(12,092)		(12,092)		L	12/15/2010
680665-20-5	OLIN CORP.			10,780.000	221,206	20.520	221,206	190,714		6,832		25,844		25,844		L	12/15/2010
670872-10-0	OM GROUP INC			5,020.000	193,320	38.510	193,320	159,812				25,053		25,053		L	12/15/2010
681936-10-0	OMEGA HEALTHCARE INVESTORS			9,380.000	210,487	22.440	210,487	148,266		11,325		29,572		29,572		L	10/14/2009
681904-10-8	OMNICARE INC			15,060.000	382,373	25.390	382,373	338,819		1,452		17,581		17,581		L	12/15/2010
68213N-10-9	OMNICELL INC			7,500.000	108,375	14.450	108,375	91,227				12,955		12,955		L	12/15/2010
681919-10-6	OMNICOM GROUP			41,940.000	1,920,852	45.800	1,920,852	1,762,940	8,388	13,256		157,912		157,912		L	12/15/2010
682128-10-3	OMNIVISION TECHNOLOGIES INC			5,660.000	167,593	29.610	167,593	96,740				70,852		70,852		L	05/11/2010
682189-10-5	ON SEMICONDUCTOR CORP			50,220.000	496,174	9.880	496,174	406,133				90,041		90,041		L	12/15/2010
G67742-10-9	ONEBEACON INSURANCE GROUP LT			3,060.000	46,390	15.160	46,390	46,686		9,578		(296)		(296)		L	05/11/2010
682680-10-3	ONEOK INC			12,500.000	693,375	55.470	693,375	624,202		10,002		69,173		69,173		L	12/15/2010
683399-10-9	ONYX PHARMACEUTICALS INC			8,240.000	303,809	36.870	303,809	231,881				55,257		55,257		L	12/15/2010
68372A-10-4	OPEN TABLE			1,480.000	104,310	70.480	104,310	50,120				55,288		55,288		L	05/11/2010
68375Q-40-3	OPLINK COMMUNICATIONS INC			2,680.000	49,500	18.470	49,500	40,404				9,096		9,096		L	05/11/2010
68401H-10-4	OPTIMER PHARMACEUTICALS INC			8,600.000	97,266	11.310	97,266	100,595				(3,329)		(3,329)		L	12/15/2010
684010-10-1	OPTIONSXPRESS HLDGS INC			5,780.000	90,573	15.670	90,573	96,119		26,010		(5,546)		(5,546)		L	05/11/2010

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
68389X-10-5	ORACLE COR P COM			519,360.000	16,255,968	31.300	16,255,968	12,535,190		21,143		3,720,778		3,720,778		L	12/15/2010
68554V-10-8	ORASURE TECHNOLOGIES INC			8,280.000	47,610	5.750	47,610	27,512				5,548		5,548		L	10/14/2009
685564-10-6	ORBITAL SCIENCES CORP			7,540.000	129,160	17.130	129,160	111,289				14,100		14,100		L	10/14/2009
67103H-10-7	OREILLY AUTOMOTIVE INC			18,300.000	1,105,686	60.420	1,105,686	950,779				154,907		154,907		L	12/15/2010
G67743-10-7	ORIENT EXPRESS HOTELS, INC.			15,160.000	196,928	12.990	196,928	188,003				8,926		8,926		L	12/15/2010
68618W-10-0	ORIENTAL FINANCIAL GROUP			8,160.000	101,918	12.490	101,918	109,690	408	315		(7,771)		(7,771)		L	12/15/2010
68628V-30-8	ORION MARINE GROUP INC			3,780.000	43,848	11.600	43,848	62,870				(19,022)		(19,022)		L	05/11/2010
68633D-10-3	ORITANI FINACIAL CORP			8,880.000	108,691	12.240	108,691	95,019		1,056		13,372		13,372		L	12/15/2010
686688-10-2	ORMAT TECHNOLOGIES INC			5,300.000	156,774	29.580	156,774	155,038		405		1,736		1,736		L	12/15/2010
N6748L-10-2	ORTHOFIX INTERNATIONAL NV		R	4,120.000	119,480	29.000	119,480	129,905				(10,425)		(10,425)		L	12/15/2010
688239-20-1	OSHKOSH CORP			11,500.000	405,260	35.240	405,260	445,542				(40,282)		(40,282)		L	12/15/2010
671044-10-5	OSI SYSTEMS INC			1,980.000	71,993	36.360	71,993	34,179				17,978		17,978		L	10/14/2009
689648-10-3	OTTER TAIL POWER CO.			7,520.000	169,501	22.540	169,501	165,137		3,695		4,364		4,364		U	12/15/2010
690370-10-1	OVERSTOCKCOM INC			2,360.000	38,893	16.480	38,893	37,372				1,520	15,445	(13,924)		L	12/15/2010
690732-10-2	OWENS & MINOR, INC.			7,780.000	228,965	29.430	228,965	236,410		3,643		(7,445)		(7,445)		L	12/15/2010
690742-10-1	OWENS CORNING INC			14,180.000	441,707	31.150	441,707	493,170				(51,463)		(51,463)		L	12/15/2010
690768-40-3	OWENS-ILLINOIS, INC.			21,380.000	656,366	30.700	656,366	677,808				(21,442)		(21,442)		L	12/15/2010
691497-30-9	OXFORD INDUSTRIES, INC.			2,180.000	55,830	25.610	55,830	46,665		480		9,165		9,165		L	05/11/2010
671074-10-2	OYO GEOSPACE CORP			940.000	93,163	99.110	93,163	32,260				46,665		46,665		L	12/15/2010
69331C-10-8	P G & E CORP			50,600.000	2,420,704	47.840	2,420,704	2,327,947	23,023	19,174		92,757		92,757		L	12/15/2010
693718-10-8	PACCAR INC			43,260.000	2,483,989	57.420	2,483,989	1,915,425		18,947		568,755		568,755		L	12/15/2010
694873-10-0	PACIFIC SUNWEAR CALIF INC			9,480.000	51,382	5.420	51,382	49,186				2,196		2,196		L	05/11/2010
695156-10-9	PACKAGING CORPORATION OF AMERICA			11,820.000	305,429	25.840	305,429	271,945	1,623	3,246		33,484		33,484		L	12/15/2010
695263-10-3	PACWEST BANCORP			7,240.000	154,791	21.380	154,791	156,777		144		(1,986)		(1,986)		L	12/15/2010
695459-10-7	PAETEC HLDG CORP			15,820.000	59,167	3.740	59,167	71,592				(12,425)		(12,425)		L	05/11/2010
696429-30-7	PALL CORP			13,420.000	665,364	49.580	665,364	521,731		3,302		143,632		143,632		L	12/15/2010
69840W-10-8	PANERA BREAD COMPANY			3,040.000	307,678	101.210	307,678	235,570				72,109		72,109		L	05/11/2010
698813-10-2	PAPA JOHNS INTL INC			4,380.000	121,326	27.700	121,326	114,721				6,605		6,605		L	12/15/2010
69888P-10-6	PAR PHARMACEUTICAL COMPANIES INC			4,280.000	164,823	38.510	164,823	93,883				49,006		49,006		L	10/14/2009
699173-20-9	PARAMETRIC TECHNOLO			13,120.000	295,594	22.530	295,594	193,082				81,213		81,213		L	10/14/2009
699462-10-7	PAREXEL INTERNATIONAL CORP			7,060.000	149,884	21.230	149,884	98,748				50,338		50,338		L	10/14/2009
700416-20-9	PARK ELECTROCHEMICAL CORP			4,820.000	144,600	30.000	144,600	144,166		2,856		434		434		L	12/15/2010
700658-10-7	PARK NATIONAL CORP			1,960.000	142,433	72.670	142,433	136,690		3,892		5,743		5,743		L	12/15/2010
701081-10-1	PARKER DRILLING CO.			28,140.000	128,600	4.570	128,600	132,419				(3,819)		(3,819)		L	12/15/2010
701094-10-4	PARKER HAN NIFIN CORP COM			20,580.000	1,776,054	86.300	1,776,054	1,375,214		9,789		400,840		400,840		L	12/15/2010
70159Q-10-4	PARKWAY PROPERTIES			8,540.000	149,621	17.520	149,621	152,938		720		(3,317)		(3,317)		L	12/15/2010
G6852T-10-5	PARTNERRE LTD			10,440.000	838,854	80.350	838,854	785,534		14,354		52,182		52,182		L	12/15/2010
70336T-10-4	PATRIOT COAL CORP			9,440.000	182,853	19.370	182,853	125,088				36,910		36,910		L	10/14/2009
703395-10-3	PATTERSON COS INC			11,960.000	366,335	30.630	366,335	366,695		1,160		(361)		(361)		L	12/15/2010
703481-10-1	PATTERSON UTI ENERGY INC			25,640.000	552,542	21.550	552,542	480,634		1,401		71,908		71,908		L	12/15/2010
704326-10-7	PAYCHEX INC			49,945.000	1,543,800	30.910	1,543,800	1,437,944		61,932		13,485		13,485		L	10/14/2009
69329Y-10-4	PDL BIOPHARMA INC			13,260.000	82,610	6.230	82,610	77,182		6,630		5,427		5,427		L	05/11/2010
704549-10-4	PEABODY ENERGY			35,800.000	2,290,484	63.980	2,290,484	1,770,675		2,309		519,809		519,809		L	12/15/2010
705560-10-0	PEET'S COFFEE & TEA INC			1,580.000	65,949	41.740	65,949	43,967				13,288		13,288		L	10/14/2009
705573-10-3	PEGASYSTEMS INC			1,960.000	71,795	36.630	71,795	62,589	59	118		9,206		9,206		L	05/11/2010
707569-10-9	PENN NATIONAL GAMING INC			7,720.000	271,358	35.150	271,358	218,796				52,562		52,562		L	05/11/2010
707882-10-6	PENN VIRGINIA CORP			8,400.000	141,288	16.820	141,288	183,001		1,269		(27,559)		(27,559)		L	12/15/2010
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS			6,640.000	96,479	14.530	96,479	53,465		3,599		40,689		40,689		L	10/14/2009
70959W-10-3	PENSKE AUTO GROUP INC			9,420.000	164,096	17.420	164,096	142,642				21,454		21,454		L	12/15/2010
709631-10-5	PENTAIR, INC.			9,100.000	332,241	36.510	332,241	314,005		2,934		18,236		18,236		L	12/15/2010
713278-10-9	PEPBOYS MANNY MOE & JACK			7,360.000	98,845	13.430	98,845	88,333		442		10,512		10,512		L	05/11/2010
713291-10-2	PEPCO HLDG S INC			24,871.000	453,896	18.250	453,896	438,511		11,246		15,385		15,385		L	12/15/2010
713448-10-8	PEPSICO INC.			274,680.000	17,944,844	65.330	17,944,844	17,976,899	106,099	106,099		(32,055)		(32,055)		L	12/15/2010
71375U-10-1	PERFICIENT INC			4,700.000	58,750	12.500	58,750	43,077				19,129		19,129		L	10/14/2009

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
713831-10-5	PERICOM SEMICONDUCTOR CORP			9,600.000	105,408	10.980	105,408	107,833				(2,425)		(2,425)		L	12/15/2010
714046-10-9	PERKINELMER INC			13,380.000	345,472	25.820	345,472	308,543		1,873		36,929		36,929		L	05/11/2010
714290-10-3	PERRIGO COMPANY			10,080.000	638,366	63.330	638,366	634,222		1,616		4,145		4,145		L	12/15/2010
716382-10-6	PETMED EXPRESS INC			3,220.000	57,348	17.810	57,348	61,904		889		(4,556)		(4,556)		L	12/15/2010
716495-10-6	PETROHAWK ENERGY CORP			36,393.000	664,172	18.250	664,172	723,927				(97,666)		(97,666)		L	12/15/2010
716578-10-9	PETROLEUM DEVELOPMENT CORP			3,100.000	130,851	42.210	130,851	66,547				74,400		74,400		L	10/14/2009
716748-10-8	PETROSQUEST ENERGY INC			7,520.000	56,626	7.530	56,626	47,295				9,331		9,331		L	05/11/2010
716768-10-6	PETSMART INC			14,700.000	585,354	39.820	585,354	492,144		1,133		93,210		93,210		L	12/15/2010
69333Y-10-8	PF CHANGS CHINA BISTRO			1,960.000	94,982	48.460	94,982	86,198		902		8,784		8,784		L	05/11/2010
717081-10-3	PFIZER INC			1,045,760.000	18,311,258	17.510	18,311,258	17,870,561		311,501		440,697		440,697		L	12/15/2010
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL			11,660.000	316,452	27.140	316,452	294,396		2,034		22,056		22,056		L	12/15/2010
71715N-10-6	PHARMASSET INC			3,340.000	144,989	43.410	144,989	98,499				46,490		46,490		L	05/11/2010
71714F-10-4	PHARMERICA CORP			8,080.000	92,516	11.450	92,516	84,419				8,097	29,751	(21,654)		L	12/15/2010
693320-20-2	PHH CORP			6,240.000	144,456	23.150	144,456	117,407				43,930		43,930		L	10/14/2009
69336T-20-5	PHI INC NON VOTING			2,600.000	48,984	18.840	48,984	51,775				(4,836)		(4,836)		L	10/14/2009
718592-10-8	PHILLIPS-VAN HEUSEN CORP.			7,520.000	473,835	63.010	473,835	470,329		689		3,507		3,507		L	12/15/2010
71902E-10-9	PHOENIX COMPANIES INC			32,000.000	81,280	2.540	81,280	81,527				(247)		(247)		L	12/15/2010
693366-20-5	PICO HOLDINGS INC			3,620.000	115,116	31.800	115,116	124,997				(3,367)		(3,367)		L	10/14/2009
720186-10-5	PIEDMONT NATURAL GAS CO., INC.			8,900.000	248,844	27.960	248,844	214,007	2,492	9,879		10,769		10,769		L	10/14/2009
720190-20-6	PIEDMONT OFFICE REALTY TRU-A			12,480.000	251,347	20.140	251,347	245,815				5,532		5,532		L	12/15/2010
720279-10-8	PIER 1, INC.			15,860.000	166,530	10.500	166,530	142,653				23,877		23,877		L	12/15/2010
723456-10-9	PINNACLE ENTERTAINMENT INC			7,240.000	101,505	14.020	101,505	98,145				3,359		3,359		L	05/11/2010
72346Q-10-4	PINNACLE FINANCIAL PARTNERS			9,120.000	123,850	13.580	123,850	94,370				29,480	26,102	3,378		L	12/15/2010
723484-10-1	PINNACLE WEST CAPITAL CORP			21,860.000	906,097	41.450	906,097	885,093		4,715		21,004		21,004		L	12/15/2010
723655-10-6	PIONEER DRILLING CO			8,900.000	78,409	8.810	78,409	54,519				23,890		23,890		L	05/11/2010
723787-10-7	PIONEER NA T RES CO COM			16,100.000	1,397,802	86.820	1,397,802	1,099,096		427		298,706		298,706		L	12/15/2010
724078-10-0	PIPER JAFFRAY COS INC			5,380.000	188,354	35.010	188,354	188,859				(505)		(505)		L	12/15/2010
724479-10-0	PITNEY BOWES INC			22,240.000	537,763	24.180	537,763	529,781		19,958		7,982		7,982		L	12/15/2010
726505-10-0	PLAINS EXPLORATION AND PRODUCT			15,420.000	495,599	32.140	495,599	388,468				107,131		107,131		L	12/15/2010
727493-10-8	PLANTRONICS INC			5,320.000	198,010	37.220	198,010	174,762		798		23,248		23,248		L	05/11/2010
G7127P-10-0	PLATINUM UNDERWRITERS HLDGS			5,500.000	247,335	44.970	247,335	204,629		1,320		42,706		42,706		L	05/11/2010
729132-10-0	PLEXUS CORP			5,960.000	184,402	30.940	184,402	166,143				15,364		15,364		L	12/15/2010
729251-10-8	PLUM CREEK TIMBER CO INC COM			18,700.000	700,315	37.450	700,315	720,310		21,126		(19,995)		(19,995)		L	12/15/2010
69344F-10-6	PMC - SIERRA INC			28,740.000	246,877	8.590	246,877	238,055				8,821		8,821		L	12/15/2010
693475-10-5	PNC FINL SVCS GROUP INC			68,940.000	4,186,037	60.720	4,186,037	3,894,639		5,464		291,398		291,398		L	12/15/2010
69349H-10-7	PNM RESOURCES INC			13,840.000	180,197	13.020	180,197	169,352		5,390		5,397		5,397		L	12/15/2010
731068-10-2	POLARIS INDUSTRIES INC			3,400.000	265,268	78.020	265,268	198,883		2,720		66,385		66,385		L	05/11/2010
731572-10-3	POLO RALPH LAUREN CORP			8,260.000	916,199	110.920	916,199	767,120	826	1,298		149,079		149,079		L	12/15/2010
73172K-10-4	POLYCOM INC.			8,940.000	348,481	38.980	348,481	276,487				71,994		71,994		L	05/11/2010
73179P-10-6	POLYONE CORPORATION			10,520.000	131,395	12.490	131,395	70,460				52,810		52,810		L	10/14/2009
73179V-10-3	POLYPORE INTERNATIONAL INC			4,040.000	164,549	40.730	164,549	88,658				79,673		79,673		L	12/15/2010
73278L-10-5	POOL CORP			5,640.000	127,126	22.540	127,126	140,233		2,200		(13,107)		(13,107)		L	05/11/2010
733174-10-6	POPULAR INC			135,040.000	424,026	3.140	424,026	443,887				(19,862)		(19,862)		L	12/15/2010
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATES INC			1,920.000	144,384	75.200	144,384	95,901				58,214		58,214		L	10/14/2009
736508-84-7	PORTLAND GENERAL ELECTRIC CO			9,100.000	197,470	21.700	197,470	176,219	2,366	4,732		21,251		21,251		A	05/11/2010
737464-10-7	POST PROPERTIES, INC.			5,360.000	194,568	36.300	194,568	93,140	1,072	3,829		89,971		89,971		L	10/14/2009
737630-10-3	POTLATCH CORP.			4,360.000	141,918	32.550	141,918	123,089		8,894		2,921		2,921		L	10/14/2009
739276-10-3	POWER INTEGRATIONS INC			4,600.000	184,644	40.140	184,644	166,663		596		11,738		11,738		L	12/15/2010
73930R-10-2	POWER-ONE INC			13,260.000	135,252	10.200	135,252	81,300				39,509		39,509		L	12/15/2010
73935L-10-0	POWERSHARES INDIA PROTFOLIO ETF		R	464,441.000	11,806,090	25.420	11,806,090	8,327,176		109,093		1,555,877		1,555,877		L	07/16/2009
693506-10-7	PPG INDUSTRIES INC			21,788.000	1,831,717	84.070	1,831,717	1,536,250		9,655		296,869		296,869		L	12/15/2010
69351T-10-6	PPL CORP			55,240.000	1,453,917	26.320	1,453,917	1,473,401	16,940	16,940		(19,484)		(19,484)		L	12/15/2010
74005P-10-4	PRAXAIR INC.			40,520.000	3,868,444	95.470	3,868,444	3,582,031		29,286		286,414		286,414		L	12/15/2010
740065-10-7	PRE PAID LEGAL SERVICES, INC.			880.000	53,020	60.250	53,020	40,003				13,017		13,017		L	05/11/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
CUSIP Identi-fication	Description	3 Code	4 For-eign	Number of Shares	Book/ Adjusted Carrying Value	7 Rate Per Share Used to Obtain Fair Value	8 Fair Value	Actual Cost	10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
740189-10-5	PRECISION CASTPARTS CORP COM			17,980.000	2,502,996	139.210	2,502,996	2,277,115	450	900		225,881		225,881		L	12/15/2010
740585-10-4	PREMIERE GLOBAL SERVICES INC.			15,785.000	107,338	6.800	107,338	111,758				(8,582)	16,107	(24,688)		L	03/18/2010
74112D-10-1	PRESTIGE BRANDS			6,340.000	75,763	11.950	75,763	61,861				13,902		13,902		L	05/11/2010
741503-40-3	PRICELINE.COM			6,180.000	2,469,219	399.550	2,469,219	1,984,533				484,687		484,687		L	12/15/2010
741511-10-9	PRICESMART INC			2,180.000	82,905	38.030	82,905	41,590		1,090		38,346		38,346		L	10/14/2009
74153Q-10-2	PRIDE INTL			21,460.000	708,180	33.000	708,180	593,864				114,316		114,316		L	12/15/2010
74251V-10-2	PRINCIPAL FINANCIAL GROUP			37,740.000	1,228,814	32.560	1,228,814	1,113,550		20,757		115,264		115,264		L	08/13/2010
742962-10-3	PRIVATEBANCORP INC.			10,200.000	146,676	14.380	146,676	144,359		214		2,317		2,317		L	12/15/2010
74267C-10-6	PROASSURANCE CORP			3,440.000	208,464	60.600	208,464	181,668				23,702		23,702		L	10/14/2009
742718-10-9	PROCTER & GAMBLE CO			370,680.000	23,845,844	64.330	23,845,844	22,440,950		147,546		1,404,895		1,404,895		L	12/15/2010
743263-10-5	PROGRESS ENERGY INC			32,040.000	1,393,099	43.480	1,393,099	1,381,656		14,520		11,443		11,443		L	12/15/2010
743312-10-0	PROGRESS SOFTWARE CORP.			5,660.000	239,531	42.320	239,531	156,916				58,723		58,723		L	12/15/2010
743315-10-3	PROGRESSIVE CORP			88,520.000	1,758,892	19.870	1,758,892	1,813,692		88,520		(54,800)		(54,800)		L	12/15/2010
74340D-10-2	PROLOGIS SH BEN IN			67,100.000	968,924	14.440	968,924	824,683		26,459		54,586		54,586		L	12/15/2010
74348T-10-2	PROSPECT CAPITAL CORP			11,220.000	121,176	10.800	121,176	118,100	1,133	11,829		(7,127)		(7,127)		L	12/15/2010
743606-10-5	PROSPERITY BANCSHARES INC			4,700.000	184,616	39.280	184,616	190,714		1,998		(6,098)		(6,098)		L	12/15/2010
74365A-10-1	PROTALIX BIOTHERAPEUTICS INC			8,060.000	80,439	9.980	80,439	58,809				21,630		21,630		L	12/15/2010
743674-10-3	PROTECTIVE LIFE CORP			12,000.000	319,680	26.640	319,680	288,959		4,192		30,721		30,721		L	12/15/2010
74386T-10-5	PROVIDENT FINANCIAL SERVICES			9,500.000	143,735	15.130	143,735	103,965		4,180		42,560		42,560		L	10/14/2009
744028-10-1	PROVIDENT NEW YORK BANKCORP			15,480.000	162,385	10.490	162,385	157,766		809		4,620		4,620		L	12/15/2010
744320-10-2	PRUDENTIAL FINL INC			65,640.000	3,853,724	58.710	3,853,724	3,670,319		58,880		183,406		183,406		L	12/15/2010
69360J-10-7	PS BUSINESS PKS INC CALIF COM			3,500.000	195,020	55.720	195,020	200,825		2,930		(5,805)		(5,805)		L	12/15/2010
69366A-10-0	PSS WORLD MEDICAL INC			5,820.000	131,532	22.600	131,532	135,146				(3,614)		(3,614)		L	05/11/2010
74460D-10-9	PUBLIC STORAGE			19,140.000	1,941,179	101.420	1,941,179	1,885,754		25,984		55,425		55,425		L	12/15/2010
744573-10-6	PUBLIC SVC ENTERPRISE GROUP			64,800.000	2,061,288	31.810	2,061,288	2,058,419		35,483		2,869		2,869		L	12/15/2010
745867-10-1	PULTE GROUP INC			42,847.000	322,209	7.520	322,209	375,340				(8)	205,517	(205,525)		L	05/11/2010
74733V-10-0	QEP RESOURCES INC			21,780.000	790,832	36.310	790,832	683,062		744		107,769		107,769		L	12/15/2010
74733T-10-5	QLIK TECHNOLOGIES INC			10,320.000	266,359	25.810	266,359	248,033				18,326		18,326		L	12/15/2010
747277-10-1	QLOGIC COR P COM			11,340.000	193,007	17.020	193,007	217,963				(24,956)		(24,956)		L	05/11/2010
747525-10-3	QUALCOMM INC			206,960.000	10,242,450	49.490	10,242,450	8,183,264		67,830		2,059,186		2,059,186		L	12/15/2010
747582-10-4	QUALITY SYSTEMS INC			2,360.000	164,775	69.820	164,775	147,844	594	1,188		16,931		16,931		L	12/15/2010
747619-10-4	QUANEX BUILDING PRODUCTS			4,480.000	84,986	18.970	84,986	85,221		538		(236)		(236)		L	05/11/2010
74762E-10-2	QUANTA SERVICES			23,520.000	468,518	19.920	468,518	485,972				(17,454)		(17,454)		L	12/15/2010
747906-20-4	QUANTUM CORP			26,760.000	99,547	3.720	99,547	39,880				21,140		21,140		L	10/14/2009
74834L-10-0	QUEST DIAGNOSTICS INC			20,200.000	1,090,194	53.970	1,090,194	1,103,461		3,168		(13,267)		(13,267)		L	12/15/2010
74834T-10-3	QUEST SOFTWARE INC			6,340.000	175,872	27.740	175,872	108,543				67,328		67,328		L	05/11/2010
748356-10-2	QUESTAR CORP.			37,380.000	650,786	17.410	650,786	538,845		10,876		21,109		21,109		L	12/15/2010
74835Y-10-1	QUESTCOR PHARMACEUTICALS			7,260.000	106,940	14.730	106,940	40,441				72,455		72,455		L	10/14/2009
74838C-10-6	QUICKSILVER INC			20,220.000	102,515	5.070	102,515	68,815				45,660		45,660		L	12/15/2010
74837R-10-4	QUICKSILVER RESOURCES INC			16,200.000	238,788	14.740	238,788	206,721				32,067		32,067		L	12/15/2010
74838J-10-1	QUIDEL CORP			7,440.000	107,508	14.450	107,508	100,241				7,267		7,267		L	12/15/2010
749121-10-9	QWEST COMM UNICATIONS INTL INC COM			191,360.000	1,456,250	7.610	1,456,250	1,151,815		25,056		304,435		304,435		L	12/15/2010
749941-10-0	R F MICRODEVICES INC			32,380.000	237,993	7.350	237,993	183,281				54,712		54,712		L	12/15/2010
749607-10-7	R L I CORP.			1,700.000	89,369	52.570	89,369	97,071		13,379		(7,702)		(7,702)		L	05/11/2010
750086-10-0	RACKSPACE HOSTING INC			12,660.000	397,651	31.410	397,651	318,786				78,864		78,864		L	12/15/2010
750236-10-1	RADIAN GROUP INC			14,940.000	120,566	8.070	120,566	128,257		149		11,354		11,354		L	10/14/2009
75025N-10-2	RADIANT SYSTEMS INC			6,360.000	124,465	19.570	124,465	108,182				16,283		16,283		L	12/15/2010
750438-10-3	RADIOSHACK CORP			14,520.000	268,475	18.490	268,475	296,761		3,240		(28,286)		(28,286)		L	12/15/2010
751028-10-1	RALCORP HOLDINGS INC			7,120.000	462,871	65.010	462,871	402,585				37,736		37,736		L	12/23/2009
750917-10-6	RAMBUS INC			14,040.000	287,539	20.480	287,539	323,184				(35,644)		(35,644)		L	12/15/2010
751452-20-2	RAMCO-GERSHENSON PPTYS TR COM			5,860.000	72,957	12.450	72,957	49,309	957	3,682		17,053		17,053		L	10/14/2009
75281A-10-9	RANGE RESOURCES CORP			19,521.000	878,055	44.980	878,055	810,097		2,733		(76,206)		(76,206)		L	12/15/2010
754212-10-8	RAVEN INDUSTRIES INC			2,040.000	97,288	47.690	97,288	65,902	326	3,203		31,386		31,386		L	05/11/2010
754730-10-9	RAYMOND JAMES FINANCIAL INC			12,840.000	419,868	32.700	419,868	384,073	1,669	2,451		35,795		35,795		L	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
754907-10-3	RAYONIER INC			10,980.000	576,670	52.520	576,670	524,642		11,952		52,027		52,027		L	12/15/2010
755111-50-7	RAYTHEON COMPANY			47,805.000	2,215,284	46.340	2,215,284	2,223,086		59,187		(205,566)		(205,566)		L	12/15/2010
75524B-10-4	RBC BEARING INS			2,480.000	96,918	39.080	96,918	77,422				19,497		19,497		L	05/11/2010
749388-10-4	RC2 CORP			3,040.000	66,181	21.770	66,181	58,221				7,960		7,960		L	05/11/2010
75604L-10-5	REALD INC			5,600.000	145,152	25.920	145,152	147,104				(1,952)		(1,952)		L	12/15/2010
75605L-10-4	REALNETWORKS INC			15,800.000	66,360	4.200	66,360	51,508				24,635	16,893	7,742		L	10/14/2009
756109-10-4	REALTY INCOME CORP			10,520.000	359,784	34.200	359,784	340,167	1,518	10,218		19,617		19,617		L	05/11/2010
756577-10-2	RED HAT INC.			25,320.000	1,155,858	45.650	1,155,858	858,835				297,023		297,023		L	12/15/2010
75689M-10-1	RED ROBIN GOURMENT BURGERS INC			2,080.000	44,658	21.470	44,658	40,045				7,426		7,426		L	10/14/2009
758075-40-2	REDWOOD TRUST INC			10,280.000	153,480	14.930	153,480	154,467		4,360		(987)		(987)		L	12/15/2010
758750-10-3	REGAL BELOIT CORP			5,080.000	339,141	66.760	339,141	263,278	864	2,693		61,179		61,179		L	12/15/2010
758766-10-9	REGAL ENTMT GROUP A			9,600.000	112,704	11.740	112,704	157,920		18,624		(45,216)		(45,216)		L	05/11/2010
758849-10-3	REGENCY CENTERS CORPORATION			12,440.000	525,466	42.240	525,466	485,032		13,912		40,434		40,434		L	08/13/2010
75886F-10-7	REGENERON PHARMACEUTICALS INC			9,680.000	317,794	32.830	317,794	215,510				65,477		65,477		L	12/15/2010
7591EP-10-0	REGIONS FINANCIAL CORP			163,340.000	1,143,380	7.000	1,143,380	1,145,919	1,311	1,311		(2,539)		(2,539)		L	12/15/2010
758932-10-7	REGIS CORP			6,460.000	107,236	16.600	107,236	122,431		517		(15,195)		(15,195)		L	05/11/2010
759148-10-9	REHABCARE GROUP INC			4,700.000	111,390	23.700	111,390	98,259				(15,674)		(15,674)		L	12/15/2010
759351-60-4	REINSURANCE GROUP AMERICA INC			7,640.000	410,344	53.710	410,344	384,536		1,834		25,808		25,808		L	05/11/2010
759509-10-2	RELIANCE STEEL & ALUMINUM			8,900.000	454,790	51.100	454,790	425,836		2,160		28,954		28,954		L	12/15/2010
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD			9,560.000	608,876	63.690	608,876	540,678		6,435		68,198		68,198		L	12/15/2010
75970E-10-7	RENASANT CORP			4,080.000	68,993	16.910	68,993	67,171	694	1,387		1,822		1,822		L	05/11/2010
76009N-10-0	RENT-A-CENTER INC			8,320.000	268,570	32.280	268,570	179,017		869		107,525		107,525		L	12/15/2010
760759-10-0	REPUBLIC S VCS INC COM			49,180.000	1,468,515	29.860	1,468,515	1,478,394	9,836	15,873		(9,879)		(9,879)		L	12/15/2010
761220-10-5	RESOURCES CONNECTION INC			8,040.000	149,464	18.590	149,464	125,925		413		23,539	18,776	4,763		L	12/15/2010
76128Y-10-2	RETAIL VENTURES			4,940.000	80,522	16.300	80,522	36,317				31,894		31,894		L	12/15/2010
761565-10-0	REX ENERGY CORP			4,080.000	55,692	13.650	55,692	49,360				6,332		6,332		L	05/11/2010
766559-60-3	RIGEL PHARMACEUTICALS INC			7,240.000	54,517	7.530	54,517	54,343				174		174		L	05/11/2010
76657R-10-6	RIGHTNOW TECHNOLOGIES INC			2,880.000	68,170	23.670	68,170	44,059				24,111		24,111		L	05/11/2010
767754-10-4	RITE AID CORP.			126,520.000	111,742	0.883	111,742	149,357				(37,615)		(37,615)		L	12/15/2010
768573-10-7	RIVERBDE TECHNOLOGYH INC			14,840.000	521,923	35.170	521,923	271,603				250,319		250,319		L	12/15/2010
770196-10-3	ROBBINS & MEYERS INC			3,820.000	136,680	35.780	136,680	88,064		649		46,833		46,833		L	10/14/2009
770323-10-3	ROBERT HALF INTL INC			20,300.000	621,180	30.600	621,180	576,767		5,203		44,413		44,413		L	12/15/2010
772739-20-7	ROCK TENN CO.			4,000.000	215,800	53.950	215,800	204,339		1,400		11,461		11,461		L	05/11/2010
773903-10-9	ROCKWELL AUTOMATION INC			17,160.000	1,230,544	71.710	1,230,544	898,648		5,796		331,895		331,895		L	12/15/2010
774341-10-1	ROCKWELL COLLINS INC			23,060.000	1,343,476	58.260	1,343,476	1,448,471		13,118		(104,995)		(104,995)		L	12/15/2010
774415-10-3	ROCKWOOD HOLDINGS INC			7,120.000	278,534	39.120	278,534	183,211				74,208		74,208		L	12/15/2010
775043-10-2	ROFIN SINAR TECHNOLOGIES INC			4,540.000	160,898	35.440	160,898	123,801				37,097		37,097		L	12/15/2010
775133-10-1	ROGERS CORP			3,480.000	133,110	38.250	133,110	114,024				19,086		19,086		L	12/15/2010
775711-10-4	ROLLINS, INC			9,710.000	191,773	19.750	191,773	136,179		1,879		54,004		54,004		L	12/15/2010
776696-10-6	ROPER CORP.			11,800.000	901,874	76.430	901,874	755,893		1,801		145,981		145,981		L	12/15/2010
777779-30-7	ROSETTA RESOURCES INC			7,060.000	265,738	37.640	265,738	144,159				103,693		103,693		L	12/15/2010
777780-10-7	ROSETTA STONE INC			1,420.000	30,132	21.220	30,132	34,557				(4,425)		(4,425)		L	05/11/2010
778296-10-3	ROSS STORES, INC.			13,840.000	875,380	63.250	875,380	775,620		4,912		99,760		99,760		L	12/15/2010
779376-10-2	ROVI CORP			12,580.000	780,086	62.010	780,086	492,060				288,026		288,026		L	12/15/2010
779382-10-0	ROWAN COMPANIES INC			12,320.000	430,091	34.910	430,091	340,481				89,610		89,610		L	12/15/2010
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD			20,260.000	952,220	47.000	952,220	622,221				329,999		329,999		L	12/15/2010
780287-10-8	ROYAL GOLD INC			6,200.000	338,706	54.630	338,706	323,569		860		15,137		15,137		L	12/15/2010
749660-10-6	RPC INC			6,150.000	111,438	18.120	111,438	44,084		861		69,056		69,056		L	10/14/2009
749685-10-3	RPM INTERNATIONAL INC			15,740.000	347,854	22.100	347,854	330,346		5,387		17,508		17,508		L	12/15/2010
74972L-10-2	RSC HOLDINGS INC			7,780.000	75,777	9.740	75,777	56,489				21,006		21,006		L	10/14/2009
74973W-10-7	RTI INTERNATIONAL METALS			5,240.000	141,375	26.980	141,375	134,821				6,554		6,554		L	12/15/2010
78112T-10-7	RUBICON TECHNOLOGY INC			3,080.000	64,926	21.080	64,926	58,235				(303)		(303)		L	12/15/2010
781182-10-0	RUBY TUESDAY INC			10,100.000	131,906	13.060	131,906	115,033				16,873		16,873		L	12/15/2010
781258-10-8	RUDDICK			4,700.000	173,148	36.840	173,148	134,040	611	2,256		52,217		52,217		L	10/14/2009

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
781270-10-3	RUDOLPH TECHNOLOGIES			12,280.000	101,064	8.230	101,064	103,790				(2,726)		(2,726)		L	12/15/2010
781846-20-9	RUSH ENTERPRISES CL A			3,780.000	77,263	20.440	77,263	62,007				15,256		15,256		L	05/11/2010
783549-10-8	RYDER SYSTEM INC			6,120.000	322,157	52.640	322,157	283,073		4,835		39,084		39,084		L	05/11/2010
783764-10-3	RYLAND GROUP, INC.			7,020.000	119,551	17.030	119,551	137,250		308		(17,700)		(17,700)		L	12/15/2010
784117-10-3	S E I CORP.			19,220.000	457,244	23.790	457,244	402,204		1,922		55,040		55,040		L	12/15/2010
783859-10-1	S T BANCORP INC			4,600.000	103,914	22.590	103,914	62,883		2,760		25,668		25,668		L	10/14/2009
78463B-10-1	S1 CORPORATION			16,980.000	117,162	6.900	117,162	108,788				8,374		8,374		L	12/15/2010
78573L-10-6	SABRA HEALTHCARE REIT INC			5,106.000	93,950	18.400	93,950	87,097		988		6,853		6,853		L	12/15/2010
78648T-10-0	SAFETY INS GROUP INC			2,700.000	128,439	47.570	128,439	90,510		4,860		30,618		30,618		L	10/14/2009
786514-20-8	SAFEWAY INC			52,470.000	1,180,050	22.490	1,180,050	1,106,455	6,296	5,767		73,534		73,534		L	12/15/2010
78390X-10-1	SAIC INC			42,200.000	669,292	15.860	669,292	717,046				(47,754)		(47,754)		L	12/15/2010
79377W-10-8	SAKS HOLDINGS INC			14,960.000	160,072	10.700	160,072	96,238				61,934		61,934		L	10/14/2009
79466L-30-2	SALESFORCE.COM INC			14,980.000	1,977,360	132.000	1,977,360	1,564,446				412,914		412,914		L	12/15/2010
795435-10-6	SALIX PHARMACEUTICALS LTD			6,220.000	292,091	46.960	292,091	142,526				134,103		134,103		L	10/14/2009
79546E-10-4	SALLY BEAUTY HOLDIN			15,020.000	218,241	14.530	218,241	170,691				47,549		47,549		L	12/15/2010
800013-10-4	SANDERSON FARMS INC			2,360.000	92,394	39.150	92,394	89,361		1,463		(7,104)		(7,104)		L	10/14/2009
80004C-10-1	SANDISK CORP			30,000.000	1,495,800	49.860	1,495,800	1,304,661				191,139		191,139		L	12/15/2010
80007P-30-7	SANDRIDGE ENERGY INC			48,637.000	356,023	7.320	356,023	323,239				32,783		32,783		L	12/15/2010
800363-10-3	SANDY SPRING BANCORP INC			4,220.000	77,775	18.430	77,775	72,676		84		5,099		5,099		L	05/11/2010
800907-20-6	SANMINA-SCI CORP			8,940.000	102,631	11.480	102,631	149,768				(47,137)		(47,137)		L	05/11/2010
803062-10-8	SAPIENT CORP			12,060.000	145,926	12.100	145,926	119,955				25,971		25,971		L	05/11/2010
803111-10-3	SARA LEE CORP			93,847.000	1,643,261	17.510	1,643,261	1,387,993		18,677		255,268		255,268		L	12/15/2010
804395-10-1	SAUL CENTERS			3,340.000	158,149	47.350	158,149	132,027		2,211		25,445		25,445		L	12/15/2010
80517Q-10-0	SAVIENT PHARMACEUTICALS			7,520.000	83,773	11.140	83,773	91,394				(7,621)		(7,621)		L	05/11/2010
805423-30-8	SAVVIS INC			4,520.000	115,350	25.520	115,350	81,568				33,782		33,782		L	05/11/2010
78388J-10-6	SBA COMMUNICATIONS CORP CL A			15,640.000	640,302	40.940	640,302	578,587				61,715		61,715		L	12/15/2010
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY			14,240.000	578,144	40.600	578,144	552,184	6,764	6,764		25,960		25,960		L	08/13/2010
806037-10-7	SCANSOURCE INC			4,540.000	144,826	31.900	144,826	131,463				13,363		13,363		L	12/15/2010
78401V-10-2	SCBT FINANCIAL CORP			3,320.000	108,730	32.750	108,730	113,984		694		(5,254)		(5,254)		L	12/15/2010
806373-10-6	SCHAWK INC			2,300.000	47,334	20.580	47,334	26,856		460		16,054		16,054		L	10/14/2009
806407-10-2	SCHEIN HENRY INC			11,220.000	688,796	61.390	688,796	666,329				22,467		22,467		L	12/15/2010
806857-10-8	SCHLUMBERGER LTD			196,986.000	16,448,331	83.500	16,448,331	13,037,764	35,252	68,986		3,130,481		3,130,481		L	12/15/2010
806882-10-6	SCHNITZER STEEL INDUSTRIES INC			2,360.000	156,680	66.390	156,680	128,323		120		28,357		28,357		L	05/11/2010
807066-10-5	SCHOLASTIC CORP.			3,880.000	114,615	29.540	114,615	103,281		582		11,335		11,335		L	05/11/2010
807863-10-5	SCHOOL SPECIALTY INC			8,460.000	117,848	13.930	117,848	107,500				10,348	28,427	(18,080)		L	12/15/2010
808194-10-4	SCHULMAN (A.), INC.			6,838.000	156,522	22.890	156,522	146,688		2,282		8,908		8,908		L	12/15/2010
80822#-14-6	SCHURMAN FINE PAPERS WARRANTS			289,200.000	0.000	0.000										U	04/01/2004
808541-10-6	SCHWEITZER-MAUDUIT INTL INC			2,220.000	139,682	62.920	139,682	128,713		855		10,969		10,969		L	12/15/2010
80874P-10-9	SCIENTIFIC GAMES CORP			10,200.000	101,592	9.960	101,592	113,481				(11,889)		(11,889)		L	12/15/2010
810186-10-6	SCOTTS MIRACLE GRO CO			5,480.000	278,220	50.770	278,220	261,307		3,075		16,912		16,912		L	12/15/2010
811065-10-1	SCRIPPS NETWORK INTER CLASS A			11,140.000	576,495	51.750	576,495	511,283		2,333		65,212		65,212		L	08/13/2010
811543-10-7	SEABOARD			40.000	79,640	1,991.000	79,640	57,943		330		21,697		21,697		L	05/11/2010
811904-10-1	SEACOR HOLDINGS INC			2,753.000	278,301	101.090	278,301	223,393		32,895		54,908		54,908		L	12/15/2010
G7945M-10-7	SEAGATE TECHNOLOGY			59,360.000	892,181	15.030	892,181	715,324				176,857	366,166	(189,309)		L	12/15/2010
81211K-10-0	SEALED AIR CORP			22,560.000	574,152	25.450	574,152	512,761		3,900		61,391		61,391		L	12/15/2010
812350-10-6	SEARS HLDG S CORP COM			5,420.000	399,725	73.750	399,725	387,124				(52,574)		(52,574)		L	10/14/2009
812578-10-2	SEATTLE GENETICS INC			13,220.000	197,639	14.950	197,639	148,667				50,135		50,135		L	12/15/2010
816300-10-7	SELECTIVE INSURANCE GROUP			9,380.000	170,247	18.150	170,247	156,641		2,691		13,606		13,606		L	12/15/2010
816851-10-9	SEMPRA ENERGY			36,540.000	1,917,619	52.480	1,917,619	1,879,292	14,251	9,773		38,327		38,327		L	12/15/2010
816850-10-1	SEMTECH CORPORATION			7,480.000	169,347	22.640	169,347	140,233				29,114		29,114		L	12/15/2010
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST			15,340.000	336,560	21.940	336,560	337,500		9,884		(941)		(941)		L	12/15/2010
N7902X-10-6	SENSATA TECHNOLOGIES HOLDING			8,300.000	249,913	30.110	249,913	241,100				8,813		8,813		L	12/15/2010
81725T-10-0	SENSIENT TECHNOLOGIES			6,400.000	235,072	36.730	235,072	195,754		2,024		39,318		39,318		L	12/15/2010
817337-40-5	SEQUENOM INC			14,040.000	112,601	8.020	112,601	70,668				36,837		36,837		L	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
817565-10-4	SERVICE CORP. INTERNATIONAL			32,060.000	264,495	8.250	264,495	279,082		2,173		(14,587)		(14,587)		L	12/15/2010
784153-10-8	SFN GROUP			6,800.000	66,368	9.760	66,368	55,780				10,588		10,588		L	05/11/2010
820280-10-5	SHAW GROUP			10,540.000	360,784	34.230	360,784	379,022				(18,238)		(18,238)		L	12/15/2010
82312B-10-6	SHENANDOAH TELECOMMUN CO			4,180.000	78,291	18.730	78,291	71,776		1,379		(6,772)		(6,772)		L	10/14/2009
824348-10-6	SHERWIN WILLIAMS CO			11,840.000	991,600	83.750	991,600	949,225		9,245		42,375		42,375		L	12/15/2010
825549-10-8	SHUFFLE MASTER INC			6,780.000	77,631	11.450	77,631	65,335				12,296		12,296		L	05/11/2010
82568P-30-4	SHUTTERFLY INC			2,800.000	98,084	35.030	98,084	45,288				48,216		48,216		L	10/14/2009
826552-10-1	SIGMA ALDR ICH COM			13,760.000	915,866	66.560	915,866	775,094		6,218		140,771		140,771		L	08/13/2010
826565-10-3	SIGMA DESIGNS, INC			6,120.000	86,720	14.170	86,720	76,370				10,350		10,350		L	12/15/2010
82669G-10-4	SIGNATURE BK NEW YORK NY			4,560.000	228,000	50.000	228,000	189,247				38,753		38,753		L	12/15/2010
G81276-10-0	SIGNET JEWELERS LTD		R	10,760.000	466,984	43.400	466,984	461,786				5,198		5,198		L	12/15/2010
827048-10-9	SILGAN HOLDINGS INC			5,720.000	204,833	35.810	204,833	156,286		1,848		39,296		39,296		L	10/14/2009
82706L-10-8	SILICON GRAPHICS INTERNATIONAL			9,400.000	84,882	9.030	84,882	76,679				8,157		8,157		L	12/15/2010
826919-10-2	SILICON LABORATORIES			4,080.000	187,762	46.020	187,762	192,709				(4,947)		(4,947)		L	05/11/2010
828730-20-0	SIMMONS FIRST NATL CORP CL A			3,960.000	112,860	28.500	112,860	115,182	399	798		(2,322)		(2,322)		L	12/15/2010
828806-10-9	SIMON PPTY GROUP INC			39,753.000	3,955,026	99.490	3,955,026	3,631,557		23,890		323,337		323,337		L	12/15/2010
829073-10-5	SIMPSON MANUFACTURING			6,780.000	209,570	30.910	209,570	213,306		948		(3,736)		(3,736)		L	12/15/2010
829226-10-9	SINCLAIR BROADCAST GROUP - A			6,360.000	52,025	8.180	52,025	43,653		2,735		8,372		8,372		L	05/11/2010
82967N-10-8	SIRIUS XM RADIO INC			495,120.000	811,997	1.640	811,997	552,755				259,242		259,242		L	12/15/2010
82966C-10-3	SIRONA DENTAL SYSTEMS INC			6,020.000	251,516	41.780	251,516	235,891				15,625		15,625		L	12/15/2010
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP			3,240.000	176,256	54.400	176,256	181,833		194		(5,577)		(5,577)		L	12/15/2010
784305-10-4	SJW CORP			2,820.000	74,645	26.470	74,645	64,023		1,918		10,998		10,998		L	10/14/2009
830566-10-5	SKECHERS USA INC			5,360.000	107,200	20.000	107,200	111,934				(37,673)		(37,673)		L	12/15/2010
83088M-10-2	SKYWORKS SOLUTIONS INC			20,520.000	587,488	28.630	587,488	284,518				268,917		268,917		L	12/15/2010
78440X-10-1	SL GREEN REALTY CORP			9,400.000	634,594	67.510	634,594	613,066	940	1,660		21,528		21,528		L	12/15/2010
78454L-10-0	SM ENERGY CO			7,820.000	460,833	58.930	460,833	347,664		343		113,169		113,169		L	12/15/2010
83169Y-10-8	SMART BALANCE INC			9,520.000	41,222	4.330	41,222	38,937				2,285	21,496	(19,211)		L	05/11/2010
G82245-10-4	SMART MODULAR TECHNOLOGIES			5,900.000	33,984	5.760	33,984	38,964				(4,980)		(4,980)		L	05/11/2010
831865-20-9	SMITH (A.O.)			4,400.000	167,552	38.080	167,552	133,061		2,106		33,841		33,841		L	12/15/2010
832154-10-8	SMITH MICRO SOFTWARE INC			5,520.000	86,885	15.740	86,885	61,604				25,281		25,281		L	12/15/2010
832248-10-8	SMITHFIELD FOODS, INC.			27,500.000	567,325	20.630	567,325	475,593				82,531		82,531		L	12/15/2010
832696-40-5	SMUCKER J M CO COM NEW			17,180.000	1,127,867	65.650	1,127,867	1,025,003		18,288		102,864		102,864		L	12/15/2010
83272A-10-4	SMURFIT-STONE CONTAINER CORP			11,820.000	302,592	25.600	302,592	301,565				1,027		1,027		L	12/15/2010
833034-10-1	SNAP ON IN C COM			6,020.000	340,612	56.580	340,612	281,461		5,538		59,150		59,150		L	05/11/2010
833551-10-4	SNYDERS LANCE INC			3,840.000	90,010	23.440	90,010	77,301		12,944		12,708		12,708		L	12/15/2010
83408W-10-3	SOHU COM INC		R	3,540.000	224,755	63.490	224,755	164,415				60,339		60,339		L	05/11/2010
83416B-10-9	SOLARWINDS INC			3,420.000	65,835	19.250	65,835	66,399				(564)		(564)		L	05/11/2010
83421A-10-4	SOLERA HOLDINGS INC			8,720.000	447,510	51.320	447,510	361,837		1,500		85,673		85,673		L	12/15/2010
834376-50-1	SOLUTIA INC			15,940.000	367,895	23.080	367,895	269,287				98,609		98,609		L	12/15/2010
83545G-10-2	SONIC AUTOMOTIVE INC			4,660.000	61,698	13.240	61,698	50,358	117			11,341		11,341		L	05/11/2010
835451-10-5	SONIC CORP			7,260.000	73,471	10.120	73,471	58,661				14,810	25,981	(11,170)		L	05/11/2010
835495-10-2	SONOCO PRODUCTS CO.			10,620.000	357,575	33.670	357,575	348,852		8,551		8,724		8,724		L	12/15/2010
83568G-10-4	SONOSIGHT INC			3,920.000	123,872	31.600	123,872	125,445				(1,573)		(1,573)		L	12/15/2010
835916-10-7	SONUS NETWORKS INC			36,140.000	96,494	2.670	96,494	86,794				9,700		9,700		L	05/11/2010
835898-10-7	SOTHEBY'S			7,380.000	332,100	45.000	332,100	140,515		1,476		166,198		166,198		L	10/14/2009
83616T-10-8	SOURCEFIRE			4,060.000	105,276	25.930	105,276	91,232				14,044		14,044		L	12/15/2010
838518-10-8	SOUTH JERSEY INDUSTRIES INC			3,820.000	201,772	52.820	201,772	140,044		5,176		55,925		55,925		L	10/14/2009
842587-10-7	SOUTHERN CO			107,400.000	4,105,902	38.230	4,105,902	3,893,903		41,159		211,999		211,999		L	12/15/2010
844030-10-6	SOUTHERN UNION CO.			14,320.000	344,682	24.070	344,682	340,529	2,148	3,516		4,153		4,153		L	12/15/2010
844741-10-8	SOUTHWEST AIRLINES CO			31,660.000	410,947	12.980	410,947	383,940	66	66		27,007		27,007		L	12/15/2010
844895-10-2	SOUTHWEST GAS CORP.			7,820.000	286,759	36.670	286,759	225,869		5,392		45,607		45,607		L	12/15/2010
845467-10-9	SOUTHWESTERN ENERGY CO			44,540.000	1,667,132	37.430	1,667,132	1,712,880				(45,748)		(45,748)		L	12/15/2010
84610H-10-8	SOVRAN SELF STORAGE			4,840.000	178,160	36.810	178,160	155,330		4,472		5,438		5,438		L	12/15/2010
84649R-20-0	SPANSION INC-CLASS A			9,600.000	198,720	20.700	198,720	189,704				9,016		9,016		L	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
846822-10-4	SPARTAN STORES INC			6,900.000	116,955	16.950	116,955	112,519		498		4,436		4,436		L	12/15/2010
847220-20-9	SPARTECH CORP			4,140.000	38,750	9.360	38,750	33,989				4,761	25,291	(20,530)		L	05/11/2010
78462F-10-3	SPDR S&P 500 ETF TRUST			259,307.000	32,615,634	125.780	32,615,634	30,179,544	166,466	102,219		2,436,090		2,436,090		L	12/29/2010
78463X-60-8	SPDR S&P EMERGING EUROPE ETF			128,200.000	6,351,951	49.547	6,351,951	4,371,361		60,511		795,763		795,763		L	05/29/2009
847560-10-9	SPECTRA ENERGY CORP			88,740.000	2,217,613	24.990	2,217,613	2,004,308		36,975		213,304		213,304		L	12/15/2010
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC			13,600.000	283,016	20.810	283,016	295,765				(12,749)		(12,749)		L	12/15/2010
852061-10-0	SPRINT NEX TEL CORP COM SER 1			379,380.000	1,604,777	4.230	1,604,777	1,694,286				(89,509)		(89,509)		L	12/15/2010
784635-10-4	SPX CORP			4,720.000	337,433	71.490	337,433	292,794	880	880		44,638		44,638		L	12/15/2010
78464R-10-5	SRA INTERNATIONAL INC			7,360.000	150,512	20.450	150,512	160,604				(10,092)		(10,092)		L	12/15/2010
790148-10-0	ST JOE CORP			13,500.000	294,975	21.850	294,975	374,498				(79,523)		(79,523)		L	12/15/2010
790849-10-3	ST JUDE MEDICAL INC			43,060.000	1,840,815	42.750	1,840,815	1,643,185				197,630		197,630		L	12/15/2010
85254C-30-5	STAGE STORES INC			10,180.000	176,521	17.340	176,521	161,305		1,072		15,216		15,216		L	12/15/2010
852891-10-0	STANCORP FINANCIAL GROUP INC			5,400.000	243,756	45.140	243,756	243,216		4,644		540		540		L	05/11/2010
853626-10-9	STANDARD MICROSYSTEMS CORP.			5,140.000	148,186	28.830	148,186	135,267				12,919		12,919		L	12/15/2010
85375C-10-1	STANDARD-PACIFIC CORP.			12,900.000	59,340	4.600	59,340	47,620				11,094		11,094		L	10/14/2009
854231-10-7	STANDEX INTERNATIONAL CORP.			1,680.000	50,249	29.910	50,249	33,631		353		16,498		16,498		L	10/14/2009
854502-10-1	STANLEY BLACK & DECKER INC			21,421.000	1,432,422	66.870	1,432,422	1,225,442		11,072		206,977		206,977		L	12/15/2010
855030-10-2	STAPLES INC.			85,720.000	1,951,844	22.770	1,951,844	1,930,339	7,715	14,508		21,505		21,505		L	12/15/2010
855244-10-9	STARBUCKS CORP			99,480.000	3,196,292	32.130	3,196,292	2,756,565		20,166		439,727		439,727		L	12/15/2010
85590A-40-1	STARWOOD H OTELS + RESORTS INC COM			26,520.000	1,611,886	60.780	1,611,886	1,390,311		6,282		221,574		221,574		L	12/15/2010
85571B-10-5	STARWOOD PROPERTY TRUST INC			11,140.000	239,287	21.480	239,287	227,648	4,456			11,639		11,639		L	12/15/2010
855707-10-5	STATE AUTO FINANCIAL CORP			5,000.000	87,100	17.420	87,100	91,882		1,134		(4,782)		(4,782)		L	12/15/2010
857477-10-3	STATE STREET CORPORATION			68,380.000	3,168,729	46.340	3,168,729	2,989,282	684	1,251		186,718		186,718		L	12/15/2010
784774-10-1	STEC INC			4,940.000	87,191	17.650	87,191	68,381				18,810		18,810		L	12/15/2010
858119-10-0	STEEL DYNAMICS INC			22,960.000	420,168	18.300	420,168	350,294	1,722	3,156		69,874		69,874		L	12/15/2010
858155-20-3	STEELCASE INC			8,800.000	93,016	10.570	93,016	53,977	352	1,408		37,048		37,048		L	10/14/2009
P8744Y-10-2	STEINER LEISURE LTD			2,180.000	101,806	46.700	101,806	81,649				15,129		15,129		L	10/14/2009
85856G-10-0	STELLARONE CORP			4,120.000	59,905	14.540	59,905	64,113		330		(4,208)		(4,208)		L	05/11/2010
858586-10-0	STEPAN CO			1,940.000	147,964	76.270	147,964	145,929		681		2,035		2,035		L	12/15/2010
858912-10-8	STERICYCLE INC			10,260.000	830,239	80.920	830,239	700,223				130,016		130,016		L	12/15/2010
859152-10-0	STERIS CORP			6,880.000	250,845	36.460	250,845	232,152		2,706		18,693		18,693		L	12/15/2010
858907-10-8	STERLING BANCSHARES			14,220.000	99,824	7.020	99,824	83,736		427		16,089		16,089		L	05/11/2010
556269-10-8	STEVEN MADDEN LTD			2,820.000	117,650	41.720	117,650	100,171				17,479		17,479		L	05/11/2010
860370-10-5	STEWART ENTERPRISES			19,440.000	130,054	6.690	130,054	124,410		1,013		5,644		5,644		L	12/15/2010
860630-10-2	STIFEL FINANCIAL CORP			4,300.000	266,772	62.040	266,772	246,422				20,350		20,350		L	12/15/2010
860740-10-2	STILLWATER MINING CORP		R	12,660.000	270,291	21.350	270,291	195,351				67,036		67,036		L	12/15/2010
861642-10-6	STONE ENERGY CORP			7,100.000	158,259	22.290	158,259	124,842				33,417		33,417		L	12/15/2010
862685-10-4	STRATASYS INC			2,260.000	73,766	32.640	73,766	41,515				34,714		34,714		L	10/14/2009
863236-10-5	STRAYER EDUCATION INC			1,940.000	295,307	152.220	295,307	332,535		4,120		(37,379)	101,040	(138,419)		L	12/15/2010
863667-10-1	STRYKER CORP			39,816.000	2,138,119	53.700	2,138,119	1,918,314	7,167	5,455		211,624		211,624		L	12/15/2010
864159-10-8	STURM RUGER & CO INC			2,440.000	37,308	15.290	37,308	41,728		661		(4,421)		(4,421)		L	05/11/2010
864596-10-1	SUCCESSFACTORS INC			5,160.000	149,434	28.960	149,434	109,702				39,732		39,732		L	05/11/2010
866674-10-4	SUN COMMUNITIES			1,640.000	54,628	33.310	54,628	49,906		2,066		4,723		4,723		L	05/11/2010
86677E-10-0	SUN HEALTHCARE GROUP INC			5,786.000	73,251	12.660	73,251	66,829				6,422		6,422		L	12/15/2010
866942-10-5	SUN HYDRAULICS CORP			2,080.000	78,624	37.800	78,624	44,128	187	1,789		24,024		24,024		L	10/14/2009
86764P-10-9	SUNOCO INC COM			15,620.000	629,642	40.310	629,642	567,192		3,606		62,450		62,450		L	12/15/2010
867652-10-9	SUNPOWER CORP			45,640.000	585,561	12.830	585,561	658,525				(4,316)	283,803	(288,120)		L	11/12/2010
867652-30-7	SUNPOWER CORP CL B			4,320.000	53,611	12.410	53,611	59,612				(6,000)		(6,000)		L	05/11/2010
867892-10-1	SUNSTONE HOTEL INVESTORS INC			17,600.000	181,808	10.330	181,808	150,539				16,615		16,615		L	12/15/2010
867914-10-3	SUNTRUST B KS INC COM			67,339.000	1,987,174	29.510	1,987,174	1,667,681		1,164		323,298		323,298		L	12/15/2010
86800U-10-4	SUPER MICRO COMPUTER INC			3,040.000	35,082	11.540	35,082	25,332				1,277		1,277		L	10/14/2009
868157-10-8	SUPERIOR ENERGY SERVICES INC			10,360.000	362,496	34.990	362,496	276,312				86,185		86,185		L	12/15/2010
868168-10-5	SUPERIOR INDUSTRIES INTERNATIONAL, INC.			2,900.000	61,538	21.220	61,538	50,400	464	928		11,138		11,138		L	05/11/2010
868532-10-2	SUPERTEX INC			4,420.000	106,876	24.180	106,876	110,676				(3,800)		(3,800)		L	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
868536-10-3	SUPERVALU INC COM			58,560.000	563,933	9.630	563,933	592,309		10,570		56,803	120,815	(64,012)		L	12/15/2010
868873-10-0	SURMODICS INC			2,660.000	31,574	11.870	31,574	31,707				(133)	16,309	(16,442)		L	05/11/2010
869099-10-1	SUSQUEHANNA BANCSHARES INC			16,020.000	155,074	9.680	155,074	96,773		641		60,716		60,716		L	10/14/2009
784860-10-1	SVB FINANCIAL GROUP			4,580.000	242,969	53.050	242,969	230,528				12,441		12,441		L	12/15/2010
870738-10-1	SWIFT ENERGY CO.			6,340.000	248,211	39.150	248,211	183,534				61,768		61,768		L	12/15/2010
78503N-10-7	SWS GROUP INC			5,000.000	25,250	5.050	25,250	51,876	50	900			26,626	(26,626)		L	05/11/2010
871206-40-5	SYCAMORE NETWORKS INC			3,580.000	73,712	20.590	73,712	68,933		23,270		4,779		4,779		L	05/11/2010
871237-10-3	SYKES ENTERPRISES INC			6,020.000	121,965	20.260	121,965	118,928				3,037		3,037		L	12/15/2010
871503-10-8	SYMANTEC CORP.			101,020.000	1,691,075	16.740	1,691,075	1,664,341				26,734		26,734		L	12/15/2010
871510-10-6	SYMETRA FINANCIAL CORP			13,340.000	182,758	13.700	182,758	176,044				6,714		6,714		L	12/15/2010
871543-10-4	SYMMETRICOM INC			8,280.000	58,705	7.090	58,705	44,866				15,649		15,649		L	10/14/2009
871546-20-6	SYMMETRY MEDICAL INC			13,840.000	128,020	9.250	128,020	141,533				(13,513)		(13,513)		L	12/15/2010
87157D-10-9	SYNAPTICS INC			3,780.000	111,056	29.380	111,056	80,143				(4,801)		(4,801)		L	10/14/2009
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC			3,620.000	96,690	26.710	96,690	59,427				29,448		29,448		L	12/15/2010
87163F-10-6	SYNIVERSE HOLDINGS INC			8,760.000	270,246	30.850	270,246	189,834				80,412		80,412		L	12/15/2010
87162W-10-0	SYNNEX CORP			2,480.000	77,376	31.200	77,376	68,686				8,690		8,690		L	05/11/2010
871607-10-7	SYNOPSYS INC			20,280.000	545,735	26.910	545,735	445,994				99,741		99,741		L	05/11/2010
87161C-10-5	SYNOVUS FINANCIAL			104,260.000	275,246	2.640	275,246	305,112	797	1,594		(29,865)		(29,865)		L	12/15/2010
87162H-10-3	SYNTEL INC			2,940.000	140,503	47.790	140,503	102,844	176	1,823		37,658		37,658		L	05/11/2010
87164C-10-2	SYNUTRA INTERNATIONAL INC		R	2,100.000	28,245	13.450	28,245	27,771				(126)		(126)		L	10/15/2009
871829-10-7	SYSCO CORP			78,000.000	2,293,200	29.400	2,293,200	2,330,759		16,080		(37,559)		(37,559)		L	12/15/2010
87306E-10-7	T 3 ENERGY SERVICES INC			1,880.000	74,880	39.830	74,880	39,142				26,940		26,940		L	10/14/2009
74144T-10-8	T. ROWE PRICE GROUP			38,820.000	2,505,443	64.540	2,505,443	2,196,996		22,966		308,447		308,447		L	12/15/2010
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE			12,360.000	151,286	12.240	151,286	136,434				14,852		14,852		L	12/15/2010
874161-10-2	TALBOTS			6,960.000	59,299	8.520	59,299	91,176					58,976	(58,976)		L	05/11/2010
874227-10-1	TALECRIS BIOTHERAPEUTICS			8,220.000	191,526	23.300	191,526	183,669				7,858		7,858		L	12/15/2010
87424N-10-4	TALEO CORP CL A			5,880.000	162,582	27.650	162,582	153,553				9,029		9,029		L	12/15/2010
874083-10-8	TALLY INDUSTRIES, INC.			1,920.000	59,270	30.870	59,270	28,623		2,496		33,869		33,869		L	10/14/2009
875465-10-6	TANGER FACTORY OUTLETS			4,320.000	221,141	51.190	221,141	162,564		6,164		53,215		53,215		L	10/14/2009
87612E-10-6	TARGET CORP			90,120.000	5,418,916	60.130	5,418,916	4,712,722		37,940		706,193		706,193		L	12/15/2010
87651B-10-4	TASER INTL INC			8,480.000	39,856	4.700	39,856	39,485				2,714		2,714		L	10/14/2009
876664-10-3	TAUBMAN CENTERS INC			5,340.000	269,563	50.480	269,563	228,020		7,263		41,543		41,543		L	12/15/2010
872275-10-2	TCF FINANCIAL			15,680.000	232,221	14.810	232,221	279,084		1,384		(46,863)		(46,863)		L	12/15/2010
87236Y-10-8	TD AMERITRADE HOLDING CORP			36,688.000	696,705	18.990	696,705	699,046		1,834		(4,988)		(4,988)		L	05/11/2010
878155-10-0	TEAM INC			3,100.000	75,020	24.200	75,020	49,605				16,709		16,709		L	10/14/2009
878237-10-6	TECH DATA CORP			5,220.000	229,784	44.020	229,784	218,627				11,157		11,157		L	12/15/2010
878377-10-0	TECHNE CORP			4,820.000	316,529	65.670	316,529	307,659		3,223		8,871		8,871		L	12/15/2010
872375-10-0	TECO ENERGY INC			19,720.000	351,016	17.800	351,016	321,690		12,128		29,326		29,326		L	05/11/2010
879080-10-9	TEJON RANCH CO			4,980.000	137,199	27.550	137,199	131,197				88		88		L	12/15/2010
879101-10-3	TEKELEC			6,720.000	80,035	11.910	80,035	102,512				(22,477)		(22,477)		L	05/11/2010
879360-10-5	TELEDYNE TECHNOLOGIES INC			5,020.000	220,729	43.970	220,729	216,847				3,882		3,882		L	12/15/2010
879369-10-6	TELEFLEX, INC.			4,940.000	265,821	53.810	265,821	292,935		4,427		(27,114)		(27,114)		L	12/15/2010
879433-10-0	TELEPHONE & DATA SYSTEMS, INC.			9,874.000	360,895	36.550	360,895	338,839		2,238		13,876		13,876		L	12/15/2010
879939-10-6	TELETECH HOLDINGS INC			4,500.000	92,655	20.590	92,655	70,202				22,453		22,453		L	05/11/2010
879664-10-0	TELLABS INC			39,740.000	269,437	6.780	269,437	350,643		2,384		(81,206)		(81,206)		L	05/11/2010
879868-10-7	TEMPLE-INLAND, INC.			12,560.000	266,774	21.240	266,774	269,999		3,663		(3,225)		(3,225)		L	12/15/2010
88023U-10-1	TEMPUR PEDIC INTL			7,340.000	294,040	40.060	294,040	150,426				120,596		120,596		L	10/14/2009
88033G-10-0	TENET HEALTHCARE CORP			61,940.000	414,379	6.690	414,379	361,022				53,357		53,357		L	12/15/2010
880345-10-3	TENNANT CO			2,040.000	78,356	38.410	78,356	72,247		918		6,109		6,109		L	05/11/2010
880349-10-5	TENNECO AUTOMOTIVE INC.			6,840.000	281,534	41.160	281,534	164,787				116,747		116,747		L	05/11/2010
88076W-10-3	TERADATA C ORP DEL COM			20,900.000	860,244	41.160	860,244	670,068				190,176		190,176		L	12/15/2010
880770-10-2	TERADYNE I NC COM			22,240.000	312,250	14.040	312,250	269,624				42,626		42,626		L	12/15/2010
880779-10-3	TEREX CORP			13,620.000	422,765	31.040	422,765	346,263				76,502		76,502		L	12/15/2010
881448-20-3	TERREMARK WORLDWIDE INC			9,620.000	124,579	12.950	124,579	81,970				40,421		40,421		L	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
88157K-10-1	TESCO CORP		I	7,520.000	119,418	15.880	119,418	101,922				17,496		17,496		L	12/15/2010
881609-10-1	TESORO CORP			16,920.000	313,697	18.540	313,697	216,004				97,443		97,443		L	05/11/2010
88164L-10-0	TESSERA TECHNOLOGIES INC			7,060.000	156,379	22.150	156,379	136,593				19,786		19,786		L	12/15/2010
88162G-10-3	TETRA TECH INC			8,220.000	205,993	25.060	205,993	194,780				11,213		11,213		L	12/15/2010
88162F-10-5	TETRA TECHNOLOGIES, INC.			14,000.000	166,180	11.870	166,180	147,023				8,811		8,811		L	12/15/2010
881624-20-9	TEVA PHARMACEUTICAL-ADR		R	91,954.000	4,793,562	52.130	4,793,562	4,245,318		46,360		(245,580)		(245,580)		L	12/15/2010
88224Q-10-7	TEXAS CAPITAL BANCHSARES INC			6,440.000	136,979	21.270	136,979	128,617				8,362		8,362		L	12/15/2010
882491-10-3	TEXAS INDUSTRIES INC			3,560.000	162,977	45.780	162,977	132,005		444		30,972		30,972		L	12/15/2010
882508-10-4	TEXAS INST RS INC COM			158,520.000	5,151,900	32.500	5,151,900	4,260,355		33,630		891,545		891,545		L	12/15/2010
882681-10-9	TEXAS RODAHOUSE INC			6,400.000	109,888	17.170	109,888	67,876				38,016		38,016		L	10/14/2009
883203-10-1	TEXTRON IN C COM			33,060.000	781,538	23.640	781,538	669,015	598	2,392		144,546		144,546		L	12/15/2010
87240R-10-7	TFS FINANCIAL CORP			8,399.000	75,759	9.020	75,759	82,227		453		(11,391)		(11,391)		L	08/13/2010
20364@-10-6	THE COMMUNITY DEVELOPMENT TRUST, INC.			300,000.000	4,038,000	13.460	4,038,000	3,000,000		180,000		2,363,700		2,363,700		A	05/26/1999
25659P-40-2	THE DOLAN COMPANY			3,340.000	46,493	13.920	46,493	43,148				3,345		3,345		L	05/11/2010
48020T-10-1	THE JONES GROUP INC			11,900.000	184,926	15.540	184,926	235,680		1,407		(50,754)		(50,754)		L	12/15/2010
698657-10-3	THE PANTRY INC			2,960.000	58,786	19.860	58,786	41,537				17,248		17,248		L	05/11/2010
69344M-10-1	THE PMI GROUP INC			17,680.000	58,344	3.300	58,344	86,181				(27,837)		(27,837)		L	05/11/2010
88338T-10-4	THERAVANCE			9,340.000	234,154	25.070	234,154	153,680				80,474		80,474		L	12/15/2010
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM			50,761.000	2,810,129	55.360	2,810,129	2,362,923				356,311		356,311		L	12/15/2010
884315-10-2	THOMAS & BETTS CORP.			6,840.000	330,372	48.300	330,372	283,930				46,442		46,442		L	12/15/2010
885160-10-1	THOR INDUSTRIES, INC.			3,980.000	135,161	33.960	135,161	135,333	398	677		(172)		(172)		L	05/11/2010
885175-30-7	THORATEC CORP			6,240.000	176,717	28.320	176,717	183,525				8,736		8,736		L	10/14/2009
872443-40-3	THQ INC			8,780.000	53,207	6.060	53,207	35,296				17,911	22,367	(4,456)		L	05/11/2010
88632Q-10-3	TIBCO SOFTWARE INC			18,300.000	360,693	19.710	360,693	213,356				147,337		147,337		L	05/11/2010
886423-10-2	TIDEWATER, INC.			5,896.000	317,441	53.840	317,441	298,066		4,422		19,375		19,375		L	05/11/2010
886547-10-8	TIFFANY + CO NEW COM			15,860.000	987,602	62.270	987,602	775,219	3,965	6,520		212,383		212,383		L	12/15/2010
887100-10-5	TIMBERLAND COMPANY - CL A			5,200.000	127,868	24.590	127,868	74,832				34,632		34,632		L	10/14/2009
88732J-20-7	TIME WARNER CABLE INC			46,561.000	3,074,423	66.030	3,074,423	2,624,690		30,753		449,733		449,733		L	12/15/2010
887317-30-3	TIME WARNER INC			146,680.000	4,718,696	32.170	4,718,696	4,542,592		52,624		176,104		176,104		L	12/15/2010
887389-10-4	TIMKEN CO.			10,320.000	492,574	47.730	492,574	360,723		3,898		131,850		131,850		L	12/15/2010
88830M-10-2	TITAN INTERNATIONAL INC			5,620.000	109,815	19.540	109,815	74,869	28	44		34,945		34,945		L	12/15/2010
888339-20-7	TITANIUM M ETALS CORP COM NEW			12,660.000	217,499	17.180	217,499	207,118				10,381		10,381		L	05/11/2010
888706-10-8	TIVO INC			16,020.000	138,253	8.630	138,253	161,617				(16,751)		(16,751)		L	12/15/2010
872540-10-9	TJX COMPANIES INC			95,640.000	4,245,460	44.390	4,245,460	3,207,756		32,256		496,198		496,198		L	12/15/2010
872960-10-9	TNS INC.			5,580.000	116,064	20.800	116,064	121,267				(5,203)		(5,203)		L	12/15/2010
889478-10-3	TOLL BROTHERS INC			19,360.000	367,840	19.000	367,840	439,242				(71,402)		(71,402)		L	05/11/2010
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.			3,844.000	111,361	28.970	111,361	91,618	308	1,197		9,438		9,438		L	03/05/2010
891027-10-4	TORCHMARK INC COM			14,160.000	845,918	59.740	845,918	785,274		1,238		60,644		60,644		L	12/15/2010
891092-10-8	TORO CO.			3,580.000	220,671	61.640	220,671	189,119	716	1,310		31,356		31,356		L	05/11/2010
891906-10-9	TOTAL SYSTEM SERVICES INC			23,740.000	365,121	15.380	365,121	368,435	1,662	3,324		(3,314)		(3,314)		L	05/11/2010
891777-10-4	TOWER GROUP INC			5,400.000	138,132	25.580	138,132	116,144		1,728		21,988		21,988		L	05/11/2010
891894-10-7	TOWERS WATSON AND COMPANY			6,120.000	318,607	52.060	318,607	304,057	459	663		14,550		14,550		L	12/15/2010
89214P-10-9	TOWNE BANK			6,300.000	100,107	15.890	100,107	101,412	504	461		(1,305)		(1,305)		L	12/15/2010
892356-10-6	TRACTOR SUPPLY CO			7,720.000	374,343	48.490	374,343	277,948		1,394		96,394		96,394		L	12/15/2010
893521-10-4	TRANSATLANTIC HOLDINGS INC			7,520.000	388,182	51.620	388,182	375,984		2,434		12,198		12,198		L	12/15/2010
893641-10-0	TRANSDIGM GROUP INC			5,080.000	365,811	72.010	365,811	286,045				79,765		79,765		L	12/15/2010
89417E-10-9	TRAVELERS COS INC			62,355.000	3,473,797	55.710	3,473,797	3,169,752		60,243		311,798		311,798		L	12/15/2010
894650-10-0	TREDEGAR CO.			5,260.000	101,939	19.380	101,939	80,179	210	842		18,726		18,726		L	10/14/2009
89469A-10-4	TREEHOUSE FOODS INC			5,040.000	257,494	51.090	257,494	200,672				43,605		43,605		L	12/15/2010
89531P-10-5	TREX COMPANY INC			1,640.000	39,294	23.960	39,294	36,714				2,581		2,581		L	05/11/2010
896239-10-0	TRIMBLE NAVIGATION			13,980.000	558,221	39.930	558,221	435,570				122,651		122,651		L	12/15/2010
896522-10-9	TRINITY INDS INC			11,280.000	300,161	26.610	300,161	272,187		1,350		27,973		27,973		L	12/15/2010
896749-10-8	TRIPLE-S MANAGEMENT CORP B			2,920.000	55,714	19.080	55,714	53,423				2,290		2,290		L	05/11/2010
89674K-10-3	TRIQUINT SEMICONDUCTOR			17,200.000	201,068	11.690	201,068	121,437				79,631		79,631		L	05/11/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
896818-10-1	TRIUMPH GROUP INC			2,260.000	202,067	89.410	202,067	176,107		209		25,959		25,959		L	12/15/2010
89708X-10-5	TROPICANA ENTERTAINMENT INC			68,943.000	1,051,381	15.250	1,051,381	838,017				213,364		213,364		A	03/08/2010
89784N-10-4	TRUE RELIGION APPAREL INC			4,400.000	97,944	22.260	97,944	114,472				(16,528)		(16,528)		L	12/15/2010
89785X-10-1	TRUEBLUE INC.			9,040.000	162,630	17.990	162,630	154,340				8,290		8,290		L	12/15/2010
898349-10-5	TRUSTCO BANK CORP NY			25,220.000	159,895	6.340	159,895	164,929	786	1,539		(5,034)		(5,034)		L	12/15/2010
898402-10-2	TRUSTMARK CORP			7,480.000	185,803	24.840	185,803	146,036		6,882		17,204		17,204		L	10/14/2009
87264S-10-6	TRW AUTOMOTIVE HOLDINGS			23,180.000	1,221,586	52.700	1,221,586	1,043,103				178,483		178,483		L	12/15/2010
87305R-10-9	TTM TECHNOLOGIES INC			8,220.000	122,560	14.910	122,560	105,439				17,122		17,122		L	12/15/2010
899896-10-4	TUPPERWARE BRANDS CORP			7,340.000	349,898	47.670	349,898	345,354	2,010	3,350		4,544		4,544		L	12/15/2010
901109-10-8	TUTOR PERINI CORP			5,000.000	107,050	21.410	107,050	110,852		3,520		(3,802)		(3,802)		L	12/15/2010
87311L-10-4	TW TELECOM INC			19,440.000	331,452	17.050	331,452	336,251				(4,799)		(4,799)		L	12/15/2010
H8912P-10-6	TYCO ELECT RONICS LTD SHS			62,260.000	2,204,004	35.400	2,204,004	1,955,835		23,645		248,169		248,169		L	12/15/2010
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS			65,853.000	2,728,948	41.440	2,728,948	2,507,874		18,682		221,074		221,074		L	12/15/2010
902252-10-5	TYLER TECHNOLOGIES			5,980.000	124,145	20.760	124,145	111,517				12,627		12,627		L	12/15/2010
902494-10-3	TYSON FOODS INC CLASS A			40,380.000	695,344	17.220	695,344	661,987		2,370		33,357		33,357		L	12/15/2010
902681-10-5	U G I CORP.			12,820.000	404,856	31.580	404,856	354,614	2,890	5,780		50,242		50,242		L	12/15/2010
903293-40-5	U S G CORP.			8,000.000	134,640	16.830	134,640	96,640				38,000	77,405	(39,405)		L	05/11/2010
91274F-10-4	U STORE IT			15,220.000	145,047	9.530	145,047	135,571		505		9,476		9,476		L	12/15/2010
902653-10-4	UDR INC			17,120.000	402,662	23.520	402,662	364,523		5,869		38,139		38,139		L	12/15/2010
902748-10-2	UIL HOLDINGS CORPORATION			4,620.000	138,415	29.960	138,415	125,392	1,996	7,983		8,686		8,686		L	10/14/2009
90384S-30-3	ULTA US			4,520.000	153,680	34.000	153,680	121,797				31,883		31,883		L	12/15/2010
90385D-10-7	ULTIMATE SOFTWARE GRP INC			2,760.000	134,219	48.630	134,219	93,927				40,292		40,292		L	05/11/2010
903914-10-9	ULTRA PETROLEUM CORP			20,407.000	974,842	47.770	974,842	916,475				58,367		58,367		L	12/15/2010
904034-10-5	ULTRATECH INC			2,880.000	57,254	19.880	57,254	41,969				15,286		15,286		L	05/11/2010
902788-10-8	UMB FINL CORP			3,720.000	154,082	41.420	154,082	158,360		1,865		(4,277)		(4,277)		L	12/15/2010
904214-10-3	UMPQUA HOLDINGS CORP			16,560.000	201,701	12.180	201,701	180,744	828	2,364		(12,192)		(12,192)		L	12/15/2010
904311-10-7	UNDER ARMOUR INC			3,840.000	210,586	54.840	210,586	129,585				81,001		81,001		L	05/11/2010
904708-10-4	UNIFIRST CORP.			2,040.000	112,302	55.050	112,302	93,605	77	306		14,158		14,158		L	10/14/2009
907818-10-8	UNION PACIFIC CORP			65,100.000	6,032,166	92.660	6,032,166	5,002,642	20,702	17,978		1,029,524		1,029,524		L	12/15/2010
909205-10-6	UNISOURCE ENERGY CORP HOLDING CO			4,500.000	161,280	35.840	161,280	135,414		7,020		16,425		16,425		L	10/14/2009
909214-30-6	UNISYS CORP			5,840.000	151,198	25.890	151,198	147,605				3,593		3,593		L	12/15/2010
909218-10-9	UNIT CORP			5,640.000	262,147	46.480	262,147	242,604				19,543		19,543		L	12/15/2010
909907-10-7	UNITED BANKSHARES			5,440.000	158,848	29.200	158,848	101,881	1,632	6,528		50,211		50,211		L	10/14/2009
90984P-10-5	UNITED COMMUNITY BANKS INC			13,220.000	25,779	1.950	25,779	29,613				(3,834)	43,732	(47,566)		L	05/11/2010
910047-10-9	UNITED CONTINENTAL HOLDINGS INC			19,480.000	464,014	23.820	464,014	392,234				47,058		47,058		L	12/15/2010
91030T-10-9	UNITED FINANCIAL BANCORP INC			4,280.000	65,356	15.270	65,356	52,408		1,284		9,245		9,245		L	10/14/2009
910331-10-7	UNITED FIRE & CASUALTY CO			5,220.000	116,510	22.320	116,510	116,525	414	828		(15)		(15)		L	12/15/2010
911163-10-3	UNITED NATURAL FOODS INC			6,180.000	226,682	36.680	226,682	166,306				46,901		46,901		L	12/15/2010
911268-10-0	UNITED ONLINE INC			11,480.000	75,768	6.600	75,768	83,696		3,444		(7,928)		(7,928)		L	05/11/2010
911312-10-6	UNITED PARCEL SERVICE INC CLASS B			97,180.000	7,053,324	72.580	7,053,324	6,460,272		45,148		593,052		593,052		L	12/15/2010
911363-10-9	UNITED RENTALS INC			6,320.000	143,780	22.750	143,780	86,102				57,678		57,678		L	05/11/2010
912909-10-8	UNITED STATES STEEL CORP			37,620.000	2,197,760	58.420	2,197,760	1,795,413		4,778		256,714		256,714		L	12/15/2010
913004-10-7	UNITED STATIONERS, INC.			3,340.000	213,125	63.810	213,125	176,077				18,207		18,207		L	12/15/2010
913017-10-9	UNITED TECHNOLOGIES CORP			117,180.000	9,224,410	78.720	9,224,410	8,479,604		80,104		744,805		744,805		L	12/15/2010
91307C-10-2	UNITED THERAPEUTICS CORP			6,560.000	414,723	63.220	414,723	361,477				53,247		53,247		L	12/15/2010
91324P-10-2	UNITEDHEALTH GROUP INC			148,280.000	5,354,391	36.110	5,354,391	4,834,184		31,050		520,207		520,207		L	12/15/2010
913275-10-3	UNITRIN, INC.			7,980.000	195,829	24.540	195,829	215,107		3,683		(19,278)		(19,278)		L	12/15/2010
913377-10-7	UNIVERSAL AMERICAN CORP			4,920.000	100,614	20.450	100,614	48,357		9,840		43,050		43,050		L	10/14/2009
91347P-10-5	UNIVERSAL DISPLAY CORP			4,460.000	136,699	30.650	136,699	61,858				74,841		74,841		L	05/11/2010
913543-10-4	UNIVERSAL FST PRODS INC			4,260.000	165,714	38.900	165,714	163,620		816		2,094		2,094		L	12/15/2010
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME			3,080.000	112,512	36.530	112,512	103,822		3,954		9,364		9,364		L	12/15/2010
913903-10-0	UNIVERSAL HEALTH SERVICES INC			10,020.000	435,068	43.420	435,068	374,453		1,503		60,615		60,615		L	05/11/2010
913915-10-4	UNIVERSAL TECHNICAL INST			2,740.000	60,335	22.020	60,335	56,007		4,110		4,987		4,987		L	10/14/2009
91529Y-10-6	UNUM GROUP			46,900.000	1,135,918	24.220	1,135,918	1,014,354		3,576		121,564		121,564		L	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
917047-10-2	URBAN OUTFITTERS INC			16,360.000	585,852	35.810	585,852	632,984				(47,133)		(47,133)		L	12/15/2010
903236-10-7	URS CORP			8,840.000	367,832	41.610	367,832	361,385				(24,037)		(24,037)		L	12/15/2010
90341W-10-8	US AIRWAYS GROUP INC			6,820.000	68,268	10.010	68,268	41,103				25,357		25,357		L	12/15/2010
902973-30-4	US BANCORP			254,018.000	6,850,865	26.970	6,850,865	6,035,697	12,701	33,688		980,774		980,774		L	12/15/2010
912023-20-7	US GOLD CORP			15,180.000	122,503	8.070	122,503	68,795				53,708		53,708		L	12/15/2010
90333E-10-8	USEC INC			19,950.000	120,099	6.020	120,099	98,618				35,164		35,164		L	03/19/2010
G87210-10-3	UTI WORLDWIDE INC			13,960.000	295,952	21.200	295,952	236,369		650		59,583		59,583		L	12/15/2010
91879Q-10-9	VAIL RESORTS INC			3,920.000	203,997	52.040	203,997	181,143				22,853		22,853		L	12/15/2010
918866-10-4	VALASSIS COMMUNICATION			5,480.000	177,278	32.350	177,278	195,600				(18,322)		(18,322)		L	05/11/2010
91911K-10-2	VALEANT PHARMACEUTICALS INTERNATIONAL		I	15,137.000	428,226	28.290	428,226	398,860		12,866		29,366		29,366		L	09/28/2010
91913Y-10-0	VALERO ENERGY CORP			74,960.000	1,733,075	23.120	1,733,075	1,454,773		7,646		278,302		278,302		L	12/15/2010
918905-10-0	VALHI, INC.			320.000	7,075	22.110	7,075	4,106		128		2,605		2,605		L	10/14/2009
919794-10-7	VALLEY NATIONAL BANCORP			17,320.000	247,676	14.300	247,676	268,674	2,873	5,746		(20,998)		(20,998)		L	12/15/2010
920253-10-1	VALMONT INDUSTRIES INC			2,580.000	228,923	88.730	228,923	210,669	426	653		18,255		18,255		L	12/15/2010
920355-10-4	VALSPAR CORP.			10,920.000	376,522	34.480	376,522	345,196	1,966	3,136		31,326		31,326		L	12/15/2010
92046N-10-2	VALUECLICK INC			9,920.000	159,018	16.030	159,018	97,939				61,078		61,078		L	05/11/2010
922042-85-8	VANGUARD EMERGING MARKETS VIPER			7,091,146.000	341,438,680	48.150	341,438,680	293,338,422		5,652,296		42,859,371		42,859,371		A	12/30/2010
92220P-10-5	VARIAN MEDICAL SYST			16,260.000	1,126,493	69.280	1,126,493	958,152				168,341		168,341		L	12/15/2010
922207-10-5	VARIAN SEMICONDUCTOR EQUIPMENT			9,900.000	366,003	36.970	366,003	321,697				44,306		44,306		L	12/15/2010
918194-10-1	VCA ANTECH INC			10,620.000	247,340	23.290	247,340	282,435				(35,095)		(35,095)		L	12/15/2010
92240G-10-1	VECTREN CORPORATION			9,680.000	245,678	25.380	245,678	239,292		7,893		6,387		6,387		L	12/15/2010
922417-10-0	VEECO INSTRUMENTS			5,400.000	231,984	42.960	231,984	251,147				(19,163)		(19,163)		L	12/15/2010
92275P-30-7	VENOCO INC			2,960.000	54,612	18.450	54,612	40,448				14,164		14,164		L	05/11/2010
92276F-10-0	VENTAS INC			20,160.000	1,057,997	52.480	1,057,997	1,004,830		16,264		53,167		53,167		L	12/15/2010
92337#-10-7	VERDE REALTY PRIVATE REIT			552,242.000	15,319,193	27.740	15,319,193	14,885,472				2,070,355		2,070,355		A	07/24/2007
92342Y-10-9	VERIFONE SYSTEMS INC			10,740.000	414,134	38.560	414,134	226,515				175,620		175,620		L	12/15/2010
Y93691-10-6	VERIGY LTD			7,980.000	103,900	13.020	103,900	92,083				11,817		11,817		L	12/15/2010
92343E-10-2	VERISIGN INC.			20,680.000	675,616	32.670	675,616	615,278		62,040		60,338		60,338		L	12/15/2010
92345Y-10-6	VERISK ANALYTICS INC-CLASS A			12,580.000	428,726	34.080	428,726	378,649				50,077		50,077		L	12/15/2010
92343V-10-4	VERIZON COMMUNICATIONS			371,860.000	13,305,151	35.780	13,305,151	11,493,101		148,005		1,812,050		1,812,050		L	12/15/2010
92532F-10-0	VERTEX PHARMACEUTICALS			22,540.000	789,576	35.030	789,576	830,879				(41,303)		(41,303)		L	12/15/2010
918204-10-8	VF CORP			10,920.000	941,086	86.180	941,086	863,263		10,726		77,822		77,822		L	12/15/2010
92553P-20-1	VIACOM INC NEW CL B			73,620.000	2,916,088	39.610	2,916,088	2,523,249		24,537		392,839		392,839		L	12/15/2010
92552R-40-6	VIAD CORP			5,320.000	135,500	25.470	135,500	131,573	110	219		3,927		3,927		L	12/15/2010
92552V-10-0	VIASAT INC			4,280.000	190,075	44.410	190,075	143,951				46,123		46,123		L	05/11/2010
925815-10-2	VICOR CORP			5,240.000	85,936	16.400	85,936	57,455		1,032		23,393		23,393		L	12/15/2010
92672A-10-1	VIEWPOINT FINANCIAL GROUP			13,392.000	156,552	11.690	156,552	146,368		483		9,724		9,724		L	12/15/2010
92769L-10-1	VIRGIN MEDIA INC			40,960.000	1,115,750	27.240	1,115,750	889,301		2,550		226,449		226,449		L	12/15/2010
928241-10-8	VIROPHARMA INC			9,180.000	158,998	17.320	158,998	88,308				81,977		81,977		L	10/14/2009
92826C-83-9	VISA INC			64,282.000	4,524,167	70.380	4,524,167	4,806,349		19,062		(679,879)		(679,879)		L	12/15/2010
928298-10-8	VISHAY INTERTECHNOLOGY, INC			19,740.000	289,783	14.680	289,783	171,361				118,422		118,422		L	05/11/2010
92835K-10-3	VISHAY PRECISION GROUP			4,349.000	81,935	18.840	81,935	69,470				12,465		12,465		L	12/15/2010
N93540-10-7	VISTAPRINT NV		R	5,840.000	268,640	46.000	268,640	277,334				(8,694)		(8,694)		L	12/15/2010
928551-10-0	VIVUS INC			9,000.000	84,330	9.370	84,330	60,210				24,120	49,830	(25,710)		L	05/11/2010
928563-40-2	VM WARE INC			9,500.000	844,645	88.910	844,645	738,037				106,608		106,608		L	12/15/2010
92858J-10-8	VOCUS INC			2,740.000	75,788	27.660	75,788	42,262				33,526		33,526		L	05/11/2010
92857W-20-9	VODAFONE AIRTOUCH ADR		R	285,870.000	7,555,544	26.430	7,555,544	6,725,958		330,182		899,553		899,553		L	12/15/2010
928645-10-0	VOLCANO CORP			5,260.000	143,651	27.310	143,651	83,658				52,232		52,232		L	10/14/2009
92864N-10-1	VOLCOM INC			4,980.000	93,973	18.870	93,973	101,020		2,180		(7,047)		(7,047)		L	12/15/2010
928708-10-6	VOLTERRA SEMICONDUCTOR CORP			4,700.000	108,852	23.160	108,852	112,107				(3,255)		(3,255)		L	12/15/2010
929042-10-9	VORNADO RLTY TR			24,720.000	2,059,918	83.330	2,059,918	2,011,057		(141,320)		48,861		48,861		L	12/15/2010
929160-10-9	VULCAN MAT LS CO COM			14,740.000	653,866	44.360	653,866	786,954		9,540		(133,087)		(133,087)		L	12/15/2010
92922P-10-6	W & T OFFSHORE			5,300.000	94,711	17.870	94,711	54,612		4,057		40,099		40,099		L	12/15/2010
38388F-10-8	W R GRACE & CO NEW			9,460.000	332,330	35.130	332,330	274,139				58,191		58,191		L	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
92927K-10-2	WABCO HOLDINGS INC			8,040.000	489,877	60.930	489,877	294,492				195,385		195,385		L	12/15/2010
929740-10-8	WABTEC			5,900.000	312,051	52.890	312,051	285,128		142		26,923		26,923		L	12/15/2010
930059-10-0	WADDELL & REED FINANCIAL			13,980.000	493,354	35.290	493,354	463,448	2,796	5,396		27,487		27,487		L	12/15/2010
931422-10-9	WALGREEN CO			127,700.000	4,975,192	38.960	4,975,192	4,645,978		52,007		329,214		329,214		L	12/15/2010
931142-10-3	WAL-MART STORES			267,600.000	14,431,668	53.930	14,431,668	13,590,076	73,489			841,592		841,592		L	12/15/2010
93317Q-10-5	WALTER ENERGY INC			6,600.000	843,744	127.840	843,744	524,233		1,405		319,511		319,511		L	12/15/2010
93317W-10-2	WALTER INVESTMENT MANAGEMENT			6,520.000	116,969	17.940	116,969	115,568	3,260	4,500		1,401		1,401		L	12/15/2010
934390-40-2	WARNACO GROUP INC			5,540.000	305,088	55.070	305,088	258,597				46,491		46,491		L	12/15/2010
G94368-10-0	WARNER CHILCOTT PLC			15,300.000	345,168	22.560	345,168	415,171		106,590		(70,003)		(70,003)		L	12/15/2010
934550-10-4	WARNER MUSIC GRP CORP			6,720.000	37,834	5.630	37,834	44,244				(6,411)		(6,411)		L	05/11/2010
939640-10-8	WASHINGTON POST CO CL B			520.000	228,540	439.500	228,540	236,549		1,980		(8,009)		(8,009)		L	08/13/2010
938824-10-9	WASHINGTON FEDERAL			14,760.000	249,739	16.920	249,739	272,676	886	1,270		(22,937)		(22,937)		L	12/15/2010
939653-10-1	WASHINGTON REAL ESTATE			7,020.000	217,550	30.990	217,550	215,365		7,083		2,185		2,185		L	12/15/2010
941053-10-0	WASTE CONNECTIONS			11,220.000	308,887	27.530	308,887	262,698		842		46,189		46,189		L	05/11/2010
94106L-10-9	WASTE MGMT INC DEL			53,560.000	1,974,757	36.870	1,974,757	1,774,004		33,743		200,754		200,754		L	08/13/2010
941848-10-3	WATERS CORPORATION			12,800.000	994,688	77.710	994,688	920,733				73,955		73,955		L	12/15/2010
942622-20-0	WATSCO INC			2,900.000	182,932	63.080	182,932	154,836		5,916		40,890		40,890		L	10/14/2009
942683-10-3	WATSON PHARMACEUTICALS INC			15,220.000	786,113	51.650	786,113	708,145				77,968		77,968		L	12/15/2010
942749-10-2	WATTS WATER TECHNOLOGIES INC			4,680.000	171,241	36.590	171,241	168,625		997		2,617		2,617		L	12/15/2010
943315-10-1	WAUSAU PAPER CORP			14,700.000	126,567	8.610	126,567	125,613		202		954		954		L	12/15/2010
929236-10-7	WD-40 CO.			2,300.000	92,644	40.280	92,644	81,717		1,196		10,927		10,927		L	05/11/2010
H27013-10-3	WEATHERFORD INTERNATIONAL LTD			92,060.000	2,098,968	22.800	2,098,968	1,498,256				600,712		600,712		L	12/15/2010
94770V-10-2	WEBMD HEALTH CORP			6,940.000	354,356	51.060	354,356	334,119				20,238		20,238		L	12/15/2010
947684-10-6	WEBSENSE			5,260.000	106,515	20.250	106,515	93,175				14,675		14,675		L	10/14/2009
947890-10-9	WEBSTER FINANCIAL CORP			10,620.000	209,214	19.700	209,214	156,079		325		66,985		66,985		L	12/15/2010
948626-10-6	WEIGHT WATCHERS INTL INC			3,780.000	141,712	37.490	141,712	104,487	662	1,323		37,225		37,225		L	05/11/2010
948741-10-3	WEINGARTEN REALTY			12,580.000	298,901	23.760	298,901	288,680		9,142		10,221		10,221		L	12/15/2010
948849-10-4	WEIS MARKETS, INC.			4,700.000	189,551	40.330	189,551	170,656		2,900		10,185		10,185		L	12/15/2010
94946T-10-6	WELLCARE HEALTH PLANS			5,700.000	172,254	30.220	172,254	158,917				13,337		13,337		L	12/15/2010
94973V-10-7	WELLPOINT INC			53,490.000	3,041,441	56.860	3,041,441	2,797,386				230,263		230,263		L	12/15/2010
949746-10-1	WELLS FARGO CO			646,100.000	20,022,639	30.990	20,022,639	17,336,355		37,840		2,675,060		2,675,060		L	12/15/2010
950587-10-5	WENDYS ARBYS GROUP INC			44,440.000	205,313	4.620	205,313	226,106		2,222		(20,793)		(20,793)		L	05/11/2010
950755-10-8	WERNER ENTERPRISES INC			6,960.000	157,296	22.600	157,296	137,025		8,856		14,118		14,118		L	12/15/2010
950810-10-1	WESBANCO INC			7,580.000	143,717	18.960	143,717	147,215	482	963		(3,498)		(3,498)		L	12/15/2010
950817-10-6	WESCO FINANCIAL CORP			140.000	51,577	368.410	51,577	54,040		115		(2,463)		(2,463)		L	05/11/2010
95082P-10-5	WESCO INTERNATIONAL INC			4,140.000	218,592	52.800	218,592	158,355				60,237		60,237		L	05/11/2010
955306-10-5	WEST PHARMACEUTICAL SERVICES			4,860.000	200,232	41.200	200,232	202,075		1,287		(1,843)		(1,843)		L	12/15/2010
957090-10-3	WESTAMERICA BANCORPORATION			3,120.000	173,066	55.470	173,066	182,008		1,973		(8,942)		(8,942)		L	12/15/2010
95709T-10-0	WESTAR ENERGY INC			11,080.000	278,773	25.160	278,773	261,674	3,435	6,870		17,099		17,099		L	05/11/2010
957638-10-9	WESTERN ALLIANCE BANCORP			15,660.000	115,258	7.360	115,258	118,384				(3,127)		(3,127)		L	12/15/2010
958102-10-5	WESTERN DIGITAL CORP.			26,960.000	913,944	33.900	913,944	1,054,046				(140,102)		(140,102)		L	12/15/2010
959319-10-4	WESTERN REFINING INC			9,200.000	97,336	10.580	97,336	43,310				54,026		54,026		L	05/11/2010
959802-10-9	WESTERN UN CO COM			90,880.000	1,687,642	18.570	1,687,642	1,545,631		16,082		142,011		142,011		L	12/15/2010
960413-10-2	WESTLAKE CHEMICAL CORP			2,280.000	99,112	43.470	99,112	54,247		421		44,865		44,865		L	05/11/2010
961840-10-5	WET SEAL			14,700.000	54,390	3.700	54,390	53,921				3,675		3,675		L	10/14/2009
962166-10-4	WEYERHAEUS ER CO COM			73,695.000	1,395,046	18.930	1,395,046	1,215,816		100,825		73,605		73,605		L	12/15/2010
92924F-10-6	WGL HOLDINGS INC			7,000.000	250,390	35.770	250,390	251,626		3,594		(1,236)		(1,236)		L	12/15/2010
963320-10-6	WHIRLPOOL CORP COM			10,000.000	888,300	88.830	888,300	1,021,967		10,767		(133,667)		(133,667)		L	12/15/2010
G9618E-10-7	WHITE MTNS INS GROUP LTD			980.000	328,888	335.600	328,888	317,108		980		2,881		2,881		L	10/14/2009
966387-10-2	WHITING PETROLEUM CORP			5,380.000	630,482	117.190	630,482	466,650				163,832		163,832		L	12/15/2010
966612-10-3	WHITNEY HOLDING CORP			17,720.000	250,738	14.150	250,738	210,825	130	273		40,021		40,021		L	12/15/2010
966837-10-6	WHOLE FOODS MKT INC			20,120.000	1,017,871	50.590	1,017,871	830,318				187,553		187,553		L	12/15/2010
968223-20-6	WILEY JOHN & SONS INC			5,720.000	258,773	45.240	258,773	242,299	915	1,510		16,474		16,474		L	12/15/2010
969203-10-8	WILL BROS GRP INC			5,320.000	52,242	9.820	52,242	64,220				(11,978)		(11,978)		L	05/11/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
969457-10-0	WILLIAMS COS INC			153,220.000	3,787,598	24.720	3,787,598	3,346,714		61,915		488,144		488,144		L	12/15/2010
969904-10-1	WILLIAMS SONOMA, INC.			12,100.000	431,849	35.690	431,849	375,315		2,874		56,534		56,534		L	12/15/2010
G96666-10-5	WILLIS GROUP HOLDINGS,INC			24,180.000	837,353	34.630	837,353	801,136	6,287	10,587		36,217		36,217		L	12/15/2010
971807-10-2	WILMINGTON TRUST CORPORATION			10,440.000	45,310	4.340	45,310	93,751		104			131,292	(131,292)		L	05/11/2010
97381W-10-4	WINDSTREAM CORP			69,589.000	970,071	13.940	970,071	838,965	17,397	14,004		131,105		131,105		L	12/15/2010
974280-30-7	WINN-DIXIE STORES INC			13,560.000	97,225	7.170	97,225	95,330				1,896	40,944	(39,049)		L	12/15/2010
974637-10-0	WINNEBAGO INDUSTRIES, INC.			3,960.000	60,192	15.200	60,192	41,707				18,485	17,286	1,199		L	12/15/2010
97650W-10-8	WINTRUST FINANCIAL CORP			4,800.000	158,544	33.030	158,544	174,830		313		(16,286)		(16,286)		L	12/15/2010
976657-10-6	WISCONSIN ENERGY			14,340.000	844,052	58.860	844,052	802,720		4,648		41,332		41,332		L	12/15/2010
929297-10-9	WMS INDUSTRIES			6,320.000	285,917	45.240	285,917	313,003				(27,086)		(27,086)		L	05/11/2010
978097-10-3	WOLVERINE WORLD WIDE, INC.			7,260.000	231,449	31.880	231,449	222,495	799	1,179		8,954		8,954		L	12/15/2010
980745-10-3	WOODWARD GOVERN			7,260.000	272,686	37.560	272,686	185,274		1,742		85,595		85,595		L	10/14/2009
981419-10-4	WORLD ACCEPTANCE CORP			1,740.000	91,872	52.800	91,872	47,437				29,528		29,528		L	10/14/2009
981475-10-6	WORLD FUEL SERVICES CORP			8,840.000	319,654	36.160	319,654	243,229	235	939		69,228		69,228		L	12/15/2010
98156Q-10-8	WORLD WRESTLING ENTERTAINMENT			2,600.000	37,024	14.240	37,024	35,513		3,744		(2,834)		(2,834)		L	10/14/2009
981811-10-2	WORTHINGTON INDUSTRIES, INC.			7,600.000	139,840	18.400	139,840	104,353		3,040		40,508		40,508		L	10/14/2009
98233Q-10-5	WRIGHT EXPRESS CORP			4,200.000	193,200	46.000	193,200	142,314				50,886		50,886		L	05/11/2010
98235T-10-7	WRIGHT MEDICAL GRP INC			8,200.000	127,346	15.530	127,346	141,952				(14,606)		(14,606)		L	12/15/2010
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM			20,160.000	603,994	29.960	603,994	519,025		6,862		84,968		84,968		L	12/15/2010
983134-10-7	WYNN RESOR TS LTD COM			11,120.000	1,154,701	103.840	1,154,701	1,004,546		69,345		150,154		150,154		L	12/15/2010
98389B-10-0	XCEL ENERGY INC			58,620.000	1,380,501	23.550	1,380,501	1,333,907	14,802	11,009		46,594		46,594		L	12/15/2010
98411C-10-0	XENOPORT INC			3,240.000	27,605	8.520	27,605	23,036				4,568	12,126	(7,557)		L	05/11/2010
984121-10-3	XEROX CORP COM			181,060.000	2,085,811	11.520	2,085,811	1,779,457	7,695	5,522		306,354		306,354		L	12/15/2010
983919-10-1	XILINX INC COM			30,220.000	875,776	28.980	875,776	769,345		4,509		106,431		106,431		L	12/15/2010
45071R-10-9	XIXIA			6,120.000	102,694	16.780	102,694	47,822				56,278		56,278		L	12/15/2010
G98290-10-2	XL GROUP PLC			46,400.000	1,012,448	21.820	1,012,448	843,627		13,404		168,821		168,821		L	12/15/2010
984332-10-6	YAHOO INC COM			162,585.000	2,703,789	16.630	2,703,789	2,646,580				24,251		24,251		L	12/15/2010
988498-10-1	YUM! BRANDS INC			66,460.000	3,259,863	49.050	3,259,863	2,799,034		14,180		460,829		460,829		L	12/15/2010
989207-10-5	ZEBRA TECHNOLOGIES CORP.			7,080.000	268,969	37.990	268,969	209,948				59,021		59,021		L	12/15/2010
98944B-10-8	ZEP INC			2,880.000	57,254	19.880	57,254	52,592		461		7,373		7,373		L	10/14/2009
98952K-10-7	ZHONGPIN INC		R	5,240.000	106,896	20.400	106,896	64,835				42,061		42,061		L	05/11/2010
98956P-10-2	ZIMMER HOLDINGS INC			26,140.000	1,403,195	53.680	1,403,195	1,556,831				(153,636)		(153,636)		L	12/15/2010
989701-10-7	ZIONS BANCORP			20,660.000	500,592	24.230	500,592	542,490		297		(41,898)		(41,898)		L	12/15/2010
989922-10-9	ZOLL MED CORP			2,880.000	107,222	37.230	107,222	62,881				30,269		30,269		L	10/14/2009
98975W-10-4	ZOLTEK COS INC			9,360.000	108,108	11.550	108,108	96,634				11,474		11,474		L	12/15/2010
98975F-10-1	ZORAN CORP			7,180.000	63,184	8.800	63,184	68,796				(5,612)		(5,612)		L	05/11/2010
989817-10-1	ZUMIEZ INC			2,780.000	74,699	26.870	74,699	42,859				39,337		39,337		L	10/14/2009
00765F-10-1	ADVANTAGE OIL & GAS LTD		C	14,000.000	95,183	6.799	95,183	84,063				5,532		5,532	5,587	U	06/08/2010
001181-10-6	AG GROWTH INTERNATIONAL INC		C	2,400.000	120,857	50.357	120,857	73,182		2,087		40,581		40,581	7,094	U	06/08/2010
001092-10-5	AGF MANAGEMENT LTD		C	5,900.000	115,650	19.602	115,650	80,161		2,523		28,701		28,701	6,788	U	06/08/2010
10000D-UM-0	AGNICO EAGLE MINES LTD COM		C	19,100.000	1,471,447	77.039	1,471,447	1,030,007		2,900		194,143		194,143	86,495	U	12/23/2009
008916-10-8	AGRIUM INC COM		C	19,000.000	1,748,466	92.025	1,748,466	1,028,275		1,683		584,747		584,747	106,243	U	12/23/2009
011527-10-8	ALAMOS GOLD INC		C	8,900.000	169,353	19.028	169,353	129,834		260		29,579		29,579	9,940	U	06/08/2010
015857-10-5	ALGONQUIN POWER & UTILITIES CO		C	22,800.000	115,112	5.049	115,112	87,717		2,268		20,639		20,639	6,757	U	06/08/2010
01626P-40-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV		C	8,700.000	236,772	27.215	236,772	158,426		940		64,448		64,448	13,897	U	06/08/2010
019456-10-2	ALLIED PROPERTIES REIT		C	2,900.000	62,824	21.663	62,824	53,885		1,591		5,252		5,252	3,687	U	06/08/2010
021361-10-0	ALTAGAS LTD		C	3,100.000	67,656	21.824	67,656	52,700		1,868		10,985		10,985	3,971	U	06/08/2010
032900-10-2	ANATOLIA MINERALS DEVELOPMENT LTD		C	10,500.000	81,419	7.754	81,419	50,417				26,223		26,223	4,779	U	06/08/2010
034760-20-7	ANGLE ENERGY INC		C	7,100.000	59,268	8.348	59,268	53,381				2,408		2,408	3,479	U	06/08/2010
001986-10-8	ARC ENERGY TRUST-UNITS		C	12,400.000	316,890	25.556	316,890	251,534		12,347		64,912		64,912	17,723	U	12/23/2009
046346-20-1	ASTRAL MEDIA INC-A		C	4,000.000	168,963	42.241	168,963	168,699				(1,243)		(1,243)	1,507	U	12/15/2010
046789-40-0	ATCO LTD CLASS'I'N/VTG COM NPV		C	3,700.000	220,110	59.489	220,110	165,835		1,648		41,355		41,355	12,919	U	06/08/2010
046827-10-1	ATHABASCA OIL SANDS CORP		C	22,600.000	342,989	15.177	342,989	253,832				74,540		74,540	14,617	U	12/15/2010
048780-86-3	ATLANTIC POWER CORP		C	9,400.000	138,878	14.774	138,878	109,439		4,258		21,287		21,287	8,151	U	06/08/2010

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
05152Q-30-5	AURA MINERALS INC		C	14,400.000	56,482	3.922	56,482	57,689				(4,523)		(4,523)	3,315	U	06/08/2010
05155P-10-6	AURIZON MINES LTD		C	15,300.000	112,022	7.322	112,022	76,031				29,416		29,416	6,575	U	06/08/2010
064149-10-7	BANK NOVA SCOTIA HALIFAX COM		C	93,700.000	5,380,942	57.427	5,380,942	4,283,283		151,043		694,949		694,949	316,582	L	12/23/2009
063671-10-1	BANK OF MONTREAL		C	47,200.000	2,728,609	57.810	2,728,609	2,724,330		45,528		(134,298)		(134,298)	138,576	L	12/15/2010
066286-30-3	BANKERS PETROLEUM LTD		C	18,600.000	142,170	7.644	142,170	117,141				16,685		16,685	8,345	U	06/08/2010
067901-10-8	BARRICK GOLD CORP COM NPV		C	89,600.000	4,786,837	53.425	4,786,837	3,764,538		28,258		823,959		823,959	250,997	L	12/15/2010
073176-10-9	BAYTEX ENERGY TRUST		C	10,000.000	468,772	46.877	468,772	356,813		5,483		93,544		93,544	18,415	U	12/15/2010
05534B-76-0	BCE INC COM NPV		C	26,100.000	927,662	35.543	927,662	663,448		38,570		155,695		155,695	54,866	U	12/23/2009
090697-10-3	BIRCHCLIFF ENERGY LTD		C	8,200.000	78,676	9.595	78,676	77,402				(3,343)		(3,343)	4,618	U	06/08/2010
09251U-10-0	BLACKPEARL RESOURCES INC		C	26,200.000	154,939	5.914	154,939	69,068				76,777		76,777	9,094	U	06/08/2010
096631-10-6	BOARDWALK REAL ESTATE INVESTMENT TRUST		C	2,300.000	95,419	41.486	95,419	83,921		2,673		5,897		5,897	5,601	U	06/08/2010
097751-20-0	BOMBARDIER INC CMN STK		C	137,000.000	690,305	5.039	690,305	624,086		11,383		27,061		27,061	40,223	L	12/23/2009
098536-10-5	BONAVISTA ENERGY TRUST		C	4,600.000	133,239	28.965	133,239	102,810		3,672		22,609		22,609	7,821	U	06/08/2010
098546-10-4	BONTERRA ENERGY CORP		C	3,100.000	161,033	51.946	161,033	99,461		3,907		53,694		53,694	7,879	U	06/09/2010
09950M-30-0	BORALEX INC		C	6,756.000	55,105	8.156	55,105	56,998				(4,810)		(4,810)	2,917	U	11/04/2010
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A		C	49,000.000	1,636,126	33.390	1,636,126	1,143,274		21,289		452,853		452,853	97,427	L	12/23/2009
112900-10-5	BROOKFIELD PROPERT COM NPV		C	21,500.000	379,704	17.661	379,704	292,673		5,233		64,744		64,744	22,287	U	06/08/2010
112834-13-0	BROOKFIELD RENEWABLE POWER FUN		C	7,800.000	161,837	20.748	161,837	146,944		4,196		5,393		5,393	9,499	U	06/08/2010
124765-10-8	CAE INC		C	24,400.000	282,454	11.576	282,454	236,509		1,386		34,667		34,667	11,278	U	12/15/2010
129584-10-8	CALFRAC WELL SERVICES LTD		C	3,400.000	117,083	34.436	117,083	63,927		139		46,284		46,284	6,872	U	06/08/2010
131253-20-5	CALLOWAY REIT		C	8,100.000	190,382	23.504	190,382	189,020				(336)		(336)	1,698	U	12/15/2010
13321L-10-8	CAMECO CORP COM		C	35,800.000	1,451,011	40.531	1,451,011	1,104,498		6,125		237,786		237,786	73,225	U	12/15/2010
134801-10-9	CANACCORD FINANCIAL INC		C	9,100.000	129,595	14.241	129,595	75,231		757		46,757		46,757	7,607	U	06/08/2010
136069-10-1	CANADIAN IMP BANK COM NPV		C	31,300.000	2,465,784	78.779	2,465,784	2,146,215		40,209		187,779		187,779	131,790	U	12/15/2010
13642L-10-0	CANADIAN OIL SANDS TRUST		C	20,200.000	537,353	26.602	537,353	562,330		30,270		(65,543)		(65,543)	30,483	U	12/23/2009
13645T-10-0	CANADIAN PACIFIC RAILWAY LTD		C	24,300.000	1,579,268	64.990	1,579,268	1,234,809		22,138		179,093		179,093	92,741	U	12/23/2009
136681-20-2	CANADIAN TIRE LTD CL A		C	5,100.000	349,763	68.581	349,763	267,750		1,760		61,484		61,484	20,529	U	06/08/2010
136717-83-2	CANADIAN UTILITIES LTD A		C	6,300.000	344,685	54.712	344,685	256,596		3,909		67,857		67,857	20,231	U	06/08/2010
13677F-10-1	CANADIAN WESTERN BANK		C	8,100.000	231,033	28.523	231,033	213,844		572		10,585		10,585	6,604	U	12/15/2010
137576-10-4	CANFOR CORP		C	9,400.000	104,938	11.164	104,938	80,066				18,712		18,712	6,159	U	06/08/2010
14042M-10-2	CAPITAL POWER CORP		C	3,000.000	71,357	23.786	71,357	64,003		1,569		3,166		3,166	4,188	U	06/08/2010
14068G-10-4	CAPSTONE MINING CORP		C	24,500.000	110,636	4.516	110,636	109,080				569		569	987	U	12/15/2010
146900-10-5	CASCADES INC		C	7,800.000	52,560	6.738	52,560	49,950		519		(475)		(475)	3,085	U	06/08/2010
124900-30-9	CCL INDUSTRIES		C	2,100.000	62,559	29.790	62,559	57,420		546		1,466		1,466	3,672	U	06/08/2010
136385-10-1	CDN NAT RES COM NPV		C	102,800.000	4,585,316	44.604	4,585,316	3,610,475		23,004		613,232		613,232	271,090	L	12/23/2009
136375-10-2	CDN NATL RAILWAYS COM NPV		C	38,100.000	2,542,427	66.730	2,542,427	2,200,009		14,607		214,432		214,432	127,651	L	12/15/2010
15101Q-10-8	CELESTICA INC SUB ORD VTG SHS NPV		C	11,500.000	111,611	9.705	111,611	96,438				8,622		8,622	6,551	U	06/08/2010
15118Q-10-9	CELTIC EXPLORATION LTD		C	6,200.000	110,494	17.822	110,494	64,751				39,258		39,258	6,485	U	06/08/2010
15135U-10-9	CENOVUS ENERGY INC		C	67,900.000	2,272,666	33.471	2,272,666	1,895,846		40,327		402,106		402,106	122,944	L	12/15/2010
152006-10-2	CENTERRA GOLD INC		C	15,600.000	311,278	19.954	311,278	213,438		629		82,350		82,350	15,490	U	12/15/2010
39945C-10-9	CGI GROUP INC		C	18,800.000	325,214	17.299	325,214	291,014				15,111		15,111	19,089	U	06/08/2010
125491-10-0	CI FINANCIAL CORP		C	15,900.000	359,801	22.629	359,801	295,568		3,681		48,408		48,408	15,825	U	12/15/2010
12582P-10-5	CML HEALTHCARE INCOME FUND		C	8,000.000	91,964	11.496	91,964	74,553		4,136		12,014		12,014	5,398	U	06/08/2010
19681L-10-9	COLOSSUS MINERALS INC		C	10,400.000	92,254	8.871	92,254	72,951				13,888		13,888	5,415	U	06/08/2010
20588Y-10-3	CONNACHER OIL AND GAS LTD		C	46,600.000	62,333	1.338	62,333	59,806				(1,131)		(1,131)	3,659	U	06/08/2010
210206-10-8	CONSOLIDATED THOMPSON IRON		C	16,400.000	232,401	14.171	232,401	116,683				102,077		102,077	13,641	U	06/08/2010
219919-10-7	CORRIDOR RESOURCES INC		C	10,200.000	60,935	5.974	60,935	46,273				11,085		11,085	3,577	U	06/08/2010
220874-10-1	CORUS ENTM CL B		C	11,500.000	256,185	22.277	256,185	234,379		1,515		14,087		14,087	7,719	L	12/15/2010
22163N-10-6	COTT CORP		C	6,500.000	58,509	9.001	58,509	47,369				7,705		7,705	3,434	U	06/08/2010
22576C-10-1	CRESCENT POINT ENERGY		C	21,100.000	937,754	44.443	937,754	810,024		16,293		87,952		87,952	39,778	U	12/15/2010
226533-10-7	CREW ENERGY INC		C	5,600.000	107,573	19.209	107,573	89,180				12,079		12,079	6,314	U	06/08/2010
239058-10-0	DAVIS & HENDERSON INCOME FUND		C	5,900.000	117,668	19.944	117,668	91,466		4,492		19,295		19,295	6,907	U	06/08/2010
239590-20-1	DAYLIGHT ENERGY LTD		C	17,200.000	178,695	10.389	178,695	159,512		4,290		8,694		8,694	10,489	U	06/08/2010
248356-10-7	DENISON MINES CORP		C	33,200.000	113,861	3.430	113,861	109,514				3,332		3,332	1,016	U	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
250669-10-8	DETOUR GOLD CORP		C	8,900.000	261,280	29.357	261,280	230,590				20,322		20,322	10,368	U	12/15/2010
25675T-10-7	DOLLARAM INC		C	2,800.000	81,074	28.955	81,074	65,467				10,849		10,849	4,759	U	06/08/2010
25822C-20-5	DOREL INDUSTRIES INC		C	1,900.000	65,926	34.698	65,926	62,647			485	(590)		(590)	3,870	U	06/08/2010
264901-10-9	DUNDEE CORP		C	6,000.000	123,403	20.567	123,403	72,651				43,509		43,509	7,243	U	06/08/2010
265269-20-9	DUNDEE PRECIOUS METALS INC		C	16,100.000	151,884	9.434	151,884	150,322				206		206	1,355	U	12/15/2010
265270-20-7	DUNDEE REAL ESTATE INVESTMENT TRUST		C	2,800.000	85,045	30.373	85,045	62,894			2,556	17,159		17,159	4,992	L	06/08/2010
276855-10-3	EASTERN PLATINUM		C	64,600.000	114,998	1.780	114,998	74,079				34,168		34,168	6,750	U	06/08/2010
284902-10-3	ELDORADO GOLD CORP NEW COM		C	52,100.000	969,375	18.606	969,375	753,352			1,344	110,883		110,883	49,761	U	12/15/2010
29250N-10-5	ENBRIDGE INC		C	29,300.000	1,658,163	56.593	1,658,163	1,358,237			20,553	176,973		176,973	81,703	L	12/15/2010
292505-10-4	ENCANA CORP COM NPV		C	65,200.000	1,907,541	29.257	1,907,541	2,050,488			41,147	(283,419)		(283,419)	102,193	L	12/15/2010
29274D-60-4	ENERPLUS RESOURCES FUND		C	14,200.000	438,011	30.846	438,011	330,154			25,286	87,788		87,788	24,517	U	12/23/2009
293570-10-7	ENSIGN ENERGY SERVICES INC		C	13,300.000	201,045	15.116	201,045	190,599			3,411	(4,070)		(4,070)	11,357	U	01/21/2010
29445L-20-4	EQUINOX MINERALS LTD		C	59,300.000	364,400	6.145	364,400	234,929				111,753		111,753	17,718	U	12/15/2010
298774-10-0	EUROPEAN GOLDFIELDS LTD		C	10,000.000	140,099	14.010	140,099	56,983				74,893		74,893	8,223	U	06/08/2010
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV		C	1,700.000	699,269	411.335	699,269	658,886				3,434		3,434	36,949	U	12/15/2010
318071-40-4	FINNING INTERNATIONAL INC		C	14,700.000	400,506	27.245	400,506	300,656			1,517	85,971		85,971	13,879	U	12/15/2010
31943B-10-0	FIRST CAPITAL REALTY		C	4,000.000	60,786	15.197	60,786	54,769			1,327	2,450		2,450	3,568	U	06/08/2010
32076V-10-3	FIRST MAJESTIC SILVER CORP		C	11,000.000	159,308	14.483	159,308	147,226				10,661		10,661	1,421	U	12/15/2010
335934-10-5	FIRST QUANTUM MINERALS LTD		C	7,600.000	825,505	108.619	825,505	409,108			1,106	372,269		372,269	44,128	U	12/15/2010
33761N-10-9	FIRSTSERVICE CORP		C	3,700.000	111,822	30.222	111,822	78,979				26,280		26,280	6,563	U	06/08/2010
339457-10-3	FLINT ENERGY SERVICES LTD		C	4,100.000	74,924	18.274	74,924	48,589				21,937		21,937	4,398	U	06/08/2010
349553-10-7	FORTIS INC COM		C	12,400.000	423,768	34.175	423,768	318,269			5,706	80,626		80,626	24,873	U	06/08/2010
351858-10-5	FRANCO NEVADA CORP		C	10,800.000	361,267	33.451	361,267	342,574			1,950	2,150		2,150	16,543	U	12/15/2010
359032-10-9	FRONTEER GOLD INC		C	15,900.000	185,817	11.687	185,817	131,739				46,661		46,661	7,416	U	12/15/2010
361970-10-6	GABRIEL RESOURCES LTD		C	19,400.000	155,114	7.996	155,114	83,564				62,445		62,445	9,104	U	06/08/2010
36380R-10-4	GALLEON ENERGY INC		C	11,400.000	47,123	4.134	47,123	54,673				(10,316)		(10,316)	2,766	U	06/08/2010
36467T-10-6	GAMMON GOLD INC		C	12,500.000	102,082	8.167	102,082	97,121				(1,031)		(1,031)	5,992	U	06/08/2010
961148-50-9	GEORGE WESTON LTD		C	11,300.000	956,914	84.683	956,914	631,241			13,695	183,131		183,131	57,350	U	12/23/2009
375916-10-3	GILDAN ACTIVEWEAR INC.		C	11,400.000	325,043	28.513	325,043	231,956				28,414		28,414	19,054	L	12/23/2009
380134-10-6	GMP CAPITAL INC		C	8,600.000	104,657	12.169	104,657	82,560			848	15,953		15,953	6,143	U	06/08/2010
380956-40-9	GOLDCORP INC		C	71,600.000	3,303,840	46.143	3,303,840	2,998,850			12,204	291,738		291,738	186,093	U	12/15/2010
38119T-10-4	GOLDEN STAR RESOURCES LTD		C	31,900.000	146,619	4.596	146,619	136,157				4,464		4,464	5,998	U	12/15/2010
38655X-10-5	GRANDE CACHE COAL CORP		C	9,400.000	98,982	10.530	98,982	42,568				50,604		50,604	5,810	U	06/08/2010
390124-10-5	GREAT BASIN GOLD LTD		C	32,800.000	97,315	2.967	97,315	56,752				34,851		34,851	5,712	U	06/08/2010
389914-10-2	GREAT CANADIAN GAMING CORP		C	9,900.000	73,182	7.392	73,182	62,884				6,002		6,002	4,295	U	06/08/2010
39138C-10-6	GREAT-WEST LIFECO INC		C	16,900.000	448,718	26.551	448,718	407,992			5,117	23,639		23,639	17,087	U	12/15/2010
399453-10-9	GROUPE AEROPLAN INC		C	12,600.000	173,229	13.748	173,229	106,077			3,905	56,984		56,984	10,168	U	06/08/2010
403530-10-8	GUYANA GOLDFIELDS INC		C	7,500.000	80,710	10.761	80,710	47,072				28,900		28,900	4,737	U	06/08/2010
41587B-10-0	HARRY WINSTON DIAMOND CORP		C	6,100.000	70,982	11.636	70,982	75,871				(9,055)		(9,055)	4,166	U	06/08/2010
436913-10-7	HOME CAPITAL GROUP INC		C	2,900.000	151,052	52.087	151,052	112,243			811	29,943		29,943	8,866	U	06/08/2010
443628-10-2	HUDBAY MINERALS INC		C	14,000.000	253,022	18.073	253,022	142,685			1,157	95,486		95,486	14,851	U	06/08/2010
448055-10-3	HUSKY ENERGY INC COM NPV		C	22,700.000	606,140	26.702	606,140	606,227			10,555	(19,278)		(19,278)	22,401	U	12/15/2010
450913-10-8	IAMGOLD CORP		C	35,300.000	630,167	17.852	630,167	615,275				(14,632)		(14,632)	29,524	U	12/15/2010
44951D-10-8	IESI-BFC LTD		C	12,863.000	312,940	24.329	312,940	266,849			1,478	33,323		33,323	12,768	U	12/15/2010
449586-10-6	IGM FINANCIAL INC		C	10,500.000	458,946	43.709	458,946	416,555			4,935	25,678		25,678	16,713	U	12/15/2010
453038-40-8	IMPERIAL OIL LTD		C	25,800.000	1,052,966	40.813	1,052,966	988,389			2,521	28,654		28,654	45,037	U	12/15/2010
455871-10-3	INDUSTRIAL ALLIANCE INSURANC		C	6,500.000	240,637	37.021	240,637	211,360			2,667	15,152		15,152	14,124	U	06/08/2010
457983-10-4	INMET MINING CORP COM NPV		C	4,900.000	380,744	77.703	380,744	238,085			339	123,792		123,792	18,867	U	12/15/2010
45790B-10-4	INNERGEX RENEWABLE ENERGY INC		C	7,600.000	75,901	9.987	75,901	63,805			1,847	7,641		7,641	4,455	U	06/08/2010
44982K-10-5	INTACT FINACIAL GROUP		C	8,700.000	445,019	51.152	445,019	370,560			7,334	48,338		48,338	26,121	U	06/08/2010
46579N-10-3	IVANHOE MINES LTD		C	24,600.000	569,044	23.132	569,044	357,686				181,642		181,642	29,716	U	12/15/2010
47009M-10-3	JAGUAR MINING INC		C	6,900.000	49,201	7.131	49,201	65,663				(19,350)		(19,350)	2,888	U	06/08/2010
48213T-10-8	JUST ENERGY INCOME FUND		C	6,200.000	93,346	15.056	93,346	75,915			3,693	11,952		11,952	5,479	U	06/08/2010
493272-10-8	KEYERA FACILITIES INCOME FUND		C	2,300.000	81,308	35.352	81,308	57,340			1,721	19,196		19,196	4,772	U	06/08/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
496902-40-4	KINROSS GOLD CORP COM		C	138,748.000	2,638,765	19.018	2,638,765	2,477,506		6,327		322,563	362,176	(39,613)	106,478	L	12/15/2010
49740P-10-6	KIRKLAND LAKE GOLD INC		C	6,300.000	101,188	16.062	101,188	54,475				40,773		40,773	5,939	U	06/08/2010
505440-11-5	LABRADOR IRON ORE ROYALTY CORP		C	2,500.000	169,089	67.636	169,089	111,487		3,710		47,677		47,677	9,925	U	06/08/2010
510728-10-8	LAKE SHORE GOLD CORP		C	42,100.000	176,140	4.184	176,140	144,604				24,529		24,529	7,007	U	12/15/2010
524701-50-5	LEGACY OIL & GAS INC		C	13,000.000	203,309	15.639	203,309	183,053				18,443		18,443	1,814	U	12/15/2010
53278L-10-7	LINAMAR CORP		C	3,700.000	75,727	20.467	75,727	68,778		371		2,504		2,504	4,445	U	06/08/2010
539481-10-1	LOBLAW COS LTD COM		C	22,400.000	909,472	40.601	909,472	683,668		15,656		136,570		136,570	53,895	U	12/23/2009
550372-10-6	LUNDIN MINING CORP COM NPV		C	35,800.000	261,398	7.302	261,398	118,068				127,987		127,987	15,343	U	06/08/2010
554282-10-3	MACDONALD DETTWILER & ASSOCIATES LTD		C	3,000.000	152,580	50.860	152,580	121,921				21,703		21,703	8,956	U	06/08/2010
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV		C	19,700.000	1,028,489	52.208	1,028,489	702,813		4,790		273,365		273,365	52,312	U	12/15/2010
560909-10-3	MAJOR DRILLING GROUP INTERNATIONAL		C	2,200.000	91,934	41.788	91,934	44,059		405		42,479		42,479	5,396	U	06/08/2010
56501R-10-6	MANULIFE FINANCIAL CORP		C	155,600.000	2,683,839	17.248	2,683,839	2,801,654		40,266		(75,775)		(75,775)	130,669	L	12/15/2010
573459-10-4	MARTINREA INTERNATIONAL INC		C	11,100.000	99,468	8.961	99,468	77,622				16,008		16,008	5,838	U	06/08/2010
552704-10-8	MEG ENERGY		C	4,500.000	205,879	45.751	205,879	181,282				22,760		22,760	1,837	U	12/15/2010
587582-10-7	MERCATOR MINERALS LTD		C	32,100.000	128,168	3.993	128,168	119,807				7,217		7,217	1,143	U	12/15/2010
59151K-10-8	METHANEX CORP		C	6,900.000	209,922	30.423	209,922	138,340		2,699		59,260		59,260	12,321	U	06/08/2010
59162N-10-9	METRO INC CLASS'A'SUB VTG NPV		C	10,100.000	459,137	45.459	459,137	339,765		5,644		56,811		56,811	27,033	U	12/23/2009
602900-10-2	MINEFINDERS CORP		C	5,700.000	62,601	10.983	62,601	53,441				5,486		5,486	3,674	U	06/08/2010
625284-10-4	MULLEN GROUP LTD		C	6,700.000	113,947	17.007	113,947	86,129		1,389		21,129		21,129	6,688	U	06/08/2010
628949-10-9	NAL OIL & GAS TRUST		C	5,900.000	76,843	13.024	76,843	60,649		2,649		11,683		11,683	4,510	U	06/08/2010
633067-10-3	NATL BK OF CANADA COMMON STOCK		C	26,200.000	1,805,515	68.913	1,805,515	1,519,514		53,291		131,461		131,461	105,629	U	12/23/2009
64045Y-10-8	NEO MATERIAL TECHNOLOGIES INC		C	12,900.000	101,716	7.885	101,716	46,708				49,037		49,037	5,970	U	06/08/2010
64156L-10-1	NEVSUN RESOURCES LTD		C	17,400.000	130,023	7.473	130,023	52,379				70,012		70,012	7,632	U	06/08/2010
644535-10-6	NEW GOLD INC		C	36,500.000	355,345	9.735	355,345	253,425				83,825		83,825	18,095	U	12/15/2010
65334H-10-2	NEXEN INC COM NPV		C	58,100.000	1,332,274	22.931	1,332,274	1,396,666		10,541		(134,513)		(134,513)	76,454	L	12/23/2009
653905-10-9	NIKO RESOURCES		C	4,800.000	498,103	103.771	498,103	478,782		318		(3,497)		(3,497)	22,819	U	12/15/2010
65563C-10-5	NORDION INC		C	7,400.000	83,950	11.345	83,950	60,981				18,042		18,042	4,928	U	06/08/2010
656912-10-2	NORTH AMERICAN PALLADIUM LTD		C	18,400.000	127,503	6.930	127,503	117,819				8,547		8,547	1,137	U	12/15/2010
66510M-20-4	NORTHERN DYNASTY MINERALS		C	5,600.000	80,539	14.382	80,539	72,406				7,415		7,415	718	U	12/15/2010
665624-10-2	NORTHERN PROPERTY REIT		C	2,700.000	78,532	29.086	78,532	61,019		1,699		12,903		12,903	4,609	U	06/08/2010
666416-10-2	NORTHGATE MINERALS CORP		C	42,000.000	134,326	3.198	134,326	127,509				3,007		3,007	3,809	U	12/15/2010
666910-10-4	NORTHLAND POWER INCOME FUND		C	7,700.000	121,273	15.750	121,273	96,665		3,457		17,490		17,490	7,118	U	06/08/2010
66987E-20-6	NOVAGOLD RESOURCES INC		C	15,600.000	222,947	14.291	222,947	137,822				74,742		74,742	10,383	U	12/15/2010
670720-10-4	NUVISTA ENERGY LTD		C	7,300.000	67,912	9.303	67,912	76,244		605		(12,318)		(12,318)	3,986	U	06/08/2010
675222-10-3	OCEANAGOLD CORPORATION		C	20,400.000	76,528	3.751	76,528	58,269				13,767		13,767	4,492	U	06/08/2010
68272K-10-3	ONEX CORP		C	5,100.000	155,057	30.403	155,057	122,140		233		23,816		23,816	9,101	U	06/08/2010
683715-10-6	OPEN TEXT CORP		C	4,000.000	183,969	45.992	183,969	159,624				13,547		13,547	10,798	L	06/08/2010
68383K-10-9	OPTI CANADA INC		C	28,800.000	19,407	0.674	19,407	23,233				(1,139)	31,698	(32,837)	1,139	U	06/08/2010
688278-10-0	OSISKO MINING CORP		C	34,000.000	496,510	14.603	496,510	386,339				86,044		86,044	24,128	U	12/15/2010
69374D-10-4	PACE OIL AND GAS LTD		C	6,259.000	51,870	8.287	51,870	58,414				(9,274)		(9,274)	2,730	U	01/21/2010
69480U-20-6	PACIFIC RUBIALES ENERGY CORP		C	24,400.000	828,221	33.943	828,221	548,325		1,665		237,704		237,704	42,193	U	12/15/2010
697900-10-8	PAN AMERICAN SILVER CORP		C	11,000.000	452,811	41.165	452,811	343,395		272		92,264		92,264	17,153	U	12/15/2010
699320-20-6	PARAMOUNT RESOURCES LTD		C	3,700.000	117,888	31.862	117,888	64,706				46,262		46,262	6,919	U	06/08/2010
701370-10-1	PARKLAND INCOME FUND		C	7,800.000	90,136	11.556	90,136	75,997		4,088		8,848		8,848	5,291	U	06/08/2010
702925-10-8	PASON SYSTEMS INC		C	6,900.000	96,876	14.040	96,876	73,242		883		17,948		17,948	5,686	U	06/08/2010
706327-10-3	PEMBINA PIPELINE CORP		C	14,700.000	319,340	21.724	319,340	294,806		3,374		16,063		16,063	8,472	U	12/15/2010
706902-50-9	PENGROWTH ENERGY TRUST		C	27,600.000	354,750	12.853	354,750	357,565				(5,979)		(5,979)	3,165	U	12/15/2010
707885-10-9	PENN WEST ENERGY T UIT		C	41,000.000	983,043	23.977	983,043	800,836		32,530		149,346		149,346	43,740	U	12/15/2010
71645A-10-9	PETROBAKKEN ENERGY LTD-A		C	7,500.000	163,758	21.834	163,758	168,165		5,481		(13,293)	61,562	(74,855)	8,886	U	01/21/2010
71645P-10-6	PETROBANK ENERGY & RESOURCES		C	10,600.000	269,184	25.395	269,184	262,372				(4,748)		(4,748)	11,560	U	12/15/2010
P7914K-10-8	PETROMINERALES LTD		C	8,608.400	287,091	33.350	287,091	261,441		512		12,217		12,217	13,432	U	12/15/2010
717045-10-8	PEYTO ENERGY TRUST		C	6,300.000	117,155	18.596	117,155	87,604		3,773		22,674		22,674	6,876	U	06/08/2010
73755L-9A-7	POTASH CORP OF SASKATCHEWAN		C	26,400.000	4,100,855	155.335	4,100,855	2,751,580		5,910		971,250		971,250	206,166	U	12/15/2010
739239-10-1	POWER CORP CANADA SUB-VTG NPV		C	64,700.000	1,800,512	27.829	1,800,512	1,765,148		62,225		(93,377)		(93,377)	103,376	U	12/23/2009

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
73927C-10-0	POWER FINANCIAL CORP		C	4,700.000	145,259	30.906	145,259	141,641				2,322		2,322	1,296	U	12/15/2010
74022D-30-8	PRECISION DRILLING TRUST		C	21,800.000	210,480	9.655	210,480	150,060				48,066		48,066	12,354	U	06/08/2010
74157U-10-9	PRIMARIS RETAIL REIT		C	3,700.000	72,712	19.652	72,712	59,438		1,875		9,006		9,006	4,268	U	06/08/2010
74326Y-10-7	PROGRESS ENERGY RESOURCES CO		C	15,100.000	192,869	12.773	192,869	185,308		2,504		(3,759)		(3,759)	11,321	U	06/08/2010
74386K-10-4	PROVIDENT ENERGY TRUST-UTS		C	51,200.000	407,314	7.955	407,314	333,518		26,902		51,650		51,650	22,411	U	01/21/2010
74733X-10-6	QUADRA FNX MINING LTD		C	20,100.000	338,605	16.846	338,605	242,194				80,478		80,478	15,934	U	12/15/2010
748193-20-8	QUEBECOR INC		C	3,200.000	121,074	37.836	121,074	101,472		266		12,496		12,496	7,106	U	06/08/2010
74836K-10-0	QUESTERRE ENERGY CORP		C	17,000.000	35,050	2.062	35,050	49,556				(2,057)	14,506	(16,563)	2,057	U	06/08/2010
760975-9A-2	RESEARCH IN MOTION		C	43,700.000	2,552,207	58.403	2,552,207	2,148,157				875,889	1,405,317	(529,429)	140,839	U	12/23/2009
766910-10-3	RIOCAN REAL ESTATE INVST TR		C	7,400.000	163,733	22.126	163,733	132,931		6,856		18,791		18,791	9,252	U	06/08/2010
767744-10-5	RITCHIE BROS AUCTIONEERS		C	6,300.000	145,224	23.051	145,224	125,373		1,128		11,326		11,326	8,524	U	06/08/2010
775109-20-0	ROGERS COMMUNICATIONS INC CL B		C	41,100.000	1,430,212	34.798	1,430,212	1,194,300		42,814		72,676		72,676	83,437	L	12/23/2009
776249-10-4	RONA INC		C	8,800.000	124,968	14.201	124,968	129,386				(11,752)		(11,752)	7,335	U	06/08/2010
780087-10-2	ROYAL BK OF CANADA COM NPV		C	128,400.000	6,756,399	52.620	6,756,399	6,383,603		93,202		15,252		15,252	357,545	U	12/15/2010
780911-10-3	RUBICON MINERALS C		C	15,000.000	85,688	5.713	85,688	49,210				31,449		31,449	5,030	U	06/08/2010
802912-10-5	SAPUTO GROUP INC		C	11,500.000	457,779	39.807	457,779	385,066		2,002		58,327		58,327	14,387	L	12/15/2010
811916-10-5	SEABRIDGE GOLD INC		C	4,400.000	133,553	30.353	133,553	117,094				15,268		15,268	1,191	U	12/15/2010
816922-10-8	SEMAFO INC		C	26,800.000	289,752	10.812	289,752	216,655				58,942		58,942	14,155	U	12/15/2010
82028K-20-0	SHAW COMMUNICATIONS INC CL B		C	29,500.000	633,436	21.472	633,436	572,533		7,442		36,442		36,442	24,461	L	12/15/2010
820904-20-9	SHAWCOR LTD		C	5,100.000	169,829	33.300	169,829	132,692		622		27,169		27,169	9,968	U	06/08/2010
823901-10-3	SHERRITT INTERNATIONAL CORP		C	33,400.000	284,520	8.519	284,520	214,867		1,416		57,109		57,109	12,545	U	12/15/2010
82509W-10-3	SHOPPERS DRUG MART COM NPV		C	17,200.000	683,814	39.757	683,814	590,420		4,738		62,161		62,161	31,232	L	12/15/2010
82823L-10-6	SILVER STANDARD RESOURCES INC		C	9,700.000	271,303	27.969	271,303	215,253				46,251		46,251	9,799	U	12/15/2010
828336-10-7	SILVER WHEATON CORP		C	30,200.000	1,183,944	39.203	1,183,944	700,068				426,873		426,873	57,004	U	12/15/2010
82835V-10-0	SILVERBIRCH ENERGY CORP		C	4,730.000	33,871	7.161	33,871	16,154				15,728		15,728	1,988	U	06/08/2010
82835P-10-3	SILVERCORP METALS INC		C	13,400.000	171,695	12.813	171,695	92,491		439		69,126		69,126	10,078	U	06/08/2010
82934H-10-1	SINO-FOREST CORPORATION		C	22,500.000	527,029	23.424	527,029	388,038				112,306		112,306	26,684	U	12/15/2010
78460T-10-5	SNC-LAVALIN GROUP INC COM		C	20,900.000	1,256,354	60.113	1,256,354	993,177		11,810		113,805		113,805	73,491	U	12/23/2009
866796-10-5	SUN LIFE FINANCIAL COM NPV		C	65,900.000	1,995,624	30.283	1,995,624	1,946,793		78,677		(8,678)		(8,678)	115,648	U	12/23/2009
867224-10-7	SUNCOR ENERGY INC		C	143,196.000	5,512,967	38.499	5,512,967	5,272,330		47,599		144,174		144,174	320,643	U	12/23/2009
86828P-10-3	SUPERIOR PLUS CORP		C	8,500.000	94,720	11.144	94,720	102,553		5,728		(13,392)		(13,392)	5,560	U	06/08/2010
78505P-10-0	SXC HEALTH SOLUTIONS CORP		C	5,600.000	239,928	42.844	239,928	209,425				18,979		18,979	11,524	U	12/15/2010
873868-10-3	TAHOE RESOURCES INC		C	6,000.000	88,706	14.784	88,706	89,929				(2,015)		(2,015)	791	U	12/15/2010
87425E-10-3	TALISMAN ENERGY IN COM NPV		C	89,300.000	1,986,640	22.247	1,986,640	1,598,434		11,167		277,483		277,483	99,027	U	12/15/2010
876511-10-6	TASEKO MINES LTD		C	16,500.000	86,292	5.230	86,292	79,000				2,226		2,226	5,065	U	06/08/2010
878742-20-4	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV		C	53,300.000	3,312,287	62.144	3,312,287	2,089,707		6,513		1,072,205		1,072,205	150,374	U	12/15/2010
87971M-10-3	TELUS CORP		C	14,500.000	663,240	45.741	663,240	477,687		27,803		155,312		155,312	39,340	U	12/23/2009
87971M-9A-3	TELUS CORPORATION NON VOTING SHS NPV		C	10,200.000	443,679	43.498	443,679	363,725		15,941		107,553	1,882	105,671	21,523	U	12/23/2009
884768-10-2	THOMPSON CREEK METALS COMPANY INC		C	11,800.000	173,268	14.684	173,268	99,146				63,952		63,952	10,170	U	06/08/2010
884903-10-5	THOMSON REUTERS CORP		C	43,900.000	1,644,208	37.453	1,644,208	1,518,966		43,695		136,131		136,131	96,040	L	12/23/2009
88706M-10-3	TIM HORTONS INC		C	13,000.000	537,363	41.336	537,363	424,162		2,812		81,660		81,660	31,541	U	06/08/2010
87261X-10-8	TMX GROUP INC		C	7,200.000	267,638	37.172	267,638	186,305		4,611		65,623		65,623	15,709	U	06/08/2010
891102-10-5	TOROMONT INDUSTRIES LTD		C	5,700.000	176,337	30.936	176,337	133,518		1,444		32,469		32,469	10,350	U	06/08/2010
891160-50-9	TORONTO-DOMINION COM NPV		C	82,400.000	6,153,274	74.676	6,153,274	5,226,351		170,631		625,464		625,464	359,681	L	12/23/2009
89346D-10-7	TRANSALTA CORP COM		C	18,600.000	395,645	21.271	395,645	369,656		9,317		(7,644)		(7,644)	22,949	L	06/08/2010
89353D-10-7	TRANSCANANDA CORP		C	57,500.000	2,196,947	38.208	2,196,947	1,907,011		52,951		93,723		93,723	110,468	L	12/15/2010
893578-10-4	TRANSCONTINENTAL INC		C	4,100.000	65,976	16.092	65,976	50,016		607		12,087		12,087	3,872	U	06/08/2010
895945-10-3	TRICAN WELL SERVICE LTD		C	25,200.000	510,438	20.255	510,438	330,514		1,767		140,373		140,373	28,005	U	01/21/2010
896356-10-2	TRINIDAD DRILLING LTD		C	12,600.000	79,835	6.336	79,835	61,781		1,045		13,368		13,368	4,686	U	06/08/2010
91701P-10-5	URANIUM ONE INC		C	43,200.000	206,811	4.787	206,811	109,142		38,713		85,530		85,530	12,139	U	06/08/2010
917017-10-5	URANIUM PARTICIPATION CORP		C	11,100.000	88,416	7.965	88,416	58,961				24,265		24,265	5,190	U	06/08/2010
91911K-99-5	VALEANT PHARMACEUTICALS INTERNATIONAL IN		C	24,400.000	693,988	28.442	693,988	557,783		10,157		114,441		114,441	21,764	U	12/15/2010
922770-10-4	VENTANA GOLD CORP		C	7,100.000	94,686	13.336	94,686	64,095				25,033		25,033	5,558	U	06/08/2010
923725-10-5	VERMILION ENERGY INC		C	8,800.000	409,068	46.485	409,068	328,996		7,693		61,469		61,469	12,609	U	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
92849T-10-8	VITERRA INC		C	26,000.000	242,663	9.333	242,663	189,171				39,249		39,249	14,243	U	06/08/2010
952845-10-5	WEST FRASER TIMBER CO LTD		C	2,400.000	113,060	47.109	113,060	88,708		179		17,716		17,716	6,636	U	06/08/2010
95801T-10-7	WESTERN COAL CORP		C	18,300.000	226,380	12.371	226,380	75,939				137,154		137,154	13,287	U	06/08/2010
960908-30-9	WESTPORT INNOVATIONS INC		C	3,600.000	66,439	18.455	66,439	58,687				3,852		3,852	3,900	U	06/08/2010
98462Y-10-0	YAMANA GOLD INC		C	70,700.000	908,015	12.843	908,015	803,391		1,987		63,857		63,857	40,767	U	12/15/2010
985521-10-3	YELLOW MEDIA INC		C	49,700.000	309,906	6.236	309,906	302,712		5,557		(754)		(754)	7,948	U	12/15/2010
Q0015N-10-4	ABACUS PROPERTY GROUP		D	39,116.800	91,620	2.342	91,620	60,772		2,786		12,476		12,476	18,372	U	06/08/2010
Q0109N-10-1	ADELAIDE BRIGHTON LTD		D	34,613.000	116,827	3.375	116,827	77,492		3,406		15,908		15,908	23,427	U	06/08/2010
Q01630-10-4	AGL ENERGY		D	43,508.000	677,734	15.577	677,734	558,808		24,326		43,437		43,437	84,138	U	12/23/2009
Q0269M-10-9	ALUMINA		D	214,564.000	544,250	2.537	544,250	330,879		8,322		127,856		127,856	63,780	U	12/23/2009
Q03080-10-0	AMCOR LTD ORD		D	100,499.000	693,834	6.904	693,834	534,864		28,155		48,658		48,658	85,966	U	12/23/2009
Q0344G-10-1	AMP LTD		D	193,834.000	1,048,758	5.411	1,048,758	1,148,090		52,194		(249,612)		(249,612)	134,008	U	12/16/2010
Q04020-10-5	ANSELL LTD		D	9,970.000	129,302	12.969	129,302	105,747		1,690		(2,373)		(2,373)	25,928	U	06/08/2010
Q09504-13-7	ANZ NATIONAL BANK		D	231,866.000	5,537,503	23.882	5,537,503	4,838,413		243,866		52,715		52,715	649,172	U	12/16/2010
Q0437B-10-0	APA GROUP		D	32,723.000	135,549	4.142	135,549	96,593	5,402	5,020		11,775		11,775	27,181	U	06/08/2010
Q1076J-10-7	APN NEWS & MEDIA LTD		D	43,943.000	86,968	1.979	86,968	79,732		1,807		(10,203)		(10,203)	17,439	U	06/08/2010
G0440M-12-8	AQUARIUS PLATINUM LTD		D	56,788.000	310,742	5.472	310,742	295,591		1,678		(31,973)		(31,973)	47,124	U	12/16/2010
Q0460J-10-3	AQUILA RESOURCES LTD		D	13,704.900	138,071	10.075	138,071	84,851				27,475		27,475	25,745	U	12/03/2010
Q0521T-10-8	ARISTOCRAT LEISURE NPV		D	43,277.000	132,348	3.058	132,348	171,358		1,244		(39,976)		(39,976)	20,917	U	06/08/2010
Q0557G-10-3	ASCIANO LTD		D	281,692.000	459,541	1.631	459,541	434,343				(52,048)		(52,048)	54,777	L	12/16/2010
Q0604U-10-5	ASX		D	15,756.000	607,221	38.539	607,221	449,983		8,969		64,855		64,855	92,383	L	12/16/2010
Q0622U-10-3	ATLAS IRON LTD		D	41,268.000	124,516	3.017	124,516	65,714				33,833		33,833	24,969	U	06/08/2010
Q0716Q-10-9	AUSTAR UNITED COMMUNICATIONS LTD		D	80,485.000	78,615	0.977	78,615	65,181				(2,330)		(2,330)	15,764	U	06/08/2010
Q07932-10-8	AUSTRALAND PROPERTY GROUP		D	28,187.000	83,894	2.976	83,894	55,819	2,961	2,319		11,253		11,253	16,823	U	06/08/2010
Q09994-10-6	AUSTRALIAN INFRASTRUCTURE FUND		D	61,432.000	118,125	1.923	118,125	85,448	3,073	2,706		8,990		8,990	23,687	U	06/08/2010
Q1233E-10-8	AUSTRALIAN WORLDWIDE EXPLORATION LTD		D	55,812.000	101,039	1.810	101,039	94,598				(13,820)		(13,820)	20,261	U	06/08/2010
Q1226Z-11-8	AVOCA RESOURCES LTD		D	47,918.000	172,517	3.600	172,517	152,193				13,965		13,965	6,359	U	12/16/2010
Q12354-10-8	AXA ASIA PACIFIC HLDGS		D	95,972.000	619,390	6.454	619,390	543,661		14,079		(18,612)		(18,612)	71,633	U	12/16/2010
Q12764-11-6	BANK OF QUEENSLAND LTD		D	22,636.000	240,550	10.627	240,550	205,670		5,744		(13,357)		(13,357)	48,236	U	06/08/2010
Q13921-10-3	BEACH ENERGY LTD		D	147,911.000	130,860	0.885	130,860	118,218				7,818		7,818	4,824	U	12/16/2010
Q1456C-11-0	BENDIGO & ADELAIDE BANK		D	35,648.000	362,784	10.177	362,784	287,741		17,474		10,809		10,809	51,778	U	06/08/2010
Q18193-12-0	BHP BILLITON LTD COMN STOCK		D	307,206.000	14,217,991	46.282	14,217,991	11,170,959		266,314		500,172		500,172	1,743,378	U	12/16/2010
Q1502G-10-7	BILLABONG INTERNAT NPV		D	18,048.000	150,445	8.336	150,445	181,502		6,205		(48,330)		(48,330)	21,038	L	12/23/2009
Q1415L-10-2	BLUESCOPE STEEL LTD		D	161,341.000	371,294	2.301	371,294	440,873		7,957		(129,188)		(129,188)	52,325	L	12/23/2009
Q1645L-10-4	BOART LONGYEAR GROUP		D	61,352.000	286,143	4.664	286,143	132,464		1,359		96,300		96,300	57,379	L	06/08/2010
Q16969-10-9	BORAL LIMITED NPV		D	69,780.000	344,722	4.940	344,722	361,718		5,178		(41,017)		(41,017)	32,506	U	12/16/2010
Q17369-10-1	BRADKEN LTD		D	16,315.000	150,349	9.215	150,349	95,347		3,206		24,854		24,854	30,149	U	06/08/2010
Q6634U-10-6	BRAMBLES		D	141,906.000	1,033,405	7.282	1,033,405	935,074		30,060		34,978		34,978	118,619	U	12/16/2010
Q19884-10-7	CALTEX AUSTRALIA ORD		D	15,045.000	221,126	14.698	221,126	139,576		7,816		71,021		71,021	25,137	U	12/23/2009
Q20240-10-9	CAMPBELL BROTHERS LTD		D	5,899.000	238,866	40.493	238,866	134,746		3,820		56,589		56,589	47,530	U	06/09/2010
Q22625-20-8	CFS RETAIL PROP TRUST		D	204,551.000	368,216	1.800	368,216	369,591	12,894	14,261		(21,299)		(21,299)	37,804	U	12/16/2010
Q22685-10-3	CHALLENGER LTD		D	50,990.000	245,117	4.807	245,117	144,993		3,644		50,972		50,972	49,152	U	06/08/2010
Q2308A-13-8	CHARTER HALL GROUP		D	33,025.000	83,769	2.537	83,769	65,397	2,643	1,713		1,575		1,575	16,798	U	06/08/2010
Q2308C-12-6	CHARTER HALL OFFICE REIT		D	47,492.000	138,438	2.915	138,438	99,630	4,395	3,602		11,048		11,048	27,760	U	06/08/2010
Q2308D-10-8	CHARTER HALL RETAIL REIT		D	37,038.000	111,374	3.007	111,374	80,622	4,447	3,436		8,419		8,419	22,333	U	06/08/2010
Q2593N-10-0	COAL OF AFRICA LTD		D	34,591.000	49,532	1.432	49,532	56,273				(16,674)		(16,674)	9,932	U	06/08/2010
Q2594P-14-6	COCA-COLA AMATIL $A0.50		D	65,490.000	727,436	11.108	727,436	652,742		28,240		(40,853)		(40,853)	93,871	U	12/23/2009
Q25953-10-2	COCHLEAR		D	5,795.000	476,599	82.243	476,599	338,641		10,838		61,186		61,186	57,920	U	12/23/2009
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA		D	141,028.000	7,323,226	51.927	7,323,226	7,109,489		366,350		(552,378)		(552,378)	912,408	L	12/16/2010
Q27075-10-2	COMMONWEALTH PROPERTY OFFICE FUND		D	283,925.000	241,030	0.849	241,030	228,843	7,812	3,393		(17,206)		(17,206)	29,393	U	12/16/2010
Q2721E-10-5	COMPUTERSHARE		D	38,435.000	423,775	11.026	423,775	393,851		10,011		(32,928)		(32,928)	55,057	L	12/23/2009
Q2767C-11-2	CONNECTEAST GROUP		D	410,212.000	178,315	0.435	178,315	126,617	4,104			15,941		15,941	35,757	U	06/08/2010
Q2784N-10-9	CONSOLIDATED MEDIA HOLDINGS		D	69,194.000	220,807	3.191	220,807	214,851				(1,900)		(1,900)	7,856	U	12/17/2010
Q29674-10-0	CRANE GROUP LTD		D	15,298.000	146,923	9.604	146,923	104,278		3,253		13,184		13,184	29,462	U	06/08/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Q3014T-10-6	CROWN		D	42,199.000	356,079	8.438	356,079	319,705		14,095		8,251		8,251	44,799	U	12/23/2009
Q3018U-10-9	CSL LIMITED COMMON STOCK		D	54,633.000	2,027,832	37.117	2,027,832	1,519,416		42,083		210,728		210,728	260,064	L	12/23/2009
Q30297-11-5	CSR		D	135,176.000	232,273	1.718	232,273	226,574		10,896		(13,004)		(13,004)	33,470	U	06/08/2010
Q3046H-12-0	CUDECO LTD		D	18,212.000	84,754	4.654	84,754	57,028				10,730		10,730	16,995	U	06/08/2010
Q6634W-10-2	DART ENERGY LTD		D	27,480.000	32,323	1.176	32,323	15,387				13,371		13,371	3,564	U	06/08/2010
Q31227-10-3	DAVID JONES LTD		D	37,548.000	171,282	4.562	171,282	129,903		6,849		7,033		7,033	34,346	U	06/08/2010
Q3190P-10-0	DEXUS PROPERTY GROUP		D	461,675.000	375,397	0.813	375,397	358,616	11,964	12,216		(18,963)		(18,963)	40,017	U	12/16/2010
Q32623-15-1	DOWNER EDI LTD		D	28,334.000	133,018	4.695	133,018	108,502		4,410		(2,158)		(2,158)	26,673	U	06/08/2010
Q32878-10-2	DUET GROUP		D	64,349.000	110,900	1.723	110,900	86,674	6,438	5,318		1,987		1,987	22,238	U	06/08/2010
Q32914-10-5	DULUXGROUP LTD		D	29,259.000	82,297	2.813	82,297	65,246		865		9,670		9,670	7,381	U	12/23/2009
Q3414A-10-3	ELDERS LTD		D	70,639.000	42,266	0.598	42,266	23,190				10,601	28,645	(18,043)	8,475	U	06/08/2010
Q35254-11-1	ENERGY RESOURCES OF AUST		D	6,195.000	70,522	11.384	70,522	69,355		1,852		(2,897)	70,702	(73,599)	11,936	U	12/23/2009
Q36899-10-4	EXTRACT RESOURCES LTD		D	12,229.000	117,573	9.614	117,573	67,675				26,322		26,322	23,576	U	06/08/2010
Q3911L-12-3	FKP PROPERTY GROUP		D	82,147.000	71,837	0.874	71,837	50,597	1,151	775		6,835		6,835	14,405	U	06/08/2010
Q39175-10-6	FLIGHT CENTRE LTD		D	4,442.000	112,582	25.345	112,582	61,905		1,917		28,101		28,101	22,576	U	06/08/2010
Q39360-10-4	FORTESCUE NPV		D	125,809.000	841,549	6.689	841,549	484,948				214,004		214,004	142,598	L	12/16/2010
Q4223N-11-2	GOODMAN FIELDER		D	196,325.000	270,076	1.376	270,076	274,128		10,183		(31,969)		(31,969)	25,096	U	12/16/2010
Q4229W-10-8	GOODMAN GROUP		D	613,615.000	407,944	0.665	407,944	360,022	9,209	12,811		2,599		2,599	44,346	U	12/16/2010
Q4252X-10-6	GPT GROUP		D	171,366.000	515,303	3.007	515,303	510,691		22,037		(11,265)		(11,265)	58,213	U	12/16/2010
Q42655-10-2	GRAINCORP LTD		D	15,620.000	105,442	6.750	105,442	71,356		4,300		12,942		12,942	21,144	U	06/08/2010
N4723D-10-4	HARDIE (JAMES) IND		D	43,981.000	304,989	6.935	304,989	316,235				(57,038)		(57,038)	35,850	U	12/16/2010
Q4525E-11-7	HARVEY NORMAN HOLDINGS		D	39,336.000	118,285	3.007	118,285	161,801		5,277		(46,879)		(46,879)	16,902	U	12/23/2009
Q4488C-10-8	HASTINGS DIVERSIFIED UTILITIES FUND		D	57,468.000	99,335	1.729	99,335	60,476	1,725	3,135		18,940		18,940	19,919	U	06/08/2010
Q4875J-10-4	ILUKA RESOURCES LTD		D	37,696.000	352,397	9.348	352,397	154,947				126,786		126,786	70,664	U	06/08/2010
Q4887E-12-7	INCITEC PIVOT LTD		D	218,809.000	886,238	4.050	886,238	576,186		13,877		81,714		81,714	110,748	L	12/23/2009
Q48886-10-7	INDEPENDENCE GROUP NL		D	25,296.000	205,688	8.131	205,688	198,529				(423)		(423)	7,582	U	12/16/2010
9HH0JV-EG-8	INFIGEN ENERGY		D	74,739.000	40,897	0.547	40,897	50,876	748	1,400		(18,179)		(18,179)	8,201	U	06/08/2010
Q49469-10-1	ING INDUSTRIAL FUND		D	271,463.000	145,767	0.537	145,767	79,328	2,180	4,024		37,210		37,210	29,230	U	06/08/2010
Q49560-10-7	ING OFFICE FUND		D	216,697.000	123,008	0.568	123,008	97,813	2,114	3,880		529		529	24,666	U	06/08/2010
Q49361-10-0	INSURANCE AUSTRALIA GRP.		D	184,284.000	731,324	3.968	731,324	696,086		22,643		(30,462)		(30,462)	93,940	U	12/23/2009
Q4968A-10-1	INTREPID MINES LTD		D	60,224.000	123,810	2.056	123,810	118,306				940		940	4,564	U	12/16/2010
Q4976L-10-7	INVOCARE LTD		D	21,684.000	161,458	7.446	161,458	159,347				(3,841)		(3,841)	5,952	U	12/16/2010
Q49809-10-8	IOOF HOLDINGS LTD		D	23,511.000	187,567	7.978	187,567	115,406		4,190		34,549		34,549	37,612	U	06/08/2010
Q49822-10-1	IRESS MARKET TECHNOLOGY LTD		D	10,495.000	93,710	8.929	93,710	73,465		1,420		1,454		1,454	18,791	U	06/08/2010
Q5029L-10-1	JB HI-FI LTD		D	14,051.000	257,247	18.308	257,247	227,978		2,376		(3,747)		(3,747)	33,016	U	12/16/2010
Q37116-10-2	JOHN FAIRFAX HLDGS NPV		D	259,597.000	371,722	1.432	371,722	389,160		3,501		(46,353)		(46,353)	34,916	U	12/16/2010
Q5210P-10-1	KAROON GAS AUSTRALIA LIMITED		D	15,177.000	114,094	7.518	114,094	91,936				(721)		(721)	22,879	U	06/08/2010
Q5318K-10-3	KINGSGATE CONSOLIDATED LTD		D	10,518.000	117,045	11.128	117,045	73,316		2,019		20,259		20,259	23,470	U	06/08/2010
Q55190-10-4	LEIGHTON HOLDINGS		D	13,573.000	427,302	31.482	427,302	480,660		19,247		(95,971)		(95,971)	58,072	U	12/23/2009
Q55368-11-4	LEND LEASE GROUP		D	54,169.000	478,136	8.827	478,136	438,512		11,549		(40,770)		(40,770)	56,153	U	12/16/2010
Q5562Z-10-3	LINC ENERGY LTD		D	45,779.000	124,080	2.710	124,080	129,369				(9,863)		(9,863)	4,574	U	12/16/2010
Q5683J-10-3	LYNAS CORP LTD		D	171,562.000	361,474	2.107	361,474	67,407				221,583		221,583	72,485	U	06/08/2010
Q5689Z-10-1	MACARTHUR COAL LTD		D	24,497.000	320,710	13.092	320,710	264,893		1,915		19,711		19,711	36,107	U	12/16/2010
Q568A7-10-1	MACQUARIE ATLAS RO CMN STK		D	107,349.000	166,890	1.555	166,890	157,086				3,652		3,652	6,152	U	12/16/2010
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK		D	31,789.000	1,203,333	37.854	1,203,333	1,352,862		46,754		(299,966)		(299,966)	146,520	L	12/16/2010
Q6077P-11-9	MAP GROUP		D	176,964.000	541,186	3.058	541,186	270,524	17,706	48,653		(5,388)		(5,388)	67,665	L	12/23/2009
Q59444-10-1	MEDUSA MINING LIMITED		D	19,310.000	127,784	6.618	127,784	73,747		832		28,413		28,413	25,624	U	06/08/2010
Q6014C-10-6	METCASH		D	93,355.000	392,436	4.204	392,436	403,737	14,367	20,609		(31,291)		(31,291)	51,018	U	12/23/2009
Q60976-10-9	MINERAL RESOURCES LTD		D	9,999.000	126,098	12.611	126,098	57,629		1,344		43,183		43,183	25,286	U	06/08/2010
Q6188C-10-6	MIRABELA NICKEL LTD		D	79,008.000	184,245	2.332	184,245	159,835				4,543		4,543	19,867	U	12/16/2010
Q62377-10-8	MIRVAC GROUP		D	331,215.000	414,989	1.253	414,989	452,343	6,628	14,112		(75,776)		(75,776)	45,960	U	12/16/2010
Q62925-10-4	MONADELPHOUS GROUP LTD		D	9,792.000	183,279	18.717	183,279	102,232		4,400		44,295		44,295	36,752	U	06/08/2010
Q64224-10-0	MOUNT GIBSON IRON LTD		D	59,612.000	129,258	2.168	129,258	74,263				29,076		29,076	25,920	U	06/08/2010
Q64654-10-8	MURCHISON METALS LTD		D	33,228.000	43,332	1.304	43,332	49,403				(14,761)		(14,761)	8,689	U	06/08/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Q64865-10-0	MYER HOLDINGS LTD		D	57,313.000	208,099	3.631	208,099	172,015		2,970		13,309		13,309	22,776	U	12/16/2010
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK		D	194,001.000	4,702,646	24.240	4,702,646	4,622,615		240,479		(612,448)		(612,448)	547,624	U	12/16/2010
Q6651B-11-4	NEWCREST MINING		D	71,712.000	2,966,149	41.362	2,966,149	2,582,267		10,493		176,131		176,131	261,917	L	12/16/2010
Q7007B-10-5	NUFARM LIMITED		D	15,080.000	79,278	5.257	79,278	68,419				17,721	98,483	(80,762)	13,846	U	11/16/2009
Q7134W-11-3	ONESTEEL LIMITED		D	113,014.000	299,380	2.649	299,380	328,012		11,447		(82,437)		(82,437)	41,305	U	12/23/2009
Q7160T-10-9	ORICA LIMITED NPV		D	34,245.000	872,140	25.468	872,140	729,070		24,749		27,322		27,322	100,611	U	12/16/2010
Q71610-10-1	ORIGIN ENERGY LTD		D	76,628.000	1,305,727	17.040	1,305,727	1,185,608		36,167		(11,415)		(11,415)	165,974	U	12/23/2009
Q7186A-10-0	OZ MINERALS LTD		D	277,896.000	488,877	1.759	488,877	207,370		7,950		139,412		139,412	54,618	U	12/23/2009
Q7161J-10-0	PACIFIC BRANDS LTD		D	91,957.000	92,172	1.002	92,172	67,567				6,122		6,122	18,483	U	06/08/2010
Q7264T-10-4	PALADIN ENERGY		D	64,498.000	325,224	5.042	325,224	246,515				45,224		45,224	42,339	L	06/08/2010
Q7283A-11-0	PANAUST LTD		D	222,372.000	202,423	0.910	202,423	86,770				75,062		75,062	40,591	U	06/08/2010
Q9239H-10-8	PERPETUAL TRUSTEES AUST.		D	6,448.000	205,830	31.922	205,830	178,208		9,738		(13,330)		(13,330)	34,359	U	06/08/2010
Q74174-10-5	PERSEUS MINING LTD		D	43,357.000	149,888	3.457	149,888	71,130				48,702		48,702	30,056	U	06/08/2010
Q9030N-10-6	PHARMAXIS LTD		D	24,915.000	75,939	3.048	75,939	60,025				687		687	15,228	U	06/08/2010
Q77519-10-8	PRIMARY HEALTH CARE LTD		D	57,330.000	221,062	3.856	221,062	187,928		2,372		9,770		9,770	23,363	U	12/16/2010
Q7753J-10-4	PRIME INFRASTRUCTURE GROUP		D	24,962.000		0.000										L	06/08/2010
Q77974-10-5	QANTAS AIRWAYS LTD		D	82,581.000	214,538	2.598	214,538	212,150				(31,972)		(31,972)	28,496	L	12/23/2009
Q78063-11-4	QBE INS GROUP NPV		D	95,870.000	1,779,711	18.564	1,779,711	1,501,534		114,872		(557,812)		(557,812)	161,274	L	12/23/2009
Q7982Y-10-4	RAMSAY HEALTH CARE LTD		D	18,654.000	339,611	18.206	339,611	298,153				28,940		28,940	12,519	U	12/16/2010
Q8050H-10-6	REJECT SHOP LTD/THE		D	7,131.000	100,724	14.125	100,724	89,064		1,965		(8,538)		(8,538)	20,198	U	06/08/2010
Q81437-10-7	RIO TINTO LTD		D	39,110.000	3,418,940	87.419	3,418,940	2,616,569		36,362		366,351		366,351	418,452	U	12/23/2009
Q8202C-10-4	RIVERSDALE MINING LTD		D	11,643.000	202,443	17.388	202,443	90,644				71,205		71,205	40,595	U	06/08/2010
Q82869-11-8	SANTOS		D	75,081.000	1,009,824	13.450	1,009,824	1,064,613		29,917		(74,750)		(74,750)	131,046	L	12/23/2009
Q8382E-10-2	SEEK LTD		D	27,113.000	183,857	6.781	183,857	161,169		1,797		(14,179)		(14,179)	36,868	U	06/08/2010
Q8505L-11-6	SIMS METAL MANAGEMENT		D	21,137.000	466,319	22.062	466,319	436,755		4,155		(6,350)		(6,350)	43,330	U	12/16/2010
Q8563C-10-7	SONIC HEALTHCARE		D	32,436.000	384,836	11.864	384,836	284,771		16,254		32,763	149,839	(117,075)	53,548	U	12/23/2009
Q8571C-10-7	SOUTHERN CROSS MEDIA GROUP LTD		D	43,819.000	93,221	2.127	93,221	61,158		2,679		13,371		13,371	18,693	U	06/08/2010
Q8604X-10-2	SP AUSNET		D	221,500.000	197,097	0.890	197,097	191,743				(1,911)		(1,911)	7,265	U	12/16/2010
Q8604W-16-1	SPARK INFRASTRUCTURE GROUP		D	93,440.000	108,473	1.161	108,473	85,447		5,304		1,274		1,274	21,751	U	06/08/2010
Q86963-10-7	SPOTLESS GROUP LTD		D	28,879.000	62,029	2.148	62,029	52,985		1,709		(3,394)		(3,394)	12,438	U	06/08/2010
Q87440-10-8	ST BARBARA LTD		D	39,811.000	83,066	2.087	83,066	64,274				2,136		2,136	16,657	U	11/29/2010
Q8773B-10-5	STOCKLAND		D	199,320.000	733,910	3.682	733,910	754,471	23,134	33,421		(64,954)		(64,954)	95,673	U	12/23/2009
Q8802S-10-3	SUNCORP GROUP LTD		D	110,410.000	972,302	8.806	972,302	910,476		36,147		(12,068)		(12,068)	126,529	U	06/08/2010
Q8802V-10-6	SUNDANCE RESOUCES LTD		D	265,857.000	156,353	0.588	156,353	121,409				29,180		29,180	5,764	U	12/16/2010
Q8815D-10-1	TABCORP HLDGS LTD NPV		D	64,005.000	465,451	7.272	465,451	428,928		32,770		11,693		11,693	58,729	U	12/23/2009
Q8852J-10-2	TATTS GROUP		D	106,007.000	279,733	2.639	279,733	241,540		21,186		12,193		12,193	34,961	U	12/23/2009
Q8975N-10-5	TELSTRA CORP NPV		D	379,161.000	1,081,978	2.854	1,081,978	1,175,526		98,888		(234,429)		(234,429)	146,695	U	12/23/2009
Q8980R-10-9	TEN NETWORK HOLDINGS LTD		D	93,875.000	135,862	1.447	135,862	130,874		8,654		(22,256)		(22,256)	27,244	U	06/08/2010
Q9104H-10-0	TOLL HOLDINGS LTD		D	59,609.000	349,346	5.861	349,346	274,964		14,126		29,511	199,913	(170,402)	51,222	U	12/23/2009
Q9155R-10-6	TOWER AUSTRALIA GROUP LTD		D	47,484.000	187,953	3.958	187,953	85,481		2,713		64,783		64,783	37,689	U	06/08/2010
Q8702T-15-1	TPG TELECOM LTD		D	29,878.000	49,811	1.667	49,811	51,797		584		(11,974)		(11,974)	9,988	U	06/08/2010
Q9187S-11-4	TRANSFIELD SERVICES LTD		D	35,274.000	121,223	3.437	121,223	103,693		3,131		(6,779)		(6,779)	24,308	U	06/08/2010
Q91932-10-5	TRANSPACIFIC INDUSTRIES GROUP LTD		D	90,601.000	126,027	1.391	126,027	87,008				13,748		13,748	25,272	U	06/08/2010
Q9194A-10-6	TRANSURBAN GROUP		D	135,649.000	710,357	5.237	710,357	700,754	17,644	17,201		(43,953)		(43,953)	71,262	U	12/16/2010
Q927AA-10-2	UGL LTD		D	16,015.000	236,365	14.759	236,365	170,637		5,247		18,331		18,331	47,397	U	06/08/2010
Q95870-10-3	WESFARMERS		D	90,172.000	2,951,288	32.730	2,951,288	2,404,775		106,519		43,040		43,040	372,341	U	12/23/2009
Q95870-18-6	WESFARMERS PPS		D	13,796.000	455,770	33.036	455,770	369,421		16,297		11,345		11,345	57,310	U	12/23/2009
Q9594W-12-0	WEST AUSTRALIAN NEWSPAPERS HOLDINGS LTD		D	39,924.000	262,564	6.577	262,564	238,405		4,480		(4,710)		(4,710)	28,869	U	12/16/2010
Q9618L-10-0	WESTERN AREAS NL		D	40,418.000	246,797	6.106	246,797	235,921				1,778		1,778	9,097	U	12/16/2010
Q97062-10-5	WESTFIELD GROUP		D	200,576.000	1,965,326	9.798	1,965,326	1,817,693		126,842		(85,255)		(85,255)	258,230	U	12/17/2010
Q97145-10-8	WESTFIELD RETAIL TRUST		D	186,878.000	491,226	2.629	491,226	446,896				275		275	44,055	L	12/23/2009
Q97417-10-1	WESTPAC BANKING CORP		D	271,883.000	6,176,189	22.716	6,176,189	6,382,542		327,659		(791,533)		(791,533)	780,723	L	12/16/2010
Q9763G-10-4	WHITE ENERGY CO LTD		D	17,155.000	60,359	3.518	60,359	47,960				295		295	12,103	U	06/08/2010
Q97664-10-8	WHITEHAVEN COAL LTD		D	17,218.000	118,343	6.873	118,343	68,716		466		25,896		25,896	23,731	U	06/08/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Q98327-10-1	WOODSIDE PETROLEUM		D	57,816.000	2,516,747	43.530	2,516,747	2,631,080		48,181		(215,808)		(215,808)	273,032	U	12/16/2010
Q98418-10-8	WOOL WORTHS LIMITED		D	115,558.000	3,187,652	27.585	3,187,652	3,055,703		113,385		(117,546)		(117,546)	376,843	L	12/16/2010
Q9857K-10-2	WORLEY PARSONS LTD NPV		D	19,624.000	536,709	27.350	536,709	506,428		10,053		(35,084)		(35,084)	56,006	L	12/16/2010
Q9860E-10-1	WOTIF.COM HOLDINGS LTD		D	13,164.000	67,051	5.094	67,051	53,076		1,629		530		530	13,445	U	06/08/2010
A11123-10-5	ANDRITZ AG		D	3,610.000	331,848	91.925	331,848	189,250				107,482		107,482	35,116	U	06/08/2010
9EQ2BD-C5-5	ATRIUM EUROPEAN REAL STATE		D	22,250.000	129,933	5.840	129,933	98,613	758	1,726		17,570		17,570	13,750	U	06/08/2010
A11440-15-5	CA IMMOBILIEN		D	12,445.000	198,068	15.915	198,068	123,455				53,653		53,653	20,960	U	06/08/2010
A1359Y-10-9	CONWERT IMMOBILIEN INVEST		D	10,929.000	157,072	14.372	157,072	111,057				29,393		29,393	16,621	U	06/08/2010
A19521-10-2	ECO BUSINESS IMMOBILIEN AG		D	8,856.000	80,971	9.143	80,971	55,211				17,191		17,191	8,568	U	06/08/2010
A19494-10-2	ERSTE GROUP BANK		D	17,439.000	818,899	46.958	818,899	785,438		11,933		231,844		231,844	(68,652)	L	12/23/2009
A2048U-10-2	FLUGHAFEN WIEN AG		D	1,765.000	120,830	68.459	120,830	85,552				22,492		22,492	12,786	U	06/08/2010
A27849-14-9	IMMOFINANZ AG		D	85,805.000	365,657	4.261	365,657	231,828				95,135		95,135	38,694	U	06/08/2010
9EQ0SJ-35-8	INTERCELL AG		D	4,324.000	67,027	15.501	67,027	87,062				(7,093)	20,035	(27,127)	7,093	U	06/08/2010
A5528H-10-3	OESTERR. ELEKTRIZITAETSWIR. AG		D	9,132.000	340,224	37.256	340,224	424,385	1,504	11,281		(25,184)		(25,184)	(23,852)	U	12/23/2009
A51460-11-0	OMV AG NPV(VAR)		D	13,550.000	563,127	41.559	563,127	608,711	1,658	12,434		7,666		7,666	(41,376)	U	12/23/2009
A7111G-10-4	RAIFFEISEN BANK INTERNATIONAL		D	5,736.000	314,268	54.789	314,268	272,003	148	1,112		133,566	120,737	12,830	(23,419)	U	12/23/2009
A65231-10-1	RHI AG		D	4,296.000	169,210	39.388	169,210	98,065				53,238		53,238	17,906	U	06/08/2010
A7362J-10-4	SCHOELLER-BLECKMANN OILFIELD EQUIPMENT A		D	1,618.000	139,459	86.192	139,459	68,319				56,382		56,382	14,758	U	06/08/2010
A5030U-10-5	SPARKASSEN IMMOBILIEN AG		D	11,939.000	84,238	7.056	84,238	67,071				8,253		8,253	8,914	U	06/08/2010
A8363A-11-8	STRABAG SE		D	2,309.000	63,254	27.394	63,254	50,642	142	1,063		5,918		5,918	6,694	U	06/08/2010
A8502A-10-2	TELEKOM AUSTRIA		D	30,591.000	430,047	14.058	430,047	522,594		23,338		25,690		25,690	(32,360)	U	12/23/2009
A9142L-12-8	VIENNA INSURANCE GROUP AG WIENER		D	4,107.000	213,464	51.976	213,464	238,099	464	3,476		17,729		17,729	(16,254)	U	12/23/2009
A9101Y-10-3	VOESTALPINE AG NPV		D	10,879.000	518,269	47.639	518,269	251,551	704	5,280		133,294		133,294	(16,167)	U	12/23/2009
A95384-11-0	WIENERBERGER AG		D	11,115.000	212,250	19.096	212,250	142,928				46,861		46,861	22,460	U	06/08/2010
A989A1-10-9	ZUMTOBEL AG		D	4,693.000	131,039	27.922	131,039	72,072	92	688		45,100		45,100	13,867	U	06/08/2010
B01165-15-6	ACKERMANS & VAN HAAREN		D	3,470.000	289,719	83.493	289,719	224,751				44,181		44,181	20,787	U	12/15/2010
B4399L-10-2	AGEAS		D	226,279.000	517,068	2.285	517,068	647,798		18,826		50,097	332,484	(282,387)	(26,464)	L	12/23/2009
B0302M-10-4	AGFA GEVAERT NV NPV		D	17,633.000	75,402	4.276	75,402	111,905				(44,482)		(44,482)	7,979	U	06/08/2010
B0833F-10-7	BARCO NV		D	2,002.000	129,163	64.517	129,163	95,293				20,202		20,202	13,668	U	06/08/2010
B09186-10-5	BEFIMMO (SICAFI)		D	2,058.000	168,583	81.916	168,583	138,830		8,950		11,913		11,913	17,839	U	06/08/2010
B09800-13-5	BEKAERT SA		D	3,688.000	423,342	114.789	423,342	235,661	283	2,121		150,617		150,617	37,064	U	12/15/2010
B10414-11-6	BELGACOM SA NPV		D	23,594.000	792,163	33.575	792,163	930,695	8,356	51,463		(7,468)		(7,468)	(57,492)	U	12/23/2009
B27818-13-5	CFE (CIE FRANCOIS DENTER)		D	1,343.000	96,391	71.773	96,391	56,622				29,569		29,569	10,200	U	06/08/2010
B2474T-10-7	CIE NATL A PORTEFEUILLE		D	3,819.000	186,783	48.909	186,783	193,332				(7,011)		(7,011)	462	A	12/15/2010
B25654-13-6	COFINIMMO		D	1,356.000	176,510	130.170	176,510	148,767				9,065		9,065	18,678	U	06/08/2010
B26882-16-5	COLRUYT		D	13,340.000	678,293	50.847	678,293	670,886	1,647	12,352		86,925		86,925	(52,823)	U	12/23/2009
B2878R-12-9	COMPAGNIE MARITIME BELGE SA		D	2,468.000	76,019	30.802	76,019	65,212	88	659		2,762		2,762	8,044	U	06/08/2010
B33199-11-6	DECEUNINCK NV		D	30,582.000	74,787	2.445	74,787	62,037				4,835		4,835	7,914	U	06/08/2010
B33432-12-9	DELHAIZE GROUP NPV		D	12,840.000	948,334	73.858	948,334	987,649	2,724	18,732		30,898		30,898	(70,358)	U	12/23/2009
B33555-12-7	DEVGEN		D	5,642.000	36,189	6.414	36,189	61,418				(3,782)	25,229	(29,010)	3,782	U	06/09/2010
B3357R-21-8	DEXIA SA		D	68,797.000	239,028	3.474	239,028	303,122				68,665	240,329	(171,664)	(8,250)	U	06/15/2010
B49343-18-7	DIETEREN SA		D	3,060.000	193,006	63.074	193,006	128,278				44,303		44,303	20,424	U	06/08/2010
B38564-10-8	EURONAV NV		D	3,794.000	64,338	16.958	64,338	68,873	49	367		(11,343)		(11,343)	6,808	U	06/08/2010
B3883A-11-9	EVS BROADCAST EQUIPMENT SA		D	1,527.000	97,742	64.009	97,742	63,925	235	1,759		23,474		23,474	10,343	U	06/08/2010
B4413P-10-5	GALAPAGOS GENOMICS NV		D	5,272.000	83,695	15.875	83,695	65,614				9,224		9,224	8,857	U	06/08/2010
B4567G-11-7	GIMV NV		D	2,873.000	156,909	54.615	156,909	125,152	875	6,563		15,153		15,153	16,604	U	06/08/2010
B34601-35-9	GROUPE BRUXELLES LAMBERT		D	6,541.000	550,058	84.094	550,058	518,091				11,895		11,895	20,073	U	12/15/2010
B5241S-11-2	INTERVEST OFFICES		D	1,831.000	57,475	31.390	57,475	45,858				5,547		5,547	6,071	U	06/09/2010
B5317W-14-6	ION BEAM APPLICATIONS		D	5,632.000	62,316	11.065	62,316	47,780				8,014		8,014	6,522	U	06/09/2010
B0205Y-11-4	KBC ANCORA		D	4,958.000	87,124	17.572	87,124	84,168				(6,263)		(6,263)	9,220	U	06/08/2010
B53789-10-1	KBC GROUP NV		D	15,019.000	511,786	34.076	511,786	764,366				(110,136)		(110,136)	(32,622)	U	11/16/2009
B5338M-10-1	KINEPOLIS		D	1,703.000	116,040	68.138	116,040	84,287				19,473		19,473	12,279	U	06/08/2010
B60667-10-0	MOBISTAR		D	9,282.000	601,700	64.824	601,700	658,599	3,384	39,976		8,074		8,074	(44,205)	U	12/23/2009
B6372M-10-6	NYRSTAR		D	9,902.000	148,332	14.980	148,332	97,097				35,539		35,539	15,697	U	06/08/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
B6385E-12-5	OMEGA PHARMA SA		D	2,242.000	107,557	47.973	107,557	98,337				(2,162)		(2,162)	11,382	U	06/08/2010
B70161-10-2	RECTICEL SA		D	5,349.000	56,683	10.597	56,683	52,911				(2,227)		(2,227)	5,998	U	06/08/2010
B70883-10-1	RHJ INTERNATIONAL		D	9,808.000	81,260	8.285	81,260	74,054				(1,393)		(1,393)	8,599	U	06/08/2010
B7911E-13-4	SIPEF SA		D	1,790.000	169,831	94.878	169,831	101,139	249	1,867		50,798		50,798	17,895	U	06/09/2010
B82095-11-6	SOLVAY SA COMMON STOCK		D	8,450.000	900,522	106.571	900,522	953,023	7,335	27,342		54,804		54,804	(70,220)	U	12/23/2009
B89957-11-0	TELENET GROUP HOLDING NV		D	3,709.000	146,114	39.394	146,114	154,385				(8,633)		(8,633)	362	U	12/15/2010
B90519-10-7	TESSENDERLO CHEMIE NV		D	3,904.000	141,849	36.334	141,849	100,721				26,118		26,118	15,011	U	06/08/2010
B91707-10-7	THROMBOGENICS NV		D	7,388.000	226,972	30.722	226,972	143,022				59,932		59,932	24,018	U	06/08/2010
B93562-12-0	UCB		D	16,301.000	559,174	34.303	559,174	564,782	2,014	14,821		81,572	167,924	(86,352)	(37,412)	U	12/23/2009
B95505-16-8	UMICORE		D	15,523.000	807,338	52.009	807,338	550,557	1,978	14,837		358,875		358,875	(72,691)	U	12/23/2009
B9774V-12-0	WAREHOUSES DE PAUW		D	1,523.000	74,590	48.976	74,590	61,208				5,489		5,489	7,893	U	06/08/2010
K0514G-13-5	AP MOLLER MAERSK A		D	59.000	519,762	8,809.530	519,762	418,505		2,848		163,656		163,656	(45,181)	U	12/23/2009
K0514G-10-1	AP MOLLER MAERSK B		D	120.000	1,086,616	9,055.136	1,086,616	902,447		5,116		295,721		295,721	(82,841)	U	12/15/2010
K0834C-11-1	BAVARIAN NORDIC A/S		D	1,613.000	70,846	43.922	70,846	57,977				5,500		5,500	7,369	U	06/08/2010
K1830B-10-7	CHRISTIAN HANSEN HOLDING A/S		D	11,039.000	225,607	20.437	225,607	221,663				3,436		3,436	508	U	12/15/2010
K16018-18-4	COLOPLAST B		D	3,186.000	432,945	135.890	432,945	296,859	738	4,602		181,957		181,957	(39,371)	U	12/23/2009
K19911-14-6	D/S NORDEN		D	1,878.000	68,177	36.303	68,177	68,266				(7,181)		(7,181)	7,091	U	06/08/2010
K21514-12-8	DANISCO A/S		D	6,106.000	558,270	91.430	558,270	413,333		12,116		97,755		97,755	47,182	U	12/15/2010
K22272-11-4	DANSKE BANK		D	43,071.000	1,104,177	25.636	1,104,177	1,037,811				215,995		215,995	(91,813)	U	11/16/2009
K3013J-15-4	DSV DE SAMMENSLUT VOGN		D	21,716.000	480,021	22.104	480,021	385,284		831		127,504		127,504	(40,794)	L	12/23/2009
K30674-12-9	EAST ASIATIC CO LTD A/S		D	4,691.000	151,375	32.269	151,375	102,824	2,231	12,356		32,806		32,806	15,745	U	06/08/2010
K90242-13-0	FLSMIDTH & CO A/S		D	4,865.000	463,994	95.374	463,994	344,244				83,998		83,998	35,752	U	12/15/2010
K4001S-21-4	GN STORE NORD		D	17,962.000	163,743	9.116	163,743	133,826				12,885		12,885	17,032	U	06/08/2010
K4406L-12-9	H.LUNDBECK		D	10,956.000	208,198	19.003	208,198	213,258		5,136		24,699		24,699	(16,515)	U	12/23/2009
K55633-11-7	JYSKE BANK		D	5,641.000	261,923	46.432	261,923	215,369				34,095		34,095	12,459	U	12/15/2010
K70975-14-7	NKT HOLDING ORD		D	4,230.000	225,376	53.280	225,376	206,376				8,906		8,906	10,094	U	12/15/2010
K73036-12-9	NOVO NORDISK AS DKK2 SER'B'		D	38,426.000	4,333,047	112.763	4,333,047	2,560,761		44,136		2,317,718		2,317,718	(442,726)	L	12/23/2009
K7317J-11-7	NOVOZYMES A/S - B SHARES		D	4,823.000	671,825	139.296	671,825	483,233		4,308		228,670		228,670	(59,026)	U	12/23/2009
K8254S-14-4	ROCKWOOL INTL A/S-B SHS		D	1,549.000	192,998	124.596	192,998	185,005				7,558		7,558	435	U	12/15/2010
K1171Y-10-4	ROYAL UNIBREW A/S		D	2,587.000	153,976	59.519	153,976	85,789				52,171		52,171	16,016	U	06/08/2010
K88510-11-1	SIMCORP A/S		D	1,171.000	187,887	160.450	187,887	185,387				2,077		2,077	423	U	12/15/2010
K9419V-11-3	SYDBANK A/S		D	6,650.000	180,376	27.124	180,376	176,385				3,585		3,585	407	U	12/15/2010
K96213-15-0	TOPDANMARK		D	2,337.000	308,986	132.215	308,986	342,741				16,157		16,157	(23,721)	U	12/23/2009
K9640A-10-2	TRYGVESTA		D	2,449.000	113,053	46.163	113,053	175,546		5,809		20,533	62,492	(41,959)	(6,837)	U	12/23/2009
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK		D	18,160.000	573,314	31.570	573,314	684,305				141,348	652,614	(511,266)	(23,180)	L	12/23/2009
K9898W-12-9	WILLIAM DEMANT HOLDING		D	3,421.000	252,678	73.861	252,678	263,878				13,368		13,368	(19,404)	U	12/23/2009
X01416-11-8	AMER SPORTS OYJ		D	10,369.000	144,520	13.938	144,520	99,839				29,387		29,387	15,293	U	06/08/2010
X4030J-13-2	ATRIA PLC		D	6,140.000	73,844	12.027	73,844	81,535				(15,413)		(15,413)	7,723	U	06/09/2010
X10788-10-1	CARGOTEC CORP		D	2,961.000	154,434	52.156	154,434	73,909				64,183		64,183	16,342	U	06/08/2010
X1422T-11-6	CITYCON		D	39,712.000	163,448	4.116	163,448	115,514				30,637		30,637	17,296	U	06/08/2010
X1676B-11-8	CRAMO OYJ-B SHS		D	3,833.000	97,729	25.497	97,729	54,929				32,459		32,459	10,342	U	06/08/2010
X1949T-10-2	ELISA A		D	8,416.000	182,978	21.742	182,978	168,358		5,052		15,431		15,431	(13,498)	U	12/23/2009
X2978Z-11-8	FORTUM OYJ EUR3.40		D	39,407.000	1,186,428	30.107	1,186,428	1,011,857		44,716		217,345		217,345	(94,906)	L	12/23/2009
X5056X-10-3	HKSCAN OYJ		D	20,688.000	197,666	9.555	197,666	193,530				(7,141)		(7,141)	11,277	U	12/15/2010
X33752-10-0	HUHTAMAKI OYJ		D	7,600.000	105,114	13.831	105,114	76,152				17,839		17,839	11,123	U	06/08/2010
X44073-10-8	KEMIRA OYJ		D	9,963.000	155,770	15.635	155,770	107,006				32,280		32,280	16,484	U	06/08/2010
X44874-10-9	KESKO B		D	5,634.000	262,980	46.677	262,980	196,343		5,854		99,551		99,551	(23,011)	U	12/23/2009
X4551T-10-5	KONE B		D	13,171.000	732,182	55.590	732,182	549,993		19,911		228,212		228,212	(62,186)	U	12/23/2009
X4550J-10-8	KONECRANES OYJ		D	4,116.000	169,903	41.279	169,903	105,418				46,505		46,505	17,979	U	06/08/2010
X9647X-10-1	METSO CORP		D	12,534.000	700,121	55.858	700,121	491,774		7,848		251,628		251,628	(48,721)	U	12/15/2010
X5688A-10-9	NESTE OIL		D	8,362.000	133,532	15.969	133,532	151,811		2,341		(5,860)		(5,860)	(9,516)	U	12/23/2009
X61873-13-3	NOKIA OYJ EUR0.06		D	346,364.000	3,582,453	10.343	3,582,453	2,884,561		134,996		1,095,741	1,641,474	(545,734)	(234,576)	L	12/15/2010
X5862L-10-3	NOKIAN RENKAAT		D	8,318.000	305,118	36.682	305,118	230,111		3,782		129,612		129,612	(27,241)	U	12/23/2009
X60005-11-7	ORION -KD OYJ		D	12,116.000	51,648	4.263	51,648	50,999				(4,816)		(4,816)	5,465	U	06/08/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
X61161-10-9	OUTOKUMPU		D	15,095.000	279,982	18.548	279,982	273,784		3,135		15,673		15,673	(10,429)	U	12/15/2010
X6026E-10-0	OUTOTEC OYJ		D	4,217.000	260,572	61.791	260,572	127,667				105,331		105,331	27,574	U	06/08/2010
X59381-10-7	POHJOLA BANK A		D	20,079.000	240,681	11.987	240,681	234,228		7,831		42,515		42,515	(19,192)	U	12/23/2009
X71578-11-0	RAISIO PLC		D	54,736.000	205,535	3.755	205,535	184,891				12,319		12,319	8,326	U	12/15/2010
X71930-13-2	RAMIRENT OYJ		D	7,715.000	101,550	13.163	101,550	63,819				26,984		26,984	10,746	U	06/08/2010
X72559-10-1	RAUTARUUKKI		D	6,446.000	150,828	23.399	150,828	142,177		3,291		13,168		13,168	(11,509)	U	12/23/2009
X75653-10-9	SAMPO PLC		D	39,989.000	1,071,425	26.793	1,071,425	1,025,328		39,226		154,297		154,297	(73,052)	U	12/15/2010
X75713-11-9	SANOMA		D	5,191.000	112,515	21.675	112,515	117,066		4,745		3,561		3,561	(8,345)	U	12/23/2009
X84465-10-7	SPONDA OYJ		D	18,052.000	93,597	5.185	93,597	55,157				28,536		28,536	9,905	U	06/08/2010
X86482-14-2	STOCKMANN OYJ ABP		D	2,249.000	85,052	37.818	85,052	65,254				10,798		10,798	9,000	U	06/08/2010
X21349-11-7	STORA ENSO OYJ NPV SER'R'		D	60,263.000	618,873	10.270	618,873	414,616		2,410		242,545		242,545	(32,200)	U	12/23/2009
X90409-11-5	TIETO OYJ		D	4,267.000	80,741	18.922	80,741	74,254				(2,057)		(2,057)	8,544	U	06/08/2010
X9518S-10-8	UPM-KYMMENE		D	48,573.000	858,091	17.666	858,091	621,768		24,811		354,500		354,500	(76,225)	U	12/23/2009
X9518X-10-7	UPONOR OYJ		D	4,927.000	91,122	18.495	91,122	67,919				13,561		13,561	9,643	U	06/08/2010
X98155-11-6	WARTSILA B		D	8,778.000	669,790	76.303	669,790	346,539		17,988		379,972		379,972	(63,467)	U	12/23/2009
X98620-10-4	YIT OYJ		D	9,195.000	229,159	24.922	229,159	161,218				43,691		43,691	24,250	U	06/08/2010
F0011K-10-6	ABC ARBITRAGE		D	14,115.000	137,127	9.715	137,127	120,629		11,683		2,051		2,051	14,446	U	06/09/2010
F00189-12-0	ACCOR EUR3		D	14,447.000	642,878	44.499	642,878	530,672		10,940		135,181		135,181	(33,982)	U	12/15/2010
F00882-10-4	ADP		D	3,065.000	241,938	78.936	241,938	255,130		4,333		12,522		12,522	(18,131)	L	12/23/2009
F01699-13-5	AIR FRANCE KLM		D	11,483.000	209,150	18.214	209,150	208,807				41,668		41,668	(5,381)	U	06/08/2010
F0191J-10-1	ALCATEL EUR10		D	229,113.000	667,441	2.913	667,441	892,702				(69,654)		(69,654)	(46,013)	U	12/23/2009
F0259M-47-5	ALSTOM		D	17,788.000	851,213	47.853	851,213	907,417		22,869		30,248	370,739	(340,491)	(49,009)	L	12/23/2009
F02626-10-3	ALTEN		D	2,272.000	74,642	32.853	74,642	55,422		2,153		11,322		11,322	7,899	U	06/08/2010
F02646-10-1	ALTRAN TECHNOLOGIES SA		D	12,565.000	54,620	4.347	54,620	49,590				(750)		(750)	5,780	U	06/08/2010
F0392W-12-5	ARKEMA EUR10		D	5,605.000	403,487	71.987	403,487	232,019				138,188		138,188	33,279	U	12/15/2010
F06116-10-1	ATOS ORIGIN		D	5,678.000	302,288	53.239	302,288	277,333				65,658		65,658	(24,576)	A	12/23/2009
F87829-10-1	AUT. PARIS RHIN RHONE		D	1,895.000	130,388	68.807	130,388	150,023		5,360		(5,510)		(5,510)	(9,300)	U	12/23/2009
F06106-10-2	AXA		D	161,517.000	2,687,166	16.637	2,687,166	2,812,879		84,375		145,147	1,024,628	(879,481)	(139,101)	U	12/15/2010
F09419-10-6	BENETEAU SA		D	4,666.000	98,703	21.154	98,703	60,355				27,904		27,904	10,445	U	06/08/2010
F10080-10-3	BIC		D	1,978.000	170,012	85.951	170,012	144,246		5,016		47,250		47,250	(14,219)	U	12/23/2009
F1149Y-10-9	BIOMERIEUX		D	1,999.000	197,194	98.646	197,194	230,748		1,948		(23,429)		(23,429)	(13,485)	U	12/23/2009
F07875-19-2	BNP PARIBAS S.A.		D	86,565.000	5,507,409	63.622	5,507,409	6,917,728		127,269		(972,301)		(972,301)	(384,939)	U	12/15/2010
F10689-11-9	BONDUELLE S.C.A.		D	948.000	90,552	95.519	90,552	87,014				(6,023)		(6,023)	9,561	U	06/09/2010
F11235-13-6	BOURBON SA		D	5,699.000	264,338	46.383	264,338	236,351		2,407		15,071		15,071	12,916	U	12/15/2010
F11487-12-5	BOUYGUES SA		D	22,185.000	956,232	43.103	956,232	1,148,614		32,549		(116,170)		(116,170)	(54,236)	L	12/15/2010
F5895B-25-4	BULL SA		D	21,997.000	100,236	4.557	100,236	72,166				17,463		17,463	10,607	U	06/08/2010
F96888-11-4	BUREAU VERITAS SA		D	4,729.000	358,437	75.795	358,437	244,725		4,182		143,250		143,250	(31,654)	A	12/23/2009
F13587-12-0	CAP GEMINI		D	12,803.000	597,609	46.677	597,609	609,498		10,584		56,101		56,101	(45,753)	U	12/23/2009
F13923-11-9	CARREFOUR EUR2.50		D	55,647.000	2,294,055	41.225	2,294,055	2,667,801		64,506		(224,864)		(224,864)	(158,711)	L	12/23/2009
F14133-10-6	CASINO GUICH-PERR EUR1.53		D	5,591.000	545,032	97.484	545,032	480,656		16,104		86,522		86,522	(43,087)	U	12/23/2009
F2015W-10-2	CFAO SA		D	2,348.000	102,193	43.524	102,193	59,883				31,497		31,497	10,814	U	06/08/2010
F80343-10-0	CIE DE ST-GOBAIN EUR4		D	36,077.000	1,856,086	51.448	1,856,086	2,067,477		35,172		18,506		18,506	(124,112)	U	12/15/2010
F43071-10-3	CIE GEN GEOPHYSIQU COMMON STOCK		D	13,515.000	411,321	30.434	411,321	305,842				158,095		158,095	(36,084)	U	12/23/2009
F18690-10-1	CLUB MEDITERRANEE		D	8,518.000	175,919	20.653	175,919	107,685				49,619		49,619	18,616	U	06/08/2010
F1876N-31-8	CNP ASSURANCES		D	16,081.000	290,211	18.047	290,211	386,377		8,914		37,161	96,166	(59,004)	(11,966)	U	12/15/2010
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3		D	84,262.000	1,070,151	12.700	1,070,151	967,551		39,743		(307,290)		(307,290)	(116,861)	L	12/23/2009
F2457H-10-0	DASSAULT SYSTEMES		D	6,108.000	460,510	75.395	460,510	357,879		2,958		151,825		151,825	(39,431)	U	12/23/2009
F7194B-10-0	DERICHEBOURG		D	20,217.000	140,862	6.968	140,862	70,541				55,415		55,415	14,906	U	06/08/2010
F26011-10-0	DEVOTEAM SA		D	3,608.000	94,499	26.192	94,499	79,760				4,895		4,895	9,845	U	06/10/2010
F26334-10-6	DIOR (CHRISTIAN)		D	6,441.000	920,106	142.851	920,106	736,970		12,005		274,665		274,665	(65,386)	U	12/15/2010
F17114-10-3	EADS(EURO AERO DEF EUR1		D	39,679.000	924,728	23.305	924,728	809,288				200,532		200,532	(70,969)	L	12/15/2010
F3192L-10-9	EDENRED		D	14,388.000	340,603	23.673	340,603	284,819				87,384		87,384	(31,600)	U	12/15/2010
F31932-10-0	EDF ENERGIES NOUVELLES		D	3,380.000	142,999	42.308	142,999	142,207				438		438	354	U	12/15/2010
F2924U-10-6	EIFFAGE		D	4,143.000	182,726	44.105	182,726	242,289		5,579		(39,815)		(39,815)	(11,800)	U	12/23/2009

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
F2940H-11-3	ELECTRICITE DE FRA COM STK		D	26,156.000	1,072,867	41.018	1,072,867	1,463,639		29,494		(381,567)		(381,567)	(54,866)	U	12/15/2010
F3145H-13-0	ERAMET		D	570.000	195,375	342.763	195,375	190,153		1,278		30,385		30,385	(15,421)	U	12/23/2009
F31668-10-0	ESSILOR INTERNAT EUR0.35		D	17,809.000	1,146,484	64.377	1,146,484	1,053,254		13,092		169,875		169,875	(90,168)	U	12/23/2009
F20130-10-7	EULER HERMES SA		D	1,252.000	119,373	95.346	119,373	75,614				31,127		31,127	12,632	U	06/08/2010
F3296A-10-8	EURAZEO		D	2,929.000	217,191	74.152	217,191	160,556				33,936		33,936	22,699	U	06/21/2010
F3692M-12-8	EUTELSAT COMMUNICATIONS		D	8,165.000	298,851	36.602	298,851	264,566		5,243		62,271		62,271	(24,102)	U	12/23/2009
F3445A-10-8	FAURECIA		D	5,001.000	144,551	28.904	144,551	76,477				52,777		52,777	15,296	U	06/08/2010
F42399-10-9	FONCIERE DES REGIONS		D	2,420.000	234,132	96.749	234,132	244,431		9,242		16,398		16,398	(9,980)	U	06/08/2010
F4113C-10-3	FRANCE TELECOM		D	165,612.000	3,451,311	20.840	3,451,311	2,914,435		239,455		1,092,308	1,540,820	(448,512)	(221,294)	L	12/15/2010
F42651-11-1	GDF SUEZ CMN STK		D	114,745.000	4,117,038	35.880	4,117,038	3,335,323		185,275		1,813,100	2,364,155	(551,055)	(284,589)	U	12/15/2010
F4268U-17-1	GECINA		D	1,730.000	190,285	109.992	190,285	201,938		8,095		15,785		15,785	(14,488)	U	12/23/2009
N3465M-10-8	GEMALTO NV		D	7,680.000	326,821	42.555	326,821	289,602				10,586		10,586	26,633	U	12/15/2010
F12033-13-4	GROUPE DANONE		D	62,657.000	3,936,942	62.833	3,936,942	4,026,348		74,133		351,517		351,517	(274,420)	U	12/15/2010
F9892P-10-0	GROUPE STERIA SCA		D	2,125.000	55,089	25.924	55,089	54,850		242		(5,590)		(5,590)	5,830	U	06/08/2010
F47696-11-1	HAVAS SA		D	27,585.000	143,393	5.198	143,393	118,813				9,407		9,407	15,174	U	06/08/2010
F48051-10-0	HERMES INTERNATIONAL		D	4,707.000	985,958	209.466	985,958	689,670		5,108		444,831		444,831	(89,027)	U	12/23/2009
F4816V-10-1	HI-MEDIA SA		D	12,311.000	57,580	4.677	57,580	64,477				(12,991)		(12,991)	6,093	U	06/08/2010
F4931M-11-9	ICADE		D	2,069.000	211,094	102.027	211,094	202,448		15,294		29,505		29,505	(6,993)	U	06/08/2010
F4958P-10-2	ILIAD		D	1,418.000	154,244	108.776	154,244	110,630		564		51,508	55,991	(4,483)	(11,080)	U	12/23/2009
F49644-10-1	IMERYS		D	3,797.000	253,115	66.662	253,115	226,445		1,372		26,293		26,293	465	U	12/15/2010
F5362H-10-7	IPSEN		D	3,602.000	109,914	30.515	109,914	110,118		2,748		1,713	87,385	(85,672)	(4,725)	U	12/23/2009
F5310M-10-9	IPSOS		D	2,386.000	113,253	47.466	113,253	81,695		1,297		19,574		19,574	11,985	U	06/08/2010
F5333N-10-0	JC DECAUX INTERNATIONAL		D	8,945.000	275,224	30.769	275,224	218,884				79,895		79,895	(23,149)	U	12/23/2009
F5396X-10-2	KLEPIERRE REIT		D	8,518.000	307,275	36.074	307,275	364,277		11,205		(17,718)		(17,718)	(21,735)	U	12/23/2009
F54432-11-1	LAFARGE (FRANCE)		D	19,526.000	1,224,273	62.700	1,224,273	1,126,619		38,319		271,021	561,967	(290,946)	(70,263)	U	12/15/2010
F5485U-10-0	LAGARDERE SCA CMN STK		D	11,877.000	489,313	41.198	489,313	513,328		16,709		39,312		39,312	(34,117)	L	12/23/2009
F01764-10-3	L'AIR LIQUIDE S.A.		D	24,832.000	3,140,460	126.468	3,140,460	2,793,060		49,530		528,163		528,163	(177,330)	L	12/15/2010
F56196-18-5	LEGRAND		D	13,241.000	539,227	40.724	539,227	429,139		6,579		153,139		153,139	(29,933)	U	12/15/2010
F58149-13-3	L'OREAL CMN STK		D	27,542.000	3,057,728	111.021	3,057,728	3,051,846		41,044		176,071		176,071	(207,739)	U	12/15/2010
F58485-11-5	LVMH MOET HENNESSY EUR0.30		D	22,294.000	3,667,355	164.500	3,667,355	2,564,256		46,767		1,449,658		1,449,658	(316,503)	U	12/15/2010
F6160D-10-8	M6-METROPOLE TELEVISION		D	6,672.000	161,377	24.187	161,377	182,590		16,504		1,293		1,293	(11,822)	U	12/23/2009
F61573-10-5	MERCIALYS REIT		D	3,396.000	127,521	37.550	127,521	127,071				134		134	316	U	12/15/2010
F61824-14-4	MICHELIN (CGDE) CMN STK		D	16,860.000	1,209,870	71.760	1,209,870	977,019		13,603		(883)		(883)	(67,785)	U	12/15/2010
F6483L-10-0	NATIXIS		D	84,984.000	397,477	4.677	397,477	499,892				(5,955)		(5,955)	(28,768)	U	12/23/2009
F65196-11-9	NEOPOST		D	2,768.000	241,168	87.127	241,168	250,752	6,048	11,562		30,921		30,921	(18,782)	U	12/23/2009
F65197-18-2	NEOPOST SA RIGHTS		D	2,768.000		0.000										U	12/10/2010
F65277-10-9	NEXANS SA		D	2,047.000	161,007	78.655	161,007	122,422				21,547		21,547	17,038	U	06/08/2010
F72313-11-1	PEUGEOT SA EUR1		D	13,228.000	502,195	37.965	502,195	497,912				93,286		93,286	(40,222)	U	12/23/2009
F7269R-10-5	PPR		D	7,159.000	1,138,430	159.021	1,138,430	891,078		24,480		370,462		370,462	(97,291)	U	12/23/2009
F7607Z-16-5	PUBLICIS GROUPE		D	12,556.000	654,369	52.116	654,369	510,982		8,030		196,585		196,585	(55,294)	L	12/23/2009
F7725A-10-0	REMY COINTREAU SA		D	5,071.000	358,812	70.758	358,812	282,550		5,443		49,231		49,231	27,030	U	12/15/2010
F77098-10-5	RENAULT SA COMMON STOCK		D	18,216.000	1,058,886	58.129	1,058,886	920,985				197,627		197,627	(84,844)	U	12/23/2009
F7813K-52-3	RHODIA SA		D	6,588.000	217,889	33.074	217,889	101,640				93,192		93,192	23,057	U	06/08/2010
F18060-10-7	SA DES CIMENTS VICAT		D	1,783.000	148,915	83.519	148,915	127,738				11,694		11,694	9,483	U	12/15/2010
F4035A-55-7	SAFRAN		D	17,523.000	620,528	35.412	620,528	320,253		6,773		334,709		334,709	(58,134)	U	12/23/2009
F7758P-10-7	SAFT GROUPE SA		D	3,211.000	118,214	36.815	118,214	95,727		2,346		9,978		9,978	12,509	U	06/08/2010
F5548N-10-1	SANOFI-AVENTIS CMN STK		D	94,409.000	6,036,736	63.942	6,036,736	7,087,830		233,256		(945,683)		(945,683)	(449,557)	U	12/15/2010
F86921-10-7	SCHNEIDER ELECTRIC		D	22,126.000	3,311,523	149.667	3,311,523	2,631,595		42,027		869,843		869,843	(248,484)	U	12/15/2010
F15561-67-7	SCOR		D	14,839.000	376,760	25.390	376,760	380,158		15,573		32,934		32,934	(28,751)	U	12/23/2009
F82059-10-0	SEB SA		D	1,670.000	173,465	103.871	173,465	107,973				47,136		47,136	18,356	U	06/08/2010
F8300W-11-1	SELOGER.COM		D	1,622.000	76,361	47.078	76,361	53,090		556		15,190		15,190	8,081	U	06/08/2010
F88835-11-5	SILIC		D	1,019.000	126,189	123.836	126,189	92,450				20,386		20,386	13,353	U	06/08/2010
F92245-10-3	SOCIETE DE LA TOUR EIFFEL		D	1,138.000	88,156	77.466	88,156	64,553		2,696		14,274		14,274	9,329	U	06/08/2010
F43638-14-1	SOCIETE GENERALE COMMON STOCK		D	56,765.000	3,050,911	53.746	3,050,911	3,238,653		13,978		(610,237)		(610,237)	(211,082)	L	12/15/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
F84941-12-3	SODEXO		D	8,776.000	604,784	68.913	604,784	514,776		13,470		152,826		152,826	(49,994)	U	12/23/2009
F84138-11-8	SOITEC		D	8,616.000	93,122	10.808	93,122	75,668				7,600		7,600	9,854	U	06/08/2010
N83574-10-8	ST MICROELECTRONICS		D	48,597.000	502,575	10.342	502,575	429,930		9,897		95,217		95,217	(40,324)	L	12/23/2009
F4984P-11-8	SUEZ ENVIRONNEMENT		D	22,904.000	472,875	20.646	472,875	523,599		15,674		(23,053)		(23,053)	(33,611)	U	12/23/2009
F9062J-17-3	TECHNICOLOR EUR 0.1		D	9,380.700	44,564	4.751	44,564	55,004				(15,156)		(15,156)	4,716	U	06/08/2010
F90676-10-1	TECHNIP NPV		D	13,113.000	1,210,841	92.339	1,210,841	1,037,391		19,084		346,933		346,933	(65,503)	U	12/23/2009
F9120F-10-6	TELEPERFORMANCE		D	4,858.000	163,918	33.742	163,918	124,139				22,433		22,433	17,346	U	06/08/2010
F91255-10-3	TF1 - TV FRANCAISE EUR0.20		D	15,362.000	266,869	17.372	266,869	288,555		7,409		2,322		2,322	(19,558)	U	12/23/2009
F9156M-10-8	THALES		D	10,717.000	375,001	34.991	375,001	364,122		3,790		7,905	123,121	(115,216)	(14,125)	L	12/15/2010
F92124-10-0	TOTAL SA EUR 2.5		D	192,550.000	10,202,194	52.985	10,202,194	8,698,800		455,936		(1,361,707)		(1,361,707)	(758,114)	L	12/15/2010
F9396N-10-6	UBISOFT ENTERTAINMENT		D	10,371.000	110,871	10.690	110,871	103,688				6,908		6,908	275	U	12/15/2010
F95094-11-0	UNIBAIL-RODAMCO SE REIT		D	8,074.000	1,596,825	197.774	1,596,825	1,572,304				206,714		206,714	(87,319)	U	12/15/2010
F96221-12-6	VALEO SA		D	7,775.000	441,203	56.746	441,203	314,438				99,318		99,318	27,448	U	12/15/2010
F95922-10-4	VALLOUREC EUR 4		D	10,329.000	1,084,895	105.034	1,084,895	821,591		16,662		209,395		209,395	(80,911)	U	12/15/2010
F9686M-10-7	VEOLIA ENVIRONNEME EUR5.00		D	33,038.000	965,538	29.225	965,538	1,134,148		40,731		(62,599)		(62,599)	(68,031)	L	12/23/2009
F9768K-10-2	VILMORIN & CIE		D	1,464.000	166,701	113.867	166,701	112,674		2,302		36,387		36,387	17,640	U	06/08/2010
F5879X-10-8	VINCI		D	39,773.000	2,162,102	54.361	2,162,102	2,311,758		63,051		66,043		66,043	(145,417)	U	12/15/2010
F7063C-11-4	VIVENDI EUR5.50		D	118,999.000	3,212,192	26.993	3,212,192	3,431,537		153,453		(104,004)		(104,004)	(193,641)	U	12/15/2010
F98370-10-3	WENDEL		D	2,935.000	270,270	92.085	270,270	174,558				74,154		74,154	21,558	U	12/15/2010
F98947-10-8	ZODIAC AEROSPACE		D	3,589.000	269,536	75.101	269,536	200,226				48,587		48,587	20,722	U	12/15/2010
D00379-11-1	AAREAL BANK AG		D	4,970.000	151,492	30.481	151,492	77,927				57,533		57,533	16,031	U	06/08/2010
D0065L-10-1	ADIDAS SALOMON AG		D	19,127.000	1,259,832	65.867	1,259,832	1,091,406	785	5,081		257,844		257,844	(83,891)	U	12/15/2010
D0198L-14-3	AIXTRON SE		D	8,177.000	299,782	36.662	299,782	189,212				78,847		78,847	31,723	U	06/08/2010
D03080-11-2	ALLIANZ SE-REG COM STK		D	41,387.000	4,920,005	118.878	4,920,005	5,269,798	23,058	149,244		94,294		94,294	(337,994)	L	12/15/2010
D0460R-10-9	ASIAN BAMBOO AG		D	2,107.000	111,076	52.717	111,076	83,583				15,738		15,738	11,754	U	06/08/2010
D5566D-10-2	AURUBIS AG		D	3,897.000	228,848	58.724	228,848	184,768				28,729		28,729	15,351	U	12/15/2010
D76169-11-5	AXEL SPRINGER AG		D	1,475.000	240,962	163.364	240,962	222,987				17,377		17,377	597	U	12/15/2010
D06216-10-1	BASF SE		D	81,917.000	6,569,079	80.192	6,569,079	4,223,640	20,718	134,095		1,845,356		1,845,356	(366,397)	L	12/15/2010
D07112-11-9	BAYER AG ORD NPV		D	75,514.000	5,555,097	73.564	5,555,097	4,855,093	13,772	89,140		(105,783)		(105,783)	(353,994)	U	12/15/2010
D12096-10-9	BAYERISCHE MOTOREN WERKS AG		D	29,695.000	2,329,712	78.455	2,329,712	1,520,920	1,255	8,123		1,192,915		1,192,915	(215,810)	L	12/23/2009
D08792-10-9	BEIERSDORF		D	11,955.000	666,181	55.724	666,181	777,680	1,267	8,203		(75,950)		(75,950)	(45,679)	U	12/23/2009
D11648-10-8	BILFINGER BERGER SE		D	2,671.000	222,652	83.359	222,652	142,706				56,385		56,385	23,561	U	06/08/2010
D12096-12-5	BMW VORZUG		D	4,877.000	251,270	51.521	251,270	172,236	220	1,423		112,644		112,644	(22,311)	U	12/23/2009
D12459-10-9	BRENNTAG AG		D	2,509.000	254,813	101.559	254,813	240,095				14,086		14,086	632	U	12/15/2010
D1497R-11-2	CELESIO AG NPV		D	5,543.000	136,810	24.682	136,810	151,536	401	2,598		5,538		5,538	(10,193)	U	12/23/2009
D15460-14-6	COLONIA REAL ESTATE		D	9,653.000	71,463	7.403	71,463	44,865				19,035		19,035	7,562	U	06/08/2010
D15642-10-7	COMMERZBANK AG		D	67,226.000	501,277	7.457	501,277	704,506				(20,934)		(20,934)	(35,764)	L	12/23/2009
D16212-14-0	CONTINENTAL AG		D	5,147.000	401,124	77.934	401,124	269,827				98,586		98,586	32,710	U	12/15/2010
D1648T-10-8	CTS EVENTIM AG		D	1,424.000	87,905	61.731	87,905	64,795				13,808		13,808	9,302	U	06/08/2010
D16668-10-1	DAIMLERCHRYSLER		D	81,896.000	5,572,601	68.045	5,572,601	4,445,395				1,567,895		1,567,895	(443,812)	U	12/15/2010
D17567-10-4	DEMAG CRANES AG		D	2,241.000	108,182	48.274	108,182	65,396				31,338		31,338	11,448	U	06/08/2010
D17922-12-7	DEUTSCHE BANK AG NPV(REGD)		D	84,900.000	4,431,459	52.196	4,431,459	4,865,109	5,459	35,335		(807,677)		(807,677)	(184,678)	U	12/15/2010
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV		D	17,977.000	1,248,466	69.448	1,248,466	1,567,127	5,270	34,108		(152,102)		(152,102)	(85,231)	L	12/23/2009
D1908N-10-6	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)		D	49,171.000	1,080,891	21.982	1,080,891	852,201				307,006		307,006	(42,354)	L	05/22/2006
D19225-10-7	DEUTSCHE POST AG COM STK		D	78,556.000	1,326,885	16.891	1,326,885	1,476,652		53,168		(68,605)		(68,605)	(79,342)	U	12/15/2010
D1922R-10-9	DEUTSCHE POSTBANK		D	9,167.000	254,921	27.809	254,921	324,156				(28,021)		(28,021)	(17,520)	U	12/23/2009
D2035M-10-2	DEUTSCHE TELEKOM A COMMON STOCK		D	250,687.000	3,223,659	12.859	3,223,659	3,434,944		235,854		(228,868)		(228,868)	(217,622)	U	12/15/2010
D2046U-17-6	DEUTSCHE WOHNEN AG		D	9,572.000	133,028	13.898	133,028	70,153				48,798		48,798	14,077	U	06/08/2010
D39176-10-8	DEUTZ AG		D	12,786.000	107,881	8.437	107,881	64,165				32,300		32,300	11,416	U	06/08/2010
G5821P-11-1	DIALOG SEMICONDUCTOR PLC		D	6,654.000	151,249	22.731	151,249	68,762				66,482		66,482	16,005	U	06/08/2010
D2837E-10-0	DIC ASSET AG		D	6,578.000	72,572	11.033	72,572	48,273	283	1,833		16,619		16,619	7,680	U	06/08/2010
D24914-13-3	E.ON AG CMN STK		D	166,323.000	5,081,949	30.555	5,081,949	6,119,853	36,021	219,046		(1,386,854)		(1,386,854)	(381,762)	U	12/15/2010
D98542-10-9	ELRINGKLINGER AG		D	4,360.000	150,290	34.470	150,290	123,099				19,238		19,238	7,953	U	12/15/2010
D3856U-10-8	FRAPORT AG NPV		D	3,135.000	197,045	62.853	197,045	161,559	499	3,227		51,865		51,865	(16,368)	L	12/23/2009

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
D36890-13-4	FREENET AG		D	8,383.000	88,408	10.546	88,408	80,610		2,119		(1,557)		(1,557)	9,355	U	06/08/2010
D2734Z-10-7	FRESENIUS MEDICAL COM STK		D	19,270.000	1,122,343	58.243	1,122,343	1,059,477	1,214	7,856		132,322		132,322	(62,894)	U	12/15/2010
D27348-12-3	FRESENIUS STAMM		D	3,390.000	286,528	84.522	286,528	241,724	192	1,243		49,608		49,608	(12,778)	U	12/15/2010
D27348-10-7	FRESENIUS VORZUG		D	7,647.000	652,672	85.350	652,672	553,243	625	4,046		114,829		114,829	(39,719)	U	12/15/2010
D27462-12-2	FUCHS PETROLUB AG		D	1,004.000	148,025	147.435	148,025	109,408				29,641		29,641	8,975	U	12/15/2010
L4121J-10-1	GAGFAH		D	8,435.000	75,126	8.906	75,126	51,919	953	1,097		15,257		15,257	7,950	U	06/08/2010
D2852S-10-9	GERRESHEIMER AG		D	2,396.000	102,746	42.882	102,746	71,799				20,075		20,075	10,873	U	06/08/2010
D2825P-11-7	GILDEMEISTER AG		D	5,772.000	128,039	22.183	128,039	57,915				56,575		56,575	13,549	U	06/08/2010
D3211S-10-3	HAMBURGER HAFEN UND LOGI		D	2,144.000	99,761	46.530	99,761	84,395	121	782		25,050		25,050	(8,350)	U	11/16/2009
D3015J-13-5	HANNOVER RUECKVERS ORD NPV(REGD)		D	5,773.000	308,079	53.365	308,079	288,935	1,768	11,443		62,004		62,004	(24,858)	U	12/23/2009
D31709-10-4	HEIDELBERGCEMENT		D	13,520.000	844,898	62.492	844,898	670,753	213	1,381		259,836	277,592	(17,756)	(55,077)	U	12/15/2010
D3166C-10-3	HEIDELBERGER DRUCKMASCHINEN		D	29,415.000	144,966	4.928	144,966	145,929				(5,188)	33,284	(38,472)	4,226	U	12/15/2010
D32051-14-2	HENKEL STAMM		D	22,787.000	1,192,136	52.316	1,192,136	949,503	1,777	11,501		271,129		271,129	(97,390)	U	12/23/2009
D32051-12-6	HENKEL VORZUG		D	24,183.000	1,511,741	62.513	1,511,741	1,187,729	1,960	12,685		371,141		371,141	(123,397)	U	12/23/2009
D33134-10-3	HOCHTIEF		D	3,984.000	336,468	84.455	336,468	341,058	703	4,553		45,401		45,401	(21,764)	U	12/15/2010
D12432-10-6	HUGO BOSS AG		D	1,534.000	115,532	75.314	115,532	60,091	208	1,345		43,216		43,216	12,226	U	06/08/2010
D35415-10-4	INFINEON TECHNOLOG CMN STK		D	95,465.000	894,015	9.365	894,015	505,339				444,882		444,882	(82,320)	U	12/23/2009
D22359-13-3	INFOGENIE EUROPE AG		D	8,431.000	114,749	13.610	114,749	81,800	107	691		20,806		20,806	12,143	U	06/08/2010
D36953-10-3	IVG IMMOBILIEN AG		D	11,281.000	97,987	8.686	97,987	66,629				20,989		20,989	10,369	U	06/08/2010
D48164-10-3	K & S AG		D	13,202.000	998,711	75.648	998,711	766,226	379	2,455		326,782		326,782	(85,419)	U	12/23/2009
D6424C-10-4	KABEL DEUTSCHLAND HOLDING AG		D	5,122.000	238,705	46.604	238,705	261,521				(23,408)		(23,408)	592	U	12/15/2010
D40376-10-1	KLOECKNER & CO SE		D	5,313.000	149,309	28.103	149,309	87,372				46,137		46,137	15,800	U	06/08/2010
D39062-10-0	KWS SAAT AG		D	619.000	120,850	195.235	120,850	86,987	176	1,142		21,075		21,075	12,788	U	06/08/2010
D5032B-10-2	LANXESS AG		D	7,597.000	595,919	78.441	595,919	375,320				176,053		176,053	44,546	U	12/15/2010
D5009P-11-8	LEONI AG		D	2,284.000	99,988	43.777	99,988	103,931				(4,191)		(4,191)	248	U	12/15/2010
D50348-10-7	LINDE AG		D	14,929.000	2,276,267	152.473	2,276,267	1,885,183	3,272	21,179		562,195		562,195	(159,068)	U	12/15/2010
D51716-10-4	MAN SE ORD NPV		D	9,879.000	1,183,901	119.840	1,183,901	913,428	338	2,185		465,536		465,536	(95,000)	U	12/15/2010
D5357W-10-3	MERCK KGAA ORD NPV		D	4,988.000	401,664	80.526	401,664	493,691	771	4,988		(36,766)		(36,766)	(27,889)	U	12/23/2009
D45571-90-4	METALLGESELLSCHAFT AG		D	15,678.000	452,639	28.871	452,639	362,226		4,872		117,160		117,160	(29,682)	U	12/15/2010
D53968-12-5	METRO AG		D	12,334.000	888,382	72.027	888,382	814,246	1,740	11,261		171,397		171,397	(60,211)	U	12/15/2010
D5565H-10-4	MTU AERO ENGINES HOLDING AG		D	5,078.000	339,628	66.882	339,628	292,279				23,152		23,152	24,197	U	12/15/2010
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK		D	16,873.000	2,556,665	151.524	2,556,665	2,316,963	14,617	94,607		147,558		147,558	(180,898)	L	12/23/2009
D60638-13-3	PFLEIDERER AG		D	10,761.000	34,943	3.247	34,943	48,677				(17,431)		(17,431)	3,698	U	06/08/2010
D6174B-10-8	PRAKTIKER BAU- UND HEIMWERKERMAERKTE AG		D	8,184.000	84,964	10.382	84,964	60,324				15,650		15,650	8,991	U	06/08/2010
D6216S-10-1	PROSIEBENSAT.1 MEDIA AG		D	7,204.000	217,180	30.147	217,180	100,202	20	130		93,996		93,996	22,982	U	06/08/2010
D62318-14-8	PUMA		D	241.000	79,546	330.068	79,546	84,194	66	428		4,848		4,848	(5,990)	U	12/23/2009
N72482-10-7	QIAGEN		D	15,337.000	302,301	19.711	302,301	347,151				(18,845)		(18,845)	(21,329)	L	12/23/2009
D65111-10-2	RHEINMETALL AG		D	3,822.000	305,268	79.871	305,268	230,820				54,047		54,047	20,401	U	12/15/2010
D6530N-11-9	RHOEN KLINIKUM AG		D	13,454.000	294,761	21.909	294,761	292,764	294	1,901		(14,786)		(14,786)	16,783	U	12/15/2010
D6629K-10-9	RWE AG (NEU) CMN STK		D	38,331.000	2,561,615	66.829	2,561,615	3,344,269	19,006	123,016		(904,033)		(904,033)	(188,863)	L	12/15/2010
D6629K-11-7	RWE AG-NON VTG PFD		D	4,380.000	277,961	63.461	277,961	365,203	2,332	15,095		(94,461)		(94,461)	(16,940)	U	12/23/2009
D80900-10-9	SALZGITTER		D	2,989.000	227,351	76.063	227,351	194,875	102	659		43,242	94,788	(51,546)	(14,605)	U	12/23/2009
D66992-10-4	SAP AG		D	79,122.000	4,009,864	50.680	4,009,864	3,859,827	5,193	33,611		559,984		559,984	(302,638)	U	12/15/2010
D6949M-10-8	SGL CARBON SE		D	4,364.000	158,329	36.281	158,329	122,019				19,556		19,556	16,754	U	06/08/2010
D69671-21-8	SIEMANS AG		D	75,043.000	9,343,146	124.504	9,343,146	7,363,684		136,528		2,930,649		2,930,649	(761,841)	L	12/15/2010
D69757-10-8	SINGULUS TECHNOLOGIES		D	8,260.000	49,560	6.000	49,560	51,977				(7,661)		(7,661)	5,244	U	06/08/2010
D6997G-10-2	SKY DEUTSCHLAND AG		D	32,548.000	73,679	2.264	73,679	48,470				17,413		17,413	7,797	U	06/08/2010
D7045M-13-3	SOFTWARE AG		D	1,894.000	275,420	145.417	275,420	215,359				41,616		41,616	18,445	U	12/15/2010
D7045Y-10-3	SOLARWORLD		D	7,471.000	73,818	9.881	73,818	109,841	171	1,106		(31,307)	56,655	(87,962)	(2,004)	U	12/23/2009
D76226-11-3	STADA ARZNEIMITTEL AG		D	6,217.000	210,604	33.875	210,604	205,189	126	813		(898)		(898)	6,312	U	12/15/2010
D82781-10-1	SUEDZUCKER AG NPV		D	14,869.000	394,212	26.512	394,212	221,579	972	6,289		109,122		109,122	(25,092)	U	12/23/2009
D827A1-10-8	SYMRISE AG		D	10,589.000	289,725	27.361	289,725	230,048				38,303		38,303	21,373	U	12/15/2010
D83980-11-9	THYSSENKRUPP AG NPV		D	29,259.000	1,215,590	41.546	1,215,590	1,114,996		8,708		172,439		172,439	(79,307)	L	12/15/2010
D84010-10-6	TIPP24 SE		D	2,048.000	78,244	38.205	78,244	54,282				15,682		15,682	8,280	U	06/08/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
D836B5-10-9	TOGNUM AG		D	6,602.000	174,020	26.359	174,020	115,935				39,670		39,670	18,415	U	06/08/2010
D8484K-16-6	TUI AG NPV		D	17,527.000	244,403	13.944	244,403	116,365				126,271		126,271	(28,727)	U	12/23/2009
D8542B-12-5	UNITED INTERNET		D	14,943.000	239,622	16.036	239,622	208,041	814	5,266		61,812		61,812	(19,857)	U	12/23/2009
D94523-14-5	VOLKSWAGEN AG		D	2,849.000	401,844	141.047	401,844	270,087	1,915	4,488		264,143	147,061	117,082	(34,326)	L	12/23/2009
D9540Z-10-6	WACKER CHEMIE		D	1,521.000	267,277	175.725	267,277	255,995	257	1,664		22,249		22,249	(20,354)	U	12/23/2009
D9695J-10-5	WINCOR NIXDORF AG		D	2,356.000	192,080	81.528	192,080	186,278				5,326		5,326	476	U	12/15/2010
X1687N-11-9	ALPHA BANK		D	46,974.000	238,533	5.078	238,533	248,317				(29,912)		(29,912)	20,128	U	12/15/2010
M1637D-10-6	BANK OF CYPRUS		D	78,429.000	270,398	3.448	270,398	272,824		3,307		(16,637)		(16,637)	14,211	U	12/15/2010
X06397-10-7	BANK OF PIRAEUS		D	24,732.000	120,631	4.878	120,631	110,252				(2,386)		(2,386)	12,765	U	06/08/2010
X1435J-10-5	COCA COLA HELLENIC BOTTLING CO SA		D	20,112.000	520,316	25.871	520,316	428,725		5,812		44,718		44,718	46,874	U	12/15/2010
X1898P-10-1	EFG EUROBANK ERGAS EUR3.30		D	22,977.000	115,141	5.011	115,141	99,021				3,936		3,936	12,184	U	06/08/2010
X29442-13-8	FOLLI - FOLLIE SA		D	3,789.000	93,114	24.575	93,114	62,471		522		20,789		20,789	9,853	U	06/08/2010
X3031A-10-8	FRIGOGLASS SA		D	4,632.000	61,836	13.350	61,836	52,544		565		2,779		2,779	6,513	U	06/09/2010
X3125P-10-2	GEK TERNA SA		D	12,471.000	54,662	4.383	54,662	59,969				(11,092)		(11,092)	5,784	U	06/08/2010
111991-72-5	HELLENIC EXCHANGES SA HOLDINGS		D	15,401.000	100,844	6.548	100,844	79,422				10,751		10,751	10,671	U	06/08/2010
X1959E-10-2	HELLENIC TECHNODOMIKI S.A.		D	15,332.000	68,636	4.477	68,636	50,253		1,790		11,120		11,120	7,263	U	06/08/2010
X3258B-10-2	HELLENIC TELECOMMUNICATION ORGANIZATION		D	21,312.000	174,579	8.192	174,579	175,339		2,199		(9,606)		(9,606)	8,846	U	12/15/2010
X3968Y-10-3	INTRALOT SA-INTEGRATED LOTTERY SYSTEMS &		D	19,083.000	63,497	3.327	63,497	60,838		3,162		(4,060)		(4,060)	6,719	U	06/08/2010
X4114P-11-1	JUMBO SA		D	12,579.000	83,039	6.601	83,039	71,758	3,114			2,494		2,494	8,787	U	06/08/2010
X5188E-10-6	MARFIN INVESTMENT GROUP		D	71,457.000	66,842	0.935	66,842	81,029		9,344		(21,260)		(21,260)	7,073	A	06/08/2010
M6803V-10-3	MARFIN POPULAR BANK PUBLIC CO		D	54,934.000	84,420	1.537	84,420	79,765				(3,058)		(3,058)	7,714	U	12/29/2010
X5328R-16-5	METKA SA		D	6,089.000	76,649	12.588	76,649	60,598				7,939		7,939	8,111	U	06/08/2010
X56533-11-4	NATIONAL BANK OF GREECE EUR4.80(REGD)		D	88,351.000	714,289	8.085	714,289	901,952				(229,350)		(229,350)	41,687	U	12/15/2010
X5967A-10-1	OPAP SA		D	21,941.000	379,400	17.292	379,400	305,218		32,835		41,067		41,067	33,115	U	12/15/2010
X7023M-10-3	PUBLIC POWER CORP		D	9,614.000	137,980	14.352	137,980	137,044		10,937		(13,665)		(13,665)	14,601	U	06/08/2010
X90766-12-6	TITAN CEMENT CO COMMON		D	6,027.000	132,246	21.942	132,246	102,881		1,272		15,370		15,370	13,994	U	06/08/2010
X97923-10-0	VIOHALCO		D	16,296.000	88,195	5.412	88,195	57,940				20,922		20,922	9,333	U	06/08/2010
G2953L-10-9	AAC ACOUSTIC TECHNOLOGY HOLDINGS INC		D	66,000.000	176,192	2.670	176,192	90,776		1,208		84,687		84,687	728	U	06/08/2010
Y002A1-10-5	AIA GROUP LTD COMMON STOCK		D	724,800.000	2,037,471	2.811	2,037,471	2,201,260				(159,224)		(159,224)	(4,566)	U	12/15/2010
G01717-10-0	ALIBABA.COM LTD		D	193,000.000	346,132	1.793	346,132	520,683	5,458			69,834	174,551	(104,717)	(771)	L	09/14/2009
Y01373-10-2	ANHUI CONCH CEMENT CO LTD-H		D	92,000.000	431,428	4.689	431,428	327,408		2,125		150,104		150,104	(1,035)	U	06/05/2009
G0535Q-13-3	ASM PACIFIC		D	25,600.000	323,590	12.640	323,590	241,418		6,629		69,313		69,313	(490)	U	12/15/2010
Y06942-10-9	BANK EAST ASIA		D	159,000.000	665,841	4.188	665,841	671,839		14,738		28,296		28,296	(1,327)	L	12/15/2010
Y0698A-10-7	BANK OF CHINA LTD CMN STK		D	1,675,000.000	883,529	0.527	883,529	898,891		30,996		(21,599)		(21,599)	(2,102)	L	09/14/2009
Y06988-10-2	BANK OF COMMUNICATIONS CO-H		D	585,000.000	589,306	1.007	589,306	732,653		15,445		(89,068)		(89,068)	(1,362)	L	09/14/2009
Y0920U-10-3	BOC HONG KONG HOLDINGS		D	397,500.000	1,352,649	3.403	1,352,649	1,049,431		40,982		377,888		377,888	(2,817)	L	12/15/2010
G1371C-10-5	BRIGHTOIL PETROLEUM HOLDINGS LTD		D	224,000.000	116,715	0.521	116,715	115,552		866		681		681	482	U	06/08/2010
G1744V-10-3	CAFE DE CORAL HOLDINGS LTD		D	44,000.000	108,800	2.473	108,800	108,388				391		391	20	U	12/15/2010
Y11757-10-4	CATHAY PACIFIC		D	95,000.000	262,164	2.760	262,164	169,700		5,261		85,434		85,434	(670)	L	12/23/2009
Y1292D-10-9	CHAMPION REIT		D	269,000.000	158,850	0.591	158,850	158,404				417		417	30	U	12/15/2010
Y13213-10-6	CHEUNG KONG		D	126,000.000	1,943,624	15.426	1,943,624	1,607,674		41,967		308,822		308,822	(4,602)	L	12/15/2010
G2098R-10-2	CHEUNG KONG INFRASTRUCT.		D	46,000.000	210,683	4.580	210,683	173,787		7,157		35,908		35,908	(522)	U	12/23/2009
Y14369-10-5	CHINA COMMUNICATIONS CONST-H		D	314,000.000	274,703	0.875	274,703	300,070		4,821		116,908	142,370	(25,462)	(647)	U	06/05/2009
Y1397N-10-1	CHINA CONSTRUCTION BANK COM STK CNY 1		D	1,616,000.000	1,449,100	0.897	1,449,100	1,296,841		43,155		62,565		62,565	(3,500)	L	09/14/2009
Y1455B-10-6	CHINA COSCO HOLDINGS-H		D	201,500.000	213,612	1.060	213,612	291,248				(34,054)		(34,054)	(497)	L	06/05/2009
G2153W-10-3	CHINA ENERGY DEVELOPMENT HOL		D	1,074,000.000	60,101	0.056	60,101	62,759				(2,907)		(2,907)	248	U	06/08/2010
Y1477R-20-4	CHINA LIFE INSURANCE CO-H			176,000.000	718,918	4.085	718,918	785,107		16,268		(149,940)		(149,940)	(1,639)	U	09/14/2009
Y14890-10-3	CHINA MERCHANTS HLDGS INTL		D	122,412.000	483,487	3.950	483,487	436,816		8,981		86,084		86,084	(1,203)	L	09/14/2009
Y1505F-10-7	CHINA MOBILE HK LTD 941		D	117,500.000	1,167,018	9.932	1,167,018	1,264,819		39,112		65,922		65,922	(2,816)	U	08/20/2009
Y15004-10-7	CHINA OVERSEAS LAN HKD0.10		D	252,000.000	466,210	1.850	466,210	589,569		7,459		(56,865)		(56,865)	(1,084)	L	09/14/2009
Y15010-10-4	CHINA PETRO & CHEM 'H' CNY1		D	576,000.000	551,336	0.957	551,336	534,748		14,468		57,326		57,326	(1,350)	L	08/26/2009
Y1509D-11-6	CHINA RAILWAY GROUP LTD-H		D	374,000.000	269,935	0.722	269,935	341,484		3,121		(28,635)		(28,635)	(630)	L	09/14/2009
Y1508P-11-0	CHINA RAILWAYS CONSTRUCTION -H		D	221,500.000	266,730	1.204	266,730	340,461		4,710		(25,019)		(25,019)	(631)	L	05/20/2009
Y1504C-11-3	CHINA SHENHUA ENER CNY1'H'		D	108,500.000	455,061	4.194	455,061	463,625		7,593		(75,599)		(75,599)	(1,048)	L	09/14/2009

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Y1505D-10-2	CHINA TELECOM CORP 'H'CNY1		D	800,000.000	418,896	0.524	418,896	419,807		7,859		85,535		85,535	(1,039)	U	09/01/2009
Y1519S-11-1	CHINA UNICOM HONG CMN STK		D	572,000.000	818,320	1.431	818,320	848,471		12,045		61,994		61,994	(1,985)	L	09/14/2009
Y1660Q-10-4	CLP HOLDINGS LTD		D	183,500.000	1,489,662	8.118	1,489,662	1,249,053		58,536		252,157		252,157	(3,689)	L	12/23/2009
Y1662W-11-7	CNOOC LTD		D	890,000.000	2,111,418	2.372	2,111,418	1,269,985		42,222		716,842		716,842	(5,394)	L	09/14/2009
Y19197-10-5	DAH CHONG HONG HOLDINGS LIMITED		D	127,000.000	134,797	1.061	134,797	74,677		1,748		59,563		59,563	557	U	06/08/2010
Y19182-10-7	DAH SING FINANCIAL		D	22,800.000	149,159	6.542	149,159	158,433				(9,302)		(9,302)	28	U	12/15/2010
Y20020-10-6	DATANG INTL		D	580,000.000	203,708	0.351	203,708	242,201		5,369		60,503	106,904	(46,402)	(462)	L	07/17/2009
Y21042-10-9	DONGFENG MOTOR GRP CO LTD-H		D	132,000.000	227,563	1.724	227,563	146,798		1,569		37,784		37,784	(565)	L	08/26/2009
G3122U-14-5	ESPRIT HOLDINGS HKD0.10		D	103,870.000	494,441	4.760	494,441	686,703		17,263		(173,850)		(173,850)	(1,077)	U	04/12/2010
G34804-10-7	FIRST PACIFIC CO		D	190,000.000	171,110	0.901	171,110	125,000		1,930		45,403		45,403	707	U	06/08/2010
G36550-10-4	FOXCONN INTERNATIONAL		D	339,000.000	236,822	0.699	236,822	279,152				(90,870)		(90,870)	(256)	U	12/15/2010
Y26790-11-8	GALAXY ENTERTAINMENT GROUP LTD		D	178,000.000	201,523	1.132	201,523	82,462				118,228		118,228	833	U	06/08/2010
G6901M-10-1	GIORDANO INTERNATIONAL LTD		D	230,000.000	134,044	0.583	134,044	98,255		2,521		35,235		35,235	554	U	06/08/2010
G4069C-14-8	GREAT EAGLE HOLDINGS LTD		D	44,000.000	136,708	3.107	136,708	134,893				1,789		1,789	25	U	12/15/2010
322698-63-0	G-RESOURCES GROUP LTD		D	1,380,000.000	108,302	0.078	108,302	76,852				31,003		31,003	448	U	06/08/2010
Y30148-11-1	HANG LUNG GROUP HKD1		D	75,000.000	493,066	6.574	493,066	419,466		5,586		92,442		92,442	(920)	L	12/15/2010
Y01246-10-0	HANG LUNG PROP HKD1		D	225,000.000	1,052,226	4.677	1,052,226	935,443		17,487		143,286		143,286	(2,178)	U	12/15/2010
Y30327-10-3	HANG SENG BANK		D	71,500.000	1,175,599	16.442	1,175,599	1,069,402		47,831		120,844		120,844	(2,872)	U	12/23/2009
Y31476-10-7	HENDERSON LAND DEV.		D	109,000.000	743,233	6.819	743,233	772,168		12,079		(53,921)		(53,921)	(1,488)	L	12/15/2010
G4402L-15-1	HENGAN INTL GROUP CO LTD		D	59,000.000	508,948	8.626	508,948	344,127		9,116		71,953		71,953	(1,257)	U	09/14/2009
Y33370-10-0	HONG KONG AND CHINA GAS		D	371,800.000	876,310	2.357	876,310	807,021		15,734		16,101		16,101	(1,691)	L	06/01/2010
Y33549-11-7	HONG KONG ELECTRIC		D	129,000.000	813,220	6.304	813,220	704,167		34,995		113,204		113,204	(2,002)	L	12/23/2009
Y3506N-13-9	HONG KONG EXCHANGE CMN STK		D	93,500.000	2,120,735	22.682	2,120,735	1,708,569		47,918		457,061		457,061	(5,300)	L	12/23/2009
Y35518-11-0	HONGKONG & SHANGHAI HOTELS/THE		D	57,500.000	98,536	1.714	98,536	92,884		297		5,245		5,245	407	U	06/08/2010
Y29790-10-5	HONGKONG AIRCRAFT HAECO		D	7,200.000	120,327	16.712	120,327	90,970		1,802		27,033		27,033	(301)	U	12/23/2009
Y37129-16-3	HOPEWELL HOLDINGS		D	46,500.000	145,970	3.139	145,970	148,576		5,930		(4,200)		(4,200)	(347)	U	12/23/2009
Y3744A-10-5	HUANENG POWER INTL INC-H		D	442,000.000	233,716	0.529	233,716	328,019		12,228		(15,905)		(15,905)	(550)	U	08/26/2009
Y38024-10-8	HUTCHISON WHAMPOA		D	208,000.000	2,140,798	10.292	2,140,798	1,520,752		42,022		651,160		651,160	(4,939)	U	12/15/2010
Y38203-12-4	HYSAN DEVELOPMENT CO		D	53,000.000	249,563	4.709	249,563	154,968		4,629		99,477		99,477	(646)	U	12/23/2009
Y3990B-11-2	IND & COMM BK OF CHINA - H		D	1,669,000.000	1,243,255	0.745	1,243,255	1,237,974		37,508		(122,413)		(122,413)	(2,912)	L	09/14/2009
G5150J-14-0	JOHNSON ELECTRIC HOLDINGS LTD		D	187,000.000	133,763	0.715	133,763	93,831	721	1,205		39,379		39,379	553	U	06/08/2010
G52440-10-7	KERRY PROPERTIES L HKD1		D	63,500.000	330,865	5.210	330,865	346,927		6,127		8,193		8,193	(796)	U	12/23/2009
G5485F-14-4	LI & FUNG LTD CMN STK		D	216,000.000	1,253,292	5.802	1,253,292	985,316		21,679		323,387		323,387	(2,830)	L	12/15/2010
G54856-12-8	LIFESTYLE INTL HLDGS		D	62,000.000	152,671	2.462	152,671	111,122		2,090		37,212		37,212	(56)	U	06/08/2010
Y5281M-11-1	LINK REIT		D	198,500.000	616,738	3.107	616,738	450,929	13,513	23,570		108,122		108,122	(1,529)	L	12/23/2009
Y59683-18-8	MELCO INTERNATIONAL DEVELOPMENT		D	218,000.000	124,526	0.571	124,526	87,178	421			36,834		36,834	515	U	06/08/2010
G4491W-10-0	MIDLAND HOLDINGS LTD		D	82,000.000	67,306	0.821	67,306	60,893		2,833		6,136		6,136	278	U	06/08/2010
G6260K-12-6	MONGOLIA ENERGY CO		D	280,000.000	83,574	0.298	83,574	95,628				(12,399)		(12,399)	345	U	06/08/2010
Y6146T-10-1	MTR CORP		D	120,000.000	436,908	3.641	436,908	423,041		8,018		23,245		23,245	(1,057)	U	12/23/2009
Y63084-12-6	NEW WORLD DEVEL CO HKD1		D	236,000.000	443,291	1.878	443,291	503,827		17,228		(41,357)		(41,357)	(1,040)	U	12/23/2009
G66897-11-0	NWS HOLDINGS		D	133,500.000	202,668	1.518	202,668	176,551		2,247		25,850		25,850	267	U	12/15/2010
G67749-15-3	ORIENT O/SEAS INTL USD0.10		D	21,000.000	203,710	9.700	203,710	105,532		10,869		105,950		105,950	(540)	L	12/23/2009
G68437-13-9	PACIFIC BASIN SHIPPING LTD		D	322,000.000	214,175	0.665	214,175	208,485		1,054		5,220		5,220	470	L	12/15/2010
Y6802P-12-0	PCCW		D	294,000.000	130,116	0.443	130,116	74,126		6,954		59,558		59,558	(341)	U	12/23/2009
Y6883Q-10-4	PETROCHINA CO 'H'CNY1		D	548,000.000	716,302	1.307	716,302	657,721		21,081		59,344		59,344	(1,739)	U	09/14/2009
Y69790-10-6	PING AN INSURANCE GROUP CO-H		D	69,500.000	777,011	11.180	777,011	567,501		4,143		169,489		169,489	(1,951)	L	09/14/2009
G7800X-10-7	SANDS CHINA LTD		D	249,600.000	548,474	2.197	548,474	428,850				118,262		118,262	1,361	U	12/15/2010
G8063F-10-6	SHANGRI-LA ASIA HKD1		D	124,000.000	336,609	2.715	336,609	261,566		2,017		83,246		83,246	(664)	U	12/15/2010
Y78567-10-7	SHUN TAK HOLDINGS LTD		D	178,000.000	111,296	0.625	111,296	91,934				18,902		18,902	460	U	06/08/2010
Y80267-12-6	SINO LAND CO HKD1		D	240,000.000	448,951	1.871	448,951	458,277		8,242		(21,693)		(21,693)	(682)	L	12/15/2010
G8167U-12-4	SINO-TECH INTERNATIONAL HOLD		D	1,580,000.000	48,790	0.031	48,790	95,327				(197)	46,542	(46,738)	202	U	06/08/2010
Y8076V-10-6	SJM HOLDINGS LTD		D	178,000.000	282,591	1.588	282,591	128,701		1,147		152,722		152,722	1,168	U	06/08/2010
Y82594-12-1	SUN HUNG KAI PROP HKD0.50		D	127,000.000	2,109,368	16.609	2,109,368	1,935,940		42,785		202,738		202,738	(4,976)	L	12/15/2010
Y83310-10-5	SWIRE PACIFIC A ORD		D	69,500.000	1,142,716	16.442	1,142,716	825,567		28,578		303,051		303,051	(2,884)	U	12/23/2009

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Y8563B-15-9	TECHTRONIC INDUSTRIES CO		D	123,500.000	161,112	1.305	161,112	108,607		597		51,839		51,839	666	U	06/08/2010
Y85830-10-0	TELEVISION BROADCASTS		D	27,000.000	145,893	5.403	145,893	122,645		3,990		19,760		19,760	34	U	06/08/2010
G87572-12-2	TENCENT HOLDINGS CMN STK		D	14,400.000	312,907	21.730	312,907	233,154		741		729		729	(749)	U	09/14/2009
G8813K-10-8	THE UNITED LABORATORIES LIMITED		D	44,000.000	90,346	2.053	90,346	56,015		679		33,957		33,957	373	U	06/08/2010
G8878S-10-3	TINGYI (CAYMAN ISLN) HLDG CO		D	204,000.000	522,283	2.560	522,283	391,673		6,989		18,426		18,426	(1,259)	L	09/14/2009
G90624-10-0	TRINITY LTD		D	134,000.000	141,192	1.054	141,192	82,112		864		58,496		58,496	583	U	06/08/2010
G9400S-10-8	VTECH HOLDINGS LTD		D	14,000.000	164,715	11.765	164,715	132,758		10,934		31,277		31,277	681	U	06/08/2010
G9431R-10-3	WANT WANT CHINA HOLDINGS LTD		D	608,000.000	532,687	0.876	532,687	364,703		14,568		99,276		99,276	(1,309)	L	08/20/2009
Y9551M-10-8	WHARF HOLDINGS		D	125,000.000	961,688	7.694	961,688	683,952		16,069		242,734		242,734	(2,421)	U	12/23/2009
Y9553V-10-6	WHEELOCK AND CO		D	90,000.000	364,154	4.046	364,154	303,115		948		65,949		65,949	(393)	L	12/15/2010
Y9588K-10-9	WING HANG BANK		D	20,500.000	283,521	13.830	283,521	239,140		1,438		62,908		62,908	(478)	U	12/15/2010
G98149-10-0	WYNN MACAU LTD		D	162,800.000	364,441	2.239	364,441	295,427		10,652		67,985		67,985	1,029	U	12/15/2010
G9828G-10-8	XINYI GLASS HOLDING CO LTD		D	212,000.000	174,557	0.823	174,557	80,514		2,183		93,321		93,321	721	U	06/08/2010
G98803-14-4	YUE YUEN INDL HLDG HKD0.25		D	85,500.000	307,447	3.596	307,447	286,522		6,421		34,753		34,753	(481)	L	12/15/2010
Y0004F-10-5	ZTE CORP-H		D	72,600.000	288,614	3.975	288,614	247,587		1,917		(56,037)		(56,037)	(505)	L	09/14/2009
G02072-11-7	ALLIED IRISH BANK PLC		D	55,040.000	22,065	0.401	22,065	59,950				(2,335)	37,885	(40,220)	2,335	U	06/08/2010
G49374-14-6	BANK OF IRELAND		D	308,930.000	154,811	0.501	154,811	245,314				(10,605)	90,504	(101,110)	10,607	U	12/15/2010
G1826G-10-7	C&C GROUP ORD EUR0.01		D	36,458.000	164,817	4.521	164,817	135,853		1,611		11,523		11,523	17,441	U	06/08/2010
G25508-10-5	CRH PLC ORD EUR0.32(DUBLIN LISTING)		D	61,015.000	1,263,791	20.713	1,263,791	1,001,473		50,039		311,905	632,423	(320,518)	(79,875)	U	12/23/2009
G2689P-10-1	DCC		D	3,773.000	118,989	31.537	118,989	86,190		1,321		20,208		20,208	12,591	U	06/08/2010
G39021-10-3	GLANBIA		D	16,927.000	83,263	4.919	83,263	63,873		699		10,579		10,579	8,811	U	06/08/2010
G40866-12-4	GREENCORE GROUP		D	50,119.000	85,057	1.697	85,057	76,394	2,928			(338)		(338)	9,001	U	06/08/2010
G4945K-10-8	IRISH LIFE & PERMANENT GROUP		D	26,755.000	38,613	1.443	38,613	56,007				(21,480)		(21,480)	4,086	U	06/08/2010
G52416-10-7	KERRY A		D	15,116.000	504,385	33.368	504,385	478,534		5,059		98,737		98,737	(40,591)	U	12/23/2009
G52654-10-3	KINGSPAN GROUP		D	7,134.000	71,404	10.009	71,404	56,519		385		7,329		7,329	7,556	U	06/08/2010
G68673-10-5	PADDY POWER PLC		D	2,289.000	93,906	41.025	93,906	68,560		772		15,409		15,409	9,937	U	06/08/2010
G8248F-10-4	SMURFIT KAPPA GRP COMMON STOCK		D	9,652.000	94,156	9.755	94,156	74,170				10,022		10,022	9,964	U	06/08/2010
M60758-08-9	BANK HAPOALIM B.M.		D	95,889.000	499,104	5.205	499,104	356,609				99,101		99,101	43,394	U	06/08/2010
M16043-10-7	BANK LEUMI LE'ISRAEL LTD.		D	116,528.000	596,678	5.120	596,678	446,859		8,597		97,941		97,941	51,878	U	06/08/2010
M20120-10-0	BEZEQ-ISRAELI TELECOMMUNICATIONS CORP.		D	151,310.000	461,371	3.049	461,371	322,915		16,040		98,343		98,343	40,114	U	06/08/2010
M2447P-10-7	CLAL INSURANCE ENTERPRISES LTD.		D	4,142.000	119,877	28.942	119,877	82,162		3,312		27,293		27,293	10,423	U	06/08/2010
M2775P-10-9	DELEK ENERGY SYSTEMS LTD		D	274.000	109,106	398.196	109,106	76,429				23,191		23,191	9,486	U	06/08/2010
M27635-10-7	DELEK GROUP LTD		D	513.000	132,135	257.574	132,135	115,972		8,451		4,675		4,675	11,488	U	06/08/2010
M3760D-10-1	ELBIT SYSTEMS LTD.		D	2,819.000	150,384	53.346	150,384	139,540		1,661		(2,231)		(2,231)	13,075	U	06/08/2010
M4792X-10-7	GAZIT GLOBE LTD		D	12,661.000	161,987	12.794	161,987	108,298	1,329	1,997		39,605		39,605	14,084	U	06/08/2010
M52635-10-5	HAREL INSURANCE INVESTMENTS LTD		D	1,922.000	122,248	63.604	122,248	84,686		1,284		26,932		26,932	10,629	U	06/08/2010
M5920A-10-9	ISRAEL CHEMICALS ILS1		D	38,840.000	665,813	17.142	665,813	427,552	5,274	23,600		180,372		180,372	57,889	U	06/08/2010
465074-20-1	ISRAEL DISCOUNT BANK LTD		D	76,606.000	174,757	2.281	174,757	129,256				30,307		30,307	15,194	U	06/08/2010
M67888-10-3	MAKHTESHIM-AGAN INDUSTRIES LTD		D	34,138.000	174,995	5.126	174,995	116,726				43,054		43,054	15,215	U	06/08/2010
M51363-11-3	MELLANOX TECHNOLOGIES LTD		D	2,920.000	75,623	25.898	75,623	66,903				2,145		2,145	6,575	L	06/08/2010
M9540S-11-0	MIZRAHI TEFAHOT BANK LTD		D	18,289.000	201,006	10.991	201,006	137,972		3,472		45,558		45,558	17,476	U	06/08/2010
M7521B-10-6	OIL REFINERIES LTD		D	161,938.000	119,475	0.738	119,475	71,386				37,701		37,701	10,388	U	06/08/2010
M66606-24-1	OSEM INVESTMENTS LTD.		D	3,990.000	69,264	17.359	69,264	52,471				10,771		10,771	6,022	U	06/08/2010
M78465-10-7	PARTNER COMMUNICATIONS		D	7,720.000	156,641	20.290	156,641	131,012		10,014		12,010		12,010	13,619	U	06/08/2010
M7846U-10-2	PAZ OIL CO LTD		D	434.000	80,477	185.430	80,477	58,176				15,304		15,304	6,997	U	06/08/2010
M8553H-11-0	STRAUSS-ELITE LTD		D	5,297.000	85,892	16.215	85,892	71,398				7,027		7,027	7,468	U	06/08/2010
M68605-43-1	SUPER-SOL LTD.		D	12,331.000	76,415	6.197	76,415	69,026		5,764		745		745	6,644	U	06/08/2010
M8785N-10-9	THE ISRAEL CORPORATION LTD.		D	261.000	316,642	1,213.189	316,642	171,924				117,188		117,188	27,530	U	06/08/2010
M87915-10-0	TOWER SEMICONDUCTOR LTD		D	53,865.000	75,747	1.406	75,747	72,924				(3,764)		(3,764)	6,586	U	06/08/2010
T0140L-10-3	A2A		D	132,486.000	182,176	1.375	182,176	258,869		9,716		(86,330)		(86,330)	(9,972)	U	12/23/2009
T0040K-10-6	ACEA		D	7,695.000	88,433	11.492	88,433	87,047				12,910		12,910	(7,004)	U	11/16/2009
T0421V-11-9	ANSALDO STS SPA		D	8,214.000	117,667	14.325	117,667	102,562				3,522		3,522	11,584	U	07/05/2010
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.		D	114,850.000	2,180,881	18.989	2,180,881	2,312,126		37,490		4,482	722,218	(717,736)	(113,617)	U	12/15/2010
T0538F-10-6	ASTALDI SPA		D	16,098.000	105,892	6.578	105,892	77,081				17,606		17,606	11,206	U	06/08/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
T8347V-10-5	AUTOGRILL		D	12,455.000	175,924	14.125	175,924	148,255				28,170		28,170	(1,014)	U	06/08/2010
T06552-10-2	AUTOSTRADA TORINO-MILANO SPA		D	10,787.000	144,868	13.430	144,868	125,524		1,698		4,014		4,014	15,330	U	06/08/2010
T0783G-10-6	AZIMUT HOLDING SPA		D	16,599.000	150,390	9.060	150,390	134,385				91		91	15,914	U	06/08/2010
T0881N-12-8	BANCA CARIGE ORD		D	84,901.000	177,896	2.095	177,896	251,212		7,290		(37,473)		(37,473)	(11,537)	U	12/23/2009
T1188A-11-6	BANCA MONTE PASCHI ORD		D	250,697.000	285,093	1.137	285,093	286,639				59,490	200,757	(141,268)	(15,368)	U	12/23/2009
T1325T-11-9	BANCA POPOL EMILIA ROMAGNA		D	22,525.000	281,438	12.494	281,438	293,511				(12,770)		(12,770)	698	U	12/15/2010
T1872V-10-3	BANCO POPOLARE SPA CMN STK		D	62,530.000	283,267	4.530	283,267	374,222		5,256		102,803	278,411	(175,608)	(13,915)	U	12/23/2009
T15120-10-7	BCA POP DI MILANO COMMON STOCK		D	36,500.000	127,791	3.501	127,791	151,868		3,835		14,350	142,794	(128,444)	(4,385)	U	12/23/2009
T19807-13-9	BENI STABILI		D	14,520.000	12,282	0.846	12,282	13,282				(46)		(46)	(954)	U	06/08/2010
T23079-11-3	BULGARI SPA		D	15,736.000	170,013	10.804	170,013	114,460				37,561		37,561	17,991	U	06/08/2010
T2320M-10-9	BUZZI UNICEM SPA EUR0.6			12,121.000	138,326	11.412	138,326	116,567				7,121		7,121	14,638	U	06/08/2010
T28980-12-5	CIR SPA		D	77,941.000	143,107	1.836	143,107	145,084				(2,332)		(2,332)	355	U	12/15/2010
T73148-11-5	DANIELI & CO SPA		D	3,689.000	118,065	32.005	118,065	67,868		1,413		37,703		37,703	12,494	U	06/08/2010
T24091-11-7	DAVIDE CAMPARI-MILANO SPA		D	71,213.000	463,441	6.508	463,441	386,459				46,779		46,779	30,203	U	12/15/2010
T3475Y-10-4	DIASORIN SPA		D	2,829.000	121,767	43.043	121,767	105,881		593		3,001		3,001	12,885	U	06/08/2010
T3679C-10-6	ENEL GREEN POWER SPA		D	149,819.000	316,523	2.113	316,523	318,051				(2,313)		(2,313)	785	U	12/15/2010
T3679P-11-5	ENEL SPA CMN STK PAR EUR1		D	636,544.000	3,181,320	4.998	3,181,320	4,023,793		159,732		(240,848)		(240,848)	(205,448)	L	12/15/2010
T3643A-14-5	ENI SPA		D	237,326.000	5,182,082	21.835	5,182,082	5,315,040		246,750		(467,506)		(467,506)	(370,581)	L	12/15/2010
T3833E-11-3	EXOR ORD		D	9,124.000	300,910	32.980	300,910	190,393		2,588		150,890		150,890	(27,752)	U	12/23/2009
T4210N-12-2	FIAT		D	65,934.000	1,359,510	20.619	1,359,510	1,066,959		12,684		509,272		509,272	(118,754)	U	12/23/2009
T4502J-15-1	FINMECCANICA		D	36,430.000	414,038	11.365	414,038	486,492		15,692		1,486	147,749	(146,263)	(24,583)	U	12/23/2009
T82253-16-1	FONDIARIA-SAI EUR1		D	9,276.000	77,658	8.372	77,658	93,703		3,898		39,453	98,032	(58,579)	(11,622)	U	12/23/2009
T5250M-10-6	HERA SPA		D	96,270.000	199,273	2.070	199,273	184,952				13,827		13,827	494	U	12/15/2010
T5331M-10-9	IMMOBILIARE GRANDE DISTRIBUTION		D	46,008.000	89,578	1.947	89,578	61,443				18,656		18,656	9,479	U	06/08/2010
T55067-10-1	INTESA SANPAOLO EUR0.52		D	704,493.000	1,911,085	2.713	1,911,085	2,274,478		56,009		(159,267)	966,539	(1,125,806)	(85,267)	L	12/15/2010
T17074-11-2	INTESA SANPAOLO RNC		D	106,754.000	254,356	2.383	254,356	274,911		10,506		16,079	105,945	(89,867)	(14,709)	U	11/16/2009
T5976T-10-4	ITALCEMENTI EUR1		D	20,496.000	173,235	8.452	173,235	175,601				(2,796)		(2,796)	430	U	12/15/2010
T6326Y-10-8	LOTTOMATICA		D	6,178.000	76,572	12.394	76,572	112,968		2,720		(32,198)		(32,198)	1,218	U	06/08/2010
T6444Z-11-0	LUXOTTICA GROUP EUR0.06		D	12,970.000	395,168	30.468	395,168	336,569		4,769		91,634		91,634	(32,350)	U	12/23/2009
T6388T-10-4	MAIRE TECNIMONT SPA		D	18,703.000	82,289	4.400	82,289	60,430				13,152		13,152	8,708	U	06/08/2010
T6688Q-10-7	MEDIASET		D	65,278.000	394,941	6.050	394,941	483,705		15,088		(117,886)		(117,886)	(24,280)	U	12/23/2009
T10584-11-7	MEDIOBANCA		D	43,598.000	388,014	8.900	388,014	328,414		8,413		137,175	245,128	(107,953)	(24,157)	U	12/23/2009
T66932-11-1	MEDIOLANUM		D	19,377.000	80,076	4.133	80,076	76,476		3,193		24,199	60,893	(36,694)	(4,431)	U	12/23/2009
T7S73M-10-7	PARMALAT		D	258,033.000	706,863	2.739	706,863	746,608		13,568		35,028		35,028	(38,618)	U	12/15/2010
T76434-19-9	PIRELLI & CO ORD		D	27,252.000	220,323	8.085	220,323	178,043		4,567		69,727		69,727	(18,307)	U	12/23/2009
T7630K-10-7	PRELIOS SPA EUR		D	27,252.000	16,242	0.596	16,242	11,617				6,507		6,507	(1,882)	U	12/23/2009
T7630L-10-5	PRYSMIAN		D	15,094.000	257,171	17.038	257,171	213,881				16,076		16,076	27,214	U	06/08/2010
T82000-11-7	SAIPEM EUR1		D	25,185.000	1,239,848	49.230	1,239,848	878,193		13,472		448,902		448,902	(100,503)	U	12/15/2010
T8578L-10-7	SNAM RETE GAS		D	126,350.000	628,095	4.971	628,095	632,585		32,043		46,610		46,610	(47,612)	U	12/23/2009
T8782F-10-2	SORIN SPA		D	57,148.000	131,352	2.298	131,352	97,651				19,801		19,801	13,900	U	06/08/2010
T41329-10-2	TELECOM ITALIA EUR0.55		D	569,636.000	618,101	1.085	618,101	603,017		37,580		33,698		33,698	(47,324)	U	12/23/2009
T92778-10-8	TELECOM ITALIA EUR0.55		D	882,644.000	1,140,561	1.292	1,140,561	1,494,111		40,167		(141,717)		(141,717)	(64,501)	L	12/15/2010
L90272-10-2	TENARIS SA COMMON STOCK		D	44,083.000	1,080,971	24.521	1,080,971	935,348		18,735		216,816		216,816	(80,149)	L	12/15/2010
T9471R-10-0	TERNA		D	119,075.000	502,823	4.223	502,823	495,944		20,296		21,728		21,728	(29,460)	U	12/15/2010
T9471T-10-6	TREVI FINANZIARIA SPA		D	6,550.000	94,355	14.405	94,355	93,149		864		(8,778)		(8,778)	9,985	U	06/08/2010
T1681V-10-4	UBI BANCA		D	55,234.000	483,453	8.753	483,453	535,368		17,409		8,934	296,928	(287,994)	(24,199)	U	12/23/2009
T95132-10-5	UNICREDIT SPA EUR0.50		D	1,285,290.000	2,658,764	2.069	2,658,764	3,281,823		40,510		79,792	1,605,576	(1,525,784)	(135,312)	L	12/23/2009
T9647L-10-2	UNIPOL GRUPPO FINAN ORD		D	395,140.000	243,687	0.617	243,687	248,550				(5,467)		(5,467)	604	U	12/15/2010
T9846S-10-6	YOOX SPA		D	10,940.000	140,637	12.855	140,637	71,073				54,682		54,682	14,882	U	06/08/2010
J00056-10-1	ABC-MART		D	2,800.000	100,012	35.719	100,012	87,071		983		2,023		2,023	10,919	U	06/08/2010
J0005L-10-8	ACCESS CO LTD		D	52.000	69,235	1,331.445	69,235	74,298				(12,520)		(12,520)	7,457	U	06/08/2010
J00105-10-6	ACOM CO		D	7,540.000	93,333	12.378	93,333	126,907		277		(10,187)	33,574	(43,762)	10,187	U	06/08/2010
J00110-10-9	ADEKA CORP		D	9,700.000	107,287	11.060	107,287	89,544		1,199		6,187		6,187	11,555	U	06/08/2010
J00184-10-1	ADVANCE RESIDENCE INVESTMENT CORP		D	47.000	105,242	2,239.192	105,242	59,494				34,413		34,413	11,335	U	06/08/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J00210-10-4	ADVANTEST		D	13,000.000	294,137	22.626	294,137	363,687		1,374		(97,959)		(97,959)	28,409	U	01/22/2010
J00288-10-0	AEON CO LTD NPV		D	58,500.000	732,061	12.514	732,061	620,942		11,575		139,279		139,279	107,989	U	01/21/2010
J0021H-10-7	AEON CREDIT SERV JPY50		D	23,700.000	335,110	14.140	335,110	258,582		9,953		39,747		39,747	36,781	U	01/21/2010
J10005-10-6	AEON MALL CO		D	7,300.000	196,009	26.851	196,009	149,129		1,566		25,366		25,366	21,514	U	01/21/2010
J07686-10-8	AICHI BANK LTD/THE		D	2,800.000	174,159	62.200	174,159	175,698		556		(12,440)		(12,440)	10,901	U	12/16/2010
J00662-11-4	AIR WATER INC		D	11,000.000	140,498	12.773	140,498	131,596		2,633		(6,520)		(6,520)	15,421	U	01/21/2010
J00714-10-5	AISIN SEIKI CO JPY50		D	19,000.000	672,336	35.386	672,336	580,237		9,206		18,304		18,304	73,795	U	01/21/2010
J00882-12-6	AJINOMOTO		D	69,000.000	718,980	10.420	718,980	701,384		11,926		(61,318)		(61,318)	78,914	U	01/21/2010
J01050-10-3	AKEBONO BRAKE INDUSTRY CO LTD		D	18,900.000	121,748	6.442	121,748	87,146		1,063		21,489		21,489	13,113	U	06/08/2010
J0109X-10-7	ALFRESA HOLDINGS		D	3,800.000	168,728	44.402	168,728	169,017		3,134		(18,718)		(18,718)	18,428	U	06/08/2010
J51914-10-9	ALL NIPPON AIRWAYS CO		D	81,000.000	302,291	3.732	302,291	258,697				18,686		18,686	24,908	U	12/15/2010
J01134-10-5	ALPINE ELECTRONICS INC		D	6,600.000	93,891	14.226	93,891	80,517		733		3,261		3,261	10,112	U	06/08/2010
J01176-11-4	ALPS ELECTRIC CO JPY50		D	15,100.000	175,196	11.602	175,196	145,714		1,678		10,613		10,613	18,869	U	06/08/2010
J01218-10-6	AMADA CO		D	51,000.000	415,211	8.141	415,211	376,130		1,494		8,892		8,892	30,189	U	12/15/2010
J01554-10-4	ANRITSU CORP		D	20,000.000	165,291	8.265	165,291	82,938		450		64,551		64,551	17,803	U	06/08/2010
J01680-10-7	AOMORI BANK LTD/THE		D	47,000.000	129,671	2.759	129,671	108,897		1,562		6,709		6,709	14,065	U	06/09/2010
J01722-10-7	AOYAMA TRADING CO LTD		D	6,600.000	119,172	18.056	119,172	118,321		1,461		(11,984)		(11,984)	12,835	U	06/08/2010
J0172K-10-7	AOZORA BANK		D	71,000.000	146,915	2.069	146,915	90,312		518		40,478		40,478	16,125	U	01/21/2010
J01964-10-5	ARIAKE JAPAN CO LTD		D	3,200.000	54,194	16.936	54,194	49,867		709		(1,510)		(1,510)	5,837	U	06/08/2010
J0197M-10-4	ARNEST ONE CORP		D	8,000.000	102,771	12.846	102,771	76,626		450		15,076		15,076	11,069	U	06/08/2010
J02268-10-0	ASAHI DIAMOND INDUSTRIAL CO LTD		D	6,000.000	114,029	19.005	114,029	87,588		1,000		14,160		14,160	12,281	U	06/08/2010
J02394-12-0	ASAHI GLASS CO LTD COMMON STOCK		D	97,000.000	1,133,797	11.689	1,133,797	1,030,521		11,836		(14,022)		(14,022)	117,298	U	12/15/2010
J02773-10-9	ASAHI HOLDINGS INC		D	5,500.000	116,449	21.173	116,449	102,123		1,528		1,784		1,784	12,542	U	06/08/2010
J0242P-11-0	ASAHI KASEI CORP		D	100,000.000	652,790	6.528	652,790	532,921		10,601		48,219		48,219	71,649	U	01/21/2010
J03014-10-7	ASATSU-DK INC		D	3,800.000	103,717	27.294	103,717	88,253		422		4,294		4,294	11,171	U	06/08/2010
J03234-15-0	ASICS CORP		D	14,500.000	186,452	12.859	186,452	141,019		766		26,423		26,423	19,009	U	06/08/2010
J03325-10-7	ASKUL CORP		D	3,100.000	64,566	20.828	64,566	57,424	558			187		187	6,954	U	06/08/2010
J96216-12-2	ASTELLAS PHARMA INC		D	38,800.000	1,479,074	38.120	1,479,074	1,480,472		51,927		(172,725)		(172,725)	166,777	U	01/21/2010
J03507-10-0	AUTOBACS SEVEN CO LTD		D	3,000.000	117,872	39.291	117,872	107,028		2,160		(1,851)		(1,851)	12,695	U	06/08/2010
J03612-10-8	AWA BANK LTD/THE		D	22,000.000	132,504	6.023	132,504	131,935		371		(8,776)		(8,776)	9,344	U	12/15/2010
J03990-10-8	BANK KYOTO		D	27,000.000	256,066	9.484	256,066	239,222		2,916		(11,262)		(11,262)	28,106	U	01/21/2010
J25510-10-8	BANK OF IWATE LTD/THE		D	1,300.000	62,366	47.974	62,366	67,191		432		(11,542)		(11,542)	6,717	U	06/08/2010
J04032-10-8	BANK OF OKINAWA LTD/THE		D	2,100.000	81,476	38.798	81,476	71,209		756		1,491		1,491	8,775	U	06/08/2010
J04158-10-1	BANK OF THE RYUKYUS LTD		D	7,000.000	82,769	11.824	82,769	77,270		622		(3,416)		(3,416)	8,915	U	06/08/2010
J04242-10-3	BANK OF YOKOHAMA		D	94,000.000	487,425	5.185	487,425	461,882		10,034		(21,534)		(21,534)	47,077	U	01/22/2010
J0429N-10-2	BENESSE HOLDINGS		D	5,900.000	271,782	46.065	271,782	251,170		5,353		(9,104)		(9,104)	29,717	U	06/08/2010
J04578-12-6	BRIDGESTONE		D	60,100.000	1,161,435	19.325	1,161,435	1,041,196		5,752		4,429		4,429	115,811	U	12/15/2010
114813-10-8	BROTHER INDUSTRIES		D	25,200.000	373,701	14.829	373,701	314,156		4,342		26,008		26,008	33,537	U	12/15/2010
J05124-14-4	CANON		D	103,300.000	5,356,485	51.854	5,356,485	4,011,123		114,165		367,859		367,859	624,391	U	12/15/2010
J05082-10-2	CANON ELECTRONICS INC		D	2,500.000	70,729	28.292	70,729	60,772		681		2,340		2,340	7,618	U	06/08/2010
J05166-11-1	CANON MARKETING JAPAN		D	7,200.000	102,515	14.238	102,515	108,163		784		(16,900)		(16,900)	11,252	U	01/21/2010
J05187-10-9	CAPCOM CO LTD		D	3,600.000	57,909	16.086	57,909	58,784		602		(7,113)		(7,113)	6,237	U	06/08/2010
J05250-13-9	CASIO COMPUTER CO		D	17,600.000	141,988	8.068	141,988	125,437		1,594		2,165		2,165	14,387	U	06/08/2010
J05523-10-5	CENTRAL JAPAN RAILWAY CO		D	135.000	1,130,681	8,375.416	1,130,681	915,031		12,998		63,040		63,040	131,270	U	01/21/2010
J05670-10-4	CHIBA BANK		D	65,000.000	422,712	6.503	422,712	404,132		7,721		(27,816)		(27,816)	46,396	U	01/21/2010
J06237-10-1	CHIYODA CORP		D	13,000.000	129,375	9.952	129,375	123,592		474		(8,416)		(8,416)	14,200	U	01/21/2010
J06510-10-1	CHUBU ELECTRIC POWER CO		D	58,600.000	1,440,641	24.584	1,440,641	1,490,077		31,948		(196,371)		(196,371)	144,541	U	12/15/2010
J06930-10-1	CHUGAI PHARMACEUTICAL CO		D	20,900.000	383,557	18.352	383,557	381,044		2,978		(32,573)		(32,573)	35,086	L	12/15/2010
J07014-10-3	CHUGOKU BANK		D	16,500.000	199,772	12.107	199,772	205,934		874		(17,799)		(17,799)	11,637	U	12/15/2010
J07098-10-6	CHUGOKU ELECTRIC POWER		D	21,500.000	436,938	20.323	436,938	433,822		11,206		(44,775)		(44,775)	47,891	U	06/08/2010
J07182-11-6	CHUGOKU MARINE PAINTS LTD		D	9,000.000	76,376	8.486	76,376	61,195		597		6,956		6,956	8,226	U	06/08/2010
J0752J-10-8	CHUO MITSUI TRUST HLDGS		D	88,000.000	365,267	4.151	365,267	330,981		11,362		(5,806)		(5,806)	40,091	U	01/21/2010
J07928-12-0	CIRCLE K SUNKUS CO NPV		D	6,400.000	102,712	16.049	102,712	80,848		1,426		10,801		10,801	11,063	U	06/08/2010
J07938-11-1	CITIZEN HOLDINGS		D	36,100.000	248,996	6.897	248,996	232,279		1,345		(2,263)		(2,263)	18,980	U	12/15/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J08022-11-3	CKD CORP		D	10,000.000	85,602	8.560	85,602	76,810		664		(427)		(427)	9,220	U	06/08/2010
J0814J-10-4	COCA-COLA CENTRAL JAPAN CO LTD		D	32,100.000	429,371	13.376	429,371	386,004		6,382		(3,248)		(3,248)	46,614	U	06/10/2010
J0814U-10-9	COCA-COLA WEST CO		D	44,500.000	806,251	18.118	806,251	792,452		9,806		(74,694)		(74,694)	88,493	U	01/21/2010
J5890P-10-6	COMSYS HOLDINGS CORP		D	18,600.000	198,394	10.666	198,394	191,815				(35)		(35)	6,614	U	12/15/2010
J08316-10-1	COSMO OIL CO		D	68,000.000	222,786	3.276	222,786	183,210		166		15,568		15,568	24,008	U	06/08/2010
J7007M-10-9	CREDIT SAISON CO		D	25,500.000	419,294	16.443	419,294	347,567		7,959		25,706		25,706	46,021	U	01/21/2010
J1046G-10-8	CYBERAGENT INC		D	56.000	122,084	2,180.071	122,084	87,533		1,368		21,402		21,402	13,149	U	06/08/2010
J10584-10-0	DAI NIPPON PRINTING CO		D	51,000.000	694,741	13.622	694,741	693,729		14,513		(65,873)		(65,873)	66,885	U	12/15/2010
J08484-14-9	DAICEL CHEMICAL IND		D	22,500.000	164,337	7.304	164,337	147,395		1,855		338		338	16,603	U	06/08/2010
J08778-11-0	DAIDO STEEL CO		D	35,000.000	205,629	5.875	205,629	136,630		1,918		46,430		46,430	22,570	U	01/21/2010
J08946-19-6	DAIEI INC/THE		D	13,550.000	53,573	3.954	53,573	56,684				(8,882)		(8,882)	5,770	U	06/08/2010
J09072-11-7	DAIHATSU MOTOR CO		D	24,000.000	368,321	15.347	368,321	286,946		2,402		53,850		53,850	27,525	U	12/15/2010
J09114-10-9	DAIHEN CORP		D	18,000.000	87,794	4.877	87,794	73,034		708		5,305		5,305	9,456	U	06/08/2010
J11257-10-2	DAIICHI SANKYO CO NPV		D	60,800.000	1,330,725	21.887	1,330,725	1,306,945		36,915		(131,406)		(131,406)	142,092	U	12/15/2010
J10038-11-5	DAIKIN INDUSTRIES JPY50		D	21,600.000	766,203	35.472	766,203	840,832		8,006		(158,726)		(158,726)	84,097	U	01/21/2010
J10626-10-9	DAINIPPON SCREEN MANUFACTURING CO LTD		D	19,000.000	135,029	7.107	135,029	89,610				30,876		30,876	14,543	U	06/08/2010
J10542-11-6	DAINIPPON SUMITOMO PHARM		D	13,900.000	126,348	9.090	126,348	151,353		2,684		(38,873)		(38,873)	13,868	U	01/21/2010
J79518-11-4	DAIO PAPER CORP		D	14,000.000	100,702	7.193	100,702	102,999		619		(13,143)		(13,143)	10,846	U	06/08/2010
J10773-10-9	DAISEKI CO LTD		D	5,300.000	110,648	20.877	110,648	107,958		568		(9,227)		(9,227)	11,917	U	06/08/2010
J10794-10-5	DAISHI BANK LTD/THE		D	17,000.000	52,556	3.092	52,556	51,543		659		(4,648)		(4,648)	5,660	U	06/08/2010
J11151-10-7	DAITO TRUST CONST JPY50		D	6,400.000	438,281	68.481	438,281	320,503		12,919		69,771		69,771	48,007	U	06/08/2010
J11508-12-4	DAIWA HOUSE INDS JPY50		D	40,000.000	491,686	12.292	491,686	450,461		7,153		(12,742)		(12,742)	53,967	U	01/21/2010
J1250G-10-9	DAIWA OFFICE INVESTMENT CORPORATION		D	30.000	106,676	3,555.857	106,676	67,841				27,345		27,345	11,489	U	06/08/2010
J11718-11-1	DAIWA SECURITIES		D	157,000.000	808,302	5.148	808,302	855,624		17,956		(136,040)		(136,040)	88,718	U	01/21/2010
J11256-10-4	DAIWABO HOLDINGS CO LTD		D	33,000.000	86,575	2.623	86,575	68,758				8,493		8,493	9,324	U	06/08/2010
J12549-10-1	DCM JAPAN HOLDINGS CO LTD		D	13,700.000	86,395	6.306	86,395	77,242		1,175		(152)		(152)	9,305	U	06/08/2010
J1257N-10-7	DENA CO		D	7,800.000	279,759	35.866	279,759	168,624		861		80,495		80,495	30,640	U	06/08/2010
J12936-13-4	DENKI KAGAKU KOGYO K.K		D	41,000.000	194,925	4.754	194,925	179,384		4,426		(5,853)		(5,853)	21,395	U	01/21/2010
J12075-10-7	DENSO CORP		D	42,000.000	1,449,489	34.512	1,449,489	1,253,980		16,344		(18,925)		(18,925)	169,845	U	01/21/2010
J1207N-10-8	DENTSU		D	16,600.000	515,440	31.051	515,440	434,161		4,135		33,010		33,010	48,269	U	12/15/2010
J10500-11-4	DIC CORP		D	66,000.000	147,950	2.242	147,950	104,692		1,458		27,323		27,323	15,935	U	06/08/2010
J12327-10-2	DISCO CORP		D	2,100.000	127,516	60.722	127,516	144,034		582		(30,252)		(30,252)	13,734	U	06/08/2010
J1235L-10-8	DON QUIJOTE CO LTD COMMON STOCK		D	4,000.000	121,838	30.459	121,838	103,479		667		5,236		5,236	13,122	U	06/08/2010
J12432-12-6	DOWA HOLDINGS CO		D	23,000.000	150,992	6.565	150,992	133,031		1,771		1,469		1,469	16,492	U	06/08/2010
J12548-10-3	EACCESS LTD		D	166.000	100,389	604.754	100,389	121,886		3,668		(32,309)		(32,309)	10,812	U	06/08/2010
J1257M-10-9	EAST JAPAN RAILWAY COMPANY		D	31,400.000	2,042,025	65.033	2,042,025	2,040,725		34,432		(217,224)		(217,224)	233,856	U	12/15/2010
J12600-12-8	EBARA CORP		D	60,000.000	294,864	4.914	294,864	261,493				11,481		11,481	21,890	U	12/15/2010
J1266Z-10-9	EDION CORP NPV		D	14,000.000	125,705	8.979	125,705	119,314		1,550		(7,148)		(7,148)	13,539	U	06/08/2010
J12852-11-7	EISAI CO JPY50		D	21,700.000	785,787	36.211	785,787	818,550		34,819		(119,010)		(119,010)	86,247	U	01/21/2010
J12915-10-4	ELECTRIC POWER DEV		D	11,000.000	345,079	31.371	345,079	325,795		8,262		(18,591)		(18,591)	37,876	L	01/21/2010
J1354L-10-3	ELPIDA MEMORY INC CMN STK		D	15,500.000	180,410	11.639	180,410	178,246				(17,638)	122,421	(140,059)	19,802	U	01/21/2010
J2159X-10-2	EPS CO LTD		D	27.000	66,078	2,447.346	66,078	63,650		575		(4,689)		(4,689)	7,117	U	06/08/2010
J1326T-10-1	EXEDY CORP		D	2,400.000	77,921	32.467	77,921	57,676		531		11,852		11,852	8,392	U	06/08/2010
J13314-10-9	EZAKI GLICO CO LTD		D	15,000.000	176,438	11.763	176,438	173,238				(2,709)		(2,709)	5,909	U	12/16/2010
J13398-10-2	FAMILYMART		D	5,200.000	195,985	37.689	195,985	167,505		3,702		7,031		7,031	21,449	U	06/08/2010
J1341M-10-7	FANCL CORP		D	3,800.000	57,054	15.014	57,054	50,487		727		422		422	6,145	U	06/08/2010
J13440-10-2	FANUC LTD JPY50		D	17,600.000	2,703,190	153.590	2,703,190	1,661,779		22,661		687,140		687,140	285,179	U	12/15/2010
J1346E-10-0	FAST RETAILING CO		D	5,300.000	844,057	159.256	844,057	928,148		9,654		(162,792)		(162,792)	91,697	U	12/15/2010
J1346G-10-5	FCC CO LTD.		D	7,200.000	167,784	23.303	167,784	174,417				(12,226)		(12,226)	5,593	U	12/15/2010
J13650-10-6	FOSTER ELECTRIC CO LTD		D	2,600.000	77,049	29.634	77,049	69,739		807		(989)		(989)	8,298	U	06/08/2010
J13671-10-2	FP CORP		D	1,500.000	83,138	55.426	83,138	73,924		963		260		260	8,954	U	06/08/2010
J1516D-10-6	FRONTIER REAL ESTATE INVESTMENT CORP		D	14.000	133,637	9,545.511	133,637	96,909		2,893		22,335		22,335	14,393	U	06/08/2010
J14112-10-6	FUJI ELECTRICS HLDGS		D	62,000.000	193,201	3.116	193,201	118,295		2,321		53,700		53,700	21,206	U	01/21/2010
J14208-10-2	FUJI FILM HLDGS CO NPV		D	39,700.000	1,435,635	36.162	1,435,635	1,266,050		11,226		9,415		9,415	153,798	L	12/15/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J14406-13-6	FUJI HEAVY INDUSTRIES		D	48,000.000	372,460	7.760	372,460	241,591		2,428		89,988		89,988	40,881	U	01/21/2010
J14910-10-3	FUJI MACHINE MANUFACTURING CO LTD		D	4,900.000	97,167	19.830	97,167	83,505		950		3,031		3,031	10,632	U	06/09/2010
J15477-10-2	FUJI MEDIA HOLDINGS		D	147.000	232,477	1,581.476	232,477	227,082		691		(7,190)		(7,190)	12,585	U	12/15/2010
J14994-10-7	FUJI OIL CO LTD		D	7,600.000	111,112	14.620	111,112	104,532		1,010		(5,387)		(5,387)	11,967	U	06/08/2010
J15183-10-6	FUJI SEAL INTERNATIONAL INC		D	2,600.000	60,076	23.106	60,076	54,825		431		(1,219)		(1,219)	6,470	U	06/08/2010
J14784-12-8	FUJIKURA LTD		D	31,000.000	156,546	5.050	156,546	143,495		859		(3,809)		(3,809)	16,861	U	06/08/2010
J15624-10-9	FUJITSU GENERAL LTD		D	12,000.000	72,275	6.023	72,275	55,776				8,715		8,715	7,784	U	06/08/2010
J15708-15-9	FUJITSU LTD		D	230,000.000	1,600,568	6.959	1,600,568	1,572,981		24,559		(52,384)		(52,384)	180,491	U	12/24/2009
J15792-10-4	FUJIYA CO LTD		D	43,000.000	84,740	1.971	84,740	82,872				(7,259)		(7,259)	9,127	U	06/08/2010
J15960-10-7	FUKUI BANK LTD/THE		D	19,000.000	58,739	3.092	58,739	57,172		526		(4,759)		(4,759)	6,326	U	06/08/2010
J17129-10-7	FUKUOKA FINANCIAL GROUP		D	69,000.000	300,000	4.348	300,000	266,329		5,961		744		744	32,928	U	01/21/2010
J16212-13-6	FUKUYAMA TRANSPORTING CO LTD		D	19,000.000	101,096	5.321	101,096	92,204		952		(1,997)		(1,997)	10,888	U	06/08/2010
J16307-10-0	FUNAI ELECTRIC CO JPY50		D	1,900.000	66,227	34.857	66,227	70,456				(11,361)		(11,361)	7,133	U	06/08/2010
J16464-11-7	FURUKAWA ELECTRIC CO LTD JPY50		D	60,000.000	269,738	4.496	269,738	296,725		3,264		(56,594)		(56,594)	29,606	U	01/21/2010
J17304-13-0	GLORY LTD		D	8,400.000	206,922	24.634	206,922	198,542		842		(6,578)		(6,578)	14,959	U	12/15/2010
J18807-10-7	GREE INC		D	12,800.000	162,857	12.723	162,857	161,177				(3,749)		(3,749)	5,429	U	12/15/2010
J1770L-10-9	GS YUASA CORP		D	36,000.000	249,193	6.922	249,193	251,460		2,272		(29,618)		(29,618)	27,351	U	01/21/2010
J17766-10-6	GUNMA BANK		D	51,000.000	280,158	5.493	280,158	281,545		2,573		(24,161)		(24,161)	22,773	U	12/15/2010
J17850-12-4	GUNZE LTD		D	33,000.000	139,414	4.225	139,414	105,241				19,157		19,157	15,015	U	06/08/2010
J2358J-10-2	H2O RETAILING CORP		D	11,000.000	80,207	7.292	80,207	68,681		764		2,888		2,888	8,639	U	06/08/2010
J17976-10-1	HACHIJUNI BANK		D	45,000.000	251,632	5.592	251,632	257,606		1,533		(23,764)		(23,764)	17,790	U	12/15/2010
J19174-10-1	HAKUHODO DY HOLDINGS		D	2,470.000	141,617	57.335	141,617	125,644		1,502		550		550	15,422	U	06/08/2010
J18270-10-8	HAMAMATSU PHOTONICS KK		D	5,200.000	190,092	36.556	190,092	148,296		1,271		21,322		21,322	20,474	U	06/08/2010
J18439-10-9	HANKYU HANSHIN HLDG		D	101,000.000	468,986	4.643	468,986	480,508		4,089		(55,545)		(55,545)	44,023	U	12/15/2010
J18774-16-6	HANWA CO LTD		D	22,000.000	101,343	4.606	101,343	88,104		1,484		2,323		2,323	10,915	U	06/08/2010
J18984-10-4	HASEKO CORP		D	130,500.000	115,729	0.887	115,729	123,423				(20,159)		(20,159)	12,464	U	06/08/2010
J19236-10-8	HEIWADO CO LTD		D	8,900.000	117,950	13.253	117,950	107,769		1,027		(2,522)		(2,522)	12,704	U	06/08/2010
J19404-10-2	HIGO BANK LTD/THE		D	19,000.000	98,288	5.173	98,288	95,370		842		(7,668)		(7,668)	10,586	U	06/08/2010
J1949F-10-8	HIKARI TSUSHIN		D	4,700.000	102,695	21.850	102,695	80,174				11,460		11,460	11,061	U	06/08/2010
433406-10-5	HINO MOTORS		D	32,000.000	173,420	5.419	173,420	138,159		1,104		16,372		16,372	18,890	U	06/08/2010
J19782-10-1	HIROSE ELECTRIC JPY50		D	3,100.000	349,366	112.699	349,366	330,474		3,056		(11,634)		(11,634)	30,525	U	12/15/2010
J03864-10-5	HIROSHIMA BANK		D	51,000.000	214,829	4.212	214,829	207,951		1,328		(8,071)		(8,071)	14,949	U	12/15/2010
J20076-12-1	HISAMITSU PHARMACEUTICAL		D	5,900.000	248,528	42.123	248,528	209,616		4,417		11,634		11,634	27,278	U	01/21/2010
J20454-12-0	HITACHI		D	420,000.000	2,239,931	5.333	2,239,931	1,321,266		21,189		541,661		541,661	279,603	U	12/15/2010
J20118-10-5	HITACHI CABLE LTD		D	34,000.000	93,805	2.759	93,805	88,093		942		(4,392)		(4,392)	10,103	U	06/08/2010
J20160-10-7	HITACHI CHEMICAL CO		D	10,300.000	213,257	20.705	213,257	223,968		3,843		(34,119)		(34,119)	23,407	U	01/21/2010
J20244-10-9	HITACHI CONSTR. MACHINE.		D	9,900.000	237,288	23.968	237,288	264,990		1,612		(53,747)		(53,747)	26,044	U	01/21/2010
J20416-10-3	HITACHI HIGH-TECH		D	5,700.000	133,250	23.377	133,250	117,693		1,202		932		932	14,625	U	01/21/2010
J20423-10-9	HITACHI KOKUSAI ELECTRIC INC		D	10,000.000	99,397	9.940	99,397	87,818		663		873		873	10,705	U	06/08/2010
J20538-11-2	HITACHI METALS		D	21,000.000	252,186	12.009	252,186	231,352		1,654		497		497	20,338	U	12/15/2010
J2076M-10-6	HITACHI TRANSPORT SYSTEM LTD		D	7,100.000	110,099	15.507	110,099	104,919		947		(6,679)		(6,679)	11,858	U	06/08/2010
J20790-10-1	HITACHI ZOSEN CORP		D	92,000.000	139,376	1.515	139,376	122,598				1,766		1,766	15,011	U	06/08/2010
J21378-10-4	HOKKAIDO ELECTRIC POWER		D	10,700.000	218,771	20.446	218,771	217,970		2,973		(22,761)		(22,761)	23,563	U	06/08/2010
J21630-10-8	HOKKOKU BANK LTD/THE		D	33,000.000	114,620	3.473	114,620	112,389		574		(5,982)		(5,982)	8,212	U	12/15/2010
434990-26-3	HOKUETSU KISHU PAPER CO LTD		D	16,000.000	91,243	5.703	91,243	78,651		1,069		2,765		2,765	9,827	U	06/08/2010
J21903-10-9	HOKUHOKU FINANCIAL GROUP		D	131,000.000	266,227	2.032	266,227	288,732		4,770		(51,725)		(51,725)	29,221	U	01/21/2010
J22050-10-8	HOKURIKU ELECTRIC POWER		D	13,500.000	331,722	24.572	331,722	306,276		6,590		(10,827)		(10,827)	36,273	U	06/08/2010
J2224T-10-2	HOKUTO CORP		D	4,600.000	106,912	23.242	106,912	88,195		518		7,202		7,202	11,515	U	06/08/2010
J22302-11-1	HONDA MOTOR CO., LTD.		D	147,100.000	5,824,935	39.598	5,824,935	4,687,946		63,530		60,468		60,468	666,543	U	12/15/2010
J22428-10-6	HORIBA LTD		D	3,700.000	104,953	28.366	104,953	98,036		244		(4,387)		(4,387)	11,304	U	06/08/2010
J23254-10-5	HOSHIZAKI ELECTRIC CO LTD		D	4,700.000	87,123	18.537	87,123	78,106				(366)		(366)	9,383	U	06/08/2010
J22470-10-8	HOSIDEN CORP		D	8,200.000	96,655	11.787	96,655	90,922		1,384		(4,677)		(4,677)	10,410	U	06/08/2010
J22680-10-2	HOUSE FOODS CORP		D	6,700.000	107,444	16.036	107,444	93,300		829		2,572		2,572	11,572	U	06/08/2010
J22848-10-5	HOYA CORPORATION		D	41,700.000	1,012,839	24.289	1,012,839	1,155,375		24,171		(241,638)		(241,638)	99,103	U	12/15/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J22890-10-7	HYAKUGO BANK LTD/THE		D	20,000.000	86,218	4.311	86,218	81,377		776		(4,445)		(4,445)	9,286	U	06/08/2010
J22932-10-7	HYAKUJUSHI BANK LTD/THE		D	23,000.000	84,703	3.683	84,703	80,333		892		(4,753)		(4,753)	9,123	U	06/08/2010
J23059-11-6	IBIDEN CO		D	11,600.000	366,045	31.556	366,045	418,486		3,710		(92,617)		(92,617)	40,177	U	01/21/2010
J2388K-10-3	IDEMITSU KOSAN CO		D	2,800.000	297,278	106.171	297,278	191,983		3,426		72,972		72,972	32,323	U	06/08/2010
J2398N-10-5	IHI CORP		D	165,000.000	367,841	2.229	367,841	302,807		2,455		32,668		32,668	32,366	U	12/15/2010
J2467E-10-1	INPEX CORP		D	196.000	1,147,900	5,856.633	1,147,900	1,048,118		3,707		33,872	172,772	(138,900)	65,909	U	12/15/2010
J25038-10-0	ISETAN MITSUKOSHI HLDGS		D	43,200.000	502,289	11.627	502,289	445,739		3,308		11,815		11,815	44,734	U	12/15/2010
J24994-10-5	ISUZU MOTORS JPY50		D	109,000.000	495,393	4.545	495,393	247,414		5,847		193,606		193,606	54,374	L	01/21/2010
J2563B-10-0	IT HOLDINGS CORP		D	9,200.000	122,606	13.327	122,606	108,760		1,223		641		641	13,205	U	06/08/2010
J25027-10-3	ITO EN		D	37,500.000	623,537	16.628	623,537	569,107	8,742	7,577		(14,009)		(14,009)	68,439	U	01/21/2010
J2501P-10-4	ITOCHU CORP JPY50		D	143,300.000	1,450,827	10.124	1,450,827	1,230,962		17,127		84,858		84,858	135,007	U	12/15/2010
J25022-10-4	ITOCHU TECHNO-SOLUTIONS		D	3,400.000	127,516	37.505	127,516	110,467		2,837		3,130		3,130	13,919	U	06/08/2010
J25037-12-8	ITOHAM FOODS INC		D	21,000.000	75,527	3.596	75,527	70,373				(2,981)		(2,981)	8,135	U	06/08/2010
J25596-10-7	IYO BANK (THE)		D	26,000.000	208,154	8.006	208,154	218,592		1,296		(26,555)		(26,555)	16,117	U	12/15/2010
J25725-11-0	IZUMI		D	7,000.000	103,116	14.731	103,116	93,211		647		(1,201)		(1,201)	11,106	U	06/08/2010
J28711-10-9	J FRONT RETAILING		D	46,000.000	251,558	5.469	251,558	233,542		5,074		(9,595)		(9,595)	27,611	U	01/21/2010
J25853-10-2	JAFCO CO LTD		D	3,400.000	98,830	29.068	98,830	89,061		1,125		(1,007)		(1,007)	10,776	U	06/08/2010
J2620N-10-5	JAPAN AIRPORT TERMINAL CO LTD		D	4,300.000	66,362	15.433	66,362	58,204		167		1,010		1,010	7,147	U	06/08/2010
J2739K-10-9	JAPAN EXCELLENT INC		D	14.000	92,770	6,626.432	92,770	67,362		2,383		15,417		15,417	9,992	U	06/08/2010
J2785A-10-4	JAPAN LOGISTICS FUND INC		D	12.000	113,216	9,434.659	113,216	87,500		2,321		13,522		13,522	12,194	U	06/08/2010
J2740Q-10-3	JAPAN PETROLEUM EXP.		D	5,800.000	220,741	38.059	220,741	236,121		574		(29,822)		(29,822)	14,443	U	12/15/2010
J2741H-10-2	JAPAN PRIME REALTY INVT		D	67.000	206,306	3,079.197	206,306	142,269		5,010		41,589		41,589	22,448	U	06/08/2010
J27523-10-9	JAPAN REAL ESTATE INV		D	51.000	528,908	10,370.735	528,908	429,062		13,646		66,669		66,669	49,562	U	12/15/2010
J27544-10-5	JAPAN RETAIL FUND INVT		D	173.000	331,766	1,917.724	331,766	204,048		10,495		91,608		91,608	36,111	U	06/08/2010
J27743-10-3	JAPAN STEEL WORKS		D	28,000.000	292,450	10.445	292,450	263,632		3,638		(3,281)	110,641	(113,922)	32,099	U	01/21/2010
J2817M-10-0	JFE HOLDINGS INC NPV		D	42,000.000	1,462,939	34.832	1,462,939	1,184,943		18,156		(314,425)		(314,425)	134,391	U	01/21/2010
J2870F-10-9	JFE SHOJI HOLDINGS INC		D	22,000.000	102,697	4.668	102,697	100,548				(8,911)		(8,911)	11,061	U	06/08/2010
J26945-10-5	JGC CORP		D	21,000.000	457,039	21.764	457,039	416,862		3,534		(1,671)		(1,671)	41,848	U	12/15/2010
J2838H-10-6	J-OIL MILLS INC		D	25,000.000	78,520	3.141	78,520	73,001		1,125		(2,938)		(2,938)	8,457	U	06/08/2010
J28541-10-0	JOYO BANK		D	41,000.000	180,281	4.397	180,281	178,485		3,551		(17,991)		(17,991)	19,787	U	01/21/2010
J2855M-10-3	JS GROUP CORP		D	22,600.000	497,428	22.010	497,428	412,619		9,565		30,212		30,212	54,597	U	01/21/2010
J2856K-10-6	JSR CORP JPY50		D	17,500.000	326,549	18.660	326,549	368,439		5,439		(77,732)		(77,732)	35,842	U	01/21/2010
J2946V-10-4	JTEKT CORP		D	19,500.000	230,090	11.799	230,090	253,812		2,748		(48,977)		(48,977)	25,254	U	01/21/2010
J28710-10-1	JUPITER TELECOMM NPV			253.000	266,119	1,051.854	266,119	244,390		1,682		(7,378)		(7,378)	29,107	U	06/08/2010
J28709-10-3	JUROKU BANK LTD/THE		D	55,000.000	176,130	3.202	176,130	180,104		931		(15,561)		(15,561)	11,587	U	12/15/2010
J29699-10-5	JX HOLDINGS INC COMMON STOCK		D	227,740.000	1,545,569	6.787	1,545,569	1,127,966		19,217		208,613		208,613	208,990	U	04/01/2010
J2887C-10-7	KADOKAWA GROUP HOLDINGS INC		D	4,300.000	112,651	26.198	112,651	90,554				9,963		9,963	12,133	U	06/08/2010
J29051-10-9	KAGOME CO LTD		D	3,100.000	57,044	18.401	57,044	52,744				(1,844)		(1,844)	6,144	U	06/08/2010
J29094-10-9	KAGOSHIMA BANK LTD/THE		D	21,000.000	140,707	6.700	140,707	132,435		399		(904)		(904)	9,175	U	12/15/2010
J29223-12-0	KAJIMA CORP		D	89,000.000	236,778	2.660	236,778	195,679		5,053		15,242		15,242	25,857	U	06/08/2010
J29258-10-0	KAKAKU.COM INC		D	22.000	130,878	5,949.008	130,878	82,899				33,883		33,883	14,096	U	06/08/2010
J29438-11-6	KAMIGUMI CO LTD		D	26,000.000	218,401	8.400	218,401	209,354				(6,979)		(6,979)	16,027	U	12/15/2010
J29653-10-2	KANDENKO CO LTD		D	13,000.000	87,264	6.713	87,264	79,134		878		(1,269)		(1,269)	9,399	U	06/08/2010
J2975N-10-6	KANEKA CORP		D	32,000.000	221,899	6.934	221,899	219,218		3,594		(15,845)		(15,845)	18,526	U	12/15/2010
J30169-10-6	KANSAI ELECTRIC POWER CO		D	63,600.000	1,569,829	24.683	1,569,829	1,465,181		30,979		(55,411)		(55,411)	161,840	U	12/15/2010
J30255-12-9	KANSAI PAINT CO		D	18,000.000	174,258	9.681	174,258	152,573		1,958		2,558		2,558	19,126	U	01/21/2010
J30427-10-8	KANTO DENKA KOGYO CO LTD		D	11,000.000	88,471	8.043	88,471	78,673		365		270		270	9,529	U	06/08/2010
J30642-16-9	KAO CORP		D	51,600.000	1,390,575	26.949	1,390,575	1,277,507		29,834		(31,528)		(31,528)	144,596	U	12/15/2010
J31502-10-7	KAWASAKI HEAVY IND		D	132,000.000	443,847	3.362	443,847	364,755		4,120		30,376		30,376	48,716	U	01/21/2010
J31588-11-4	KAWASAKI KISEN KAISHA		D	47,000.000	206,663	4.397	206,663	176,656		2,076		7,450		7,450	22,557	L	06/08/2010
J31843-10-5	KDDI CORP JPY5000		D	219.000	1,265,070	5,776.573	1,265,070	1,207,824		17,044		(54,218)		(54,218)	111,463	U	12/15/2010
J32083-10-7	KEIHIN CORP		D	3,800.000	85,651	22.540	85,651	72,979		513		3,447		3,447	9,225	L	06/08/2010
J32104-11-9	KEIKYU CORP		D	40,000.000	353,246	8.831	353,246	312,296		2,588		2,177		2,177	38,772	U	01/21/2010
J32190-12-6	KEIO CORP		D	45,000.000	307,058	6.824	307,058	286,199		2,920		(12,843)		(12,843)	33,702	U	01/21/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J32233-10-8	KEISEI ELECTRIC RAILWAY		D	28,000.000	186,920	6.676	186,920	157,324		1,439		9,217		9,217	20,379	L	06/08/2010
J05754-10-6	KEIYO BANK LTD/THE		D	21,000.000	103,978	4.951	103,978	101,174		934		(8,395)		(8,395)	11,199	U	06/08/2010
J32922-10-6	KENEDIX REALTY INVESTMENT		D	29.000	136,267	4,698.855	136,267	78,780	3,872			42,810		42,810	14,676	U	06/08/2010
J33097-10-6	KEWPIE CORP		D	20,200.000	256,263	12.686	256,263	246,213				1,507		1,507	8,543	U	12/15/2010
J3246M-10-9	KEY COFFEE INC		D	4,900.000	87,692	17.896	87,692	82,932		545		(4,762)		(4,762)	9,521	U	06/09/2010
J32491-10-2	KEYENCE CORP JPY50		D	3,800.000	1,100,825	289.691	1,100,825	894,532		2,110		96,537		96,537	109,756	L	12/15/2010
J33093-10-5	KINDEN CORP		D	12,000.000	110,851	9.238	110,851	108,435		1,492		(9,656)		(9,656)	12,072	U	06/08/2010
J33136-12-8	KINTETSU CORP		D	174,000.000	544,352	3.128	544,352	604,833		9,051		(120,228)		(120,228)	59,747	U	01/21/2010
J33652-10-8	KISSEI PHARMACEUTICAL CO LTD		D	6,000.000	117,946	19.658	117,946	114,915		1,148		(9,672)		(9,672)	12,703	U	06/08/2010
J34728-10-5	KIYO HOLDINGS INC		D	63,000.000	87,683	1.392	87,683	79,189				(1,026)		(1,026)	9,520	U	06/09/2010
J3430E-10-3	KOBAYASHI PHARMACEUTICAL CO LTD		D	3,100.000	143,946	46.434	143,946	126,072		1,137		2,371		2,371	15,504	U	06/08/2010
J34555-14-4	KOBE STEEL JPY50		D	255,000.000	647,001	2.537	647,001	516,482		6,465		68,115		68,115	62,404	U	12/15/2010
J34899-10-4	KOITO MANUFACTURING CO LTD		D	9,000.000	140,781	15.642	140,781	158,396		1,959		(33,067)		(33,067)	15,452	U	01/21/2010
J34964-10-6	KOJIMA CO LTD		D	14,400.000	84,247	5.850	84,247	95,565		802		(20,392)		(20,392)	9,074	U	06/08/2010
J35544-10-5	KOKUYO CO LTD		D	10,900.000	94,246	8.646	94,246	94,357		901		(10,262)		(10,262)	10,151	U	06/08/2010
J35759-12-5	KOMATSU LTD NPV		D	88,400.000	2,675,192	30.262	2,675,192	1,906,973		23,068		457,216		457,216	286,398	U	12/15/2010
J3590M-10-1	KOMERI CO LTD		D	3,600.000	82,695	22.971	82,695	83,899		689		(10,110)		(10,110)	8,907	U	06/08/2010
J35996-10-7	KONAMI CORP COMMON STOCK		D	13,100.000	278,490	21.259	278,490	243,660		3,418		11,960		11,960	22,870	U	12/15/2010
J36060-11-9	KONICA MINOLTA HOL NPV		D	49,000.000	509,373	10.395	509,373	520,139		6,549		(60,319)		(60,319)	49,553	U	12/15/2010
J3622S-10-0	KOSE CORP		D	4,300.000	111,221	25.865	111,221	100,248		953		(1,006)		(1,006)	11,979	U	06/08/2010
J36615-10-2	KS HOLDINGS CORP		D	5,200.000	141,480	27.208	141,480	115,873				10,369		10,369	15,238	U	06/08/2010
J36662-13-8	KUBOTA CORP		D	108,000.000	1,022,934	9.472	1,022,934	1,062,741		12,097		(141,950)		(141,950)	102,142	U	12/15/2010
J37006-13-7	KURARAY CO		D	34,400.000	493,184	14.337	493,184	439,185		5,788		9,619		9,619	44,380	U	12/15/2010
J37049-10-3	KUREHA CORP		D	17,000.000	102,389	6.023	102,389	81,981		942		9,380		9,380	11,028	U	06/08/2010
J37221-11-6	KURITA WATER INDUSTRIES		D	9,500.000	299,310	31.506	299,310	298,661		3,929		(32,202)		(32,202)	32,852	L	01/21/2010
J37479-11-0	KYOCERA CORP JPY50		D	14,100.000	1,439,697	102.106	1,439,697	1,312,611		16,501		(20,009)		(20,009)	147,095	U	12/15/2010
J37996-11-3	KYORIN CO LTD		D	6,000.000	105,013	17.502	105,013	81,641		674		12,062		12,062	11,310	U	06/08/2010
J38296-11-7	KYOWA HAKKO KIRIN CO		D	28,000.000	288,311	10.297	288,311	297,882		2,204		(34,920)		(34,920)	25,350	U	12/15/2010
J38468-10-4	KYUSHU ELEC POWER JPY500		D	33,500.000	750,954	22.417	750,954	730,926		14,175		(44,946)		(44,946)	64,974	U	12/15/2010
J3871L-10-3	LAWSON		D	4,900.000	242,314	49.452	242,314	221,371		8,759		(5,653)		(5,653)	26,596	U	01/21/2010
J13776-10-9	LINTEC CORP		D	4,300.000	113,975	26.506	113,975	75,895		952		25,804		25,804	12,276	U	06/08/2010
J38933-10-7	LION CORP		D	12,000.000	65,476	5.456	65,476	59,007		661		(583)		(583)	7,052	U	06/08/2010
J39186-10-1	MABUCHI MOTOR		D	1,300.000	67,009	51.546	67,009	72,986		704		(13,331)		(13,331)	7,355	U	01/21/2010
J39315-10-6	MAEDA CORP		D	27,000.000	84,801	3.141	84,801	77,716				(2,049)		(2,049)	9,133	U	06/08/2010
J39584-10-7	MAKITA CORP		D	10,400.000	425,274	40.892	425,274	371,203		5,739		7,394		7,394	46,678	U	01/21/2010
J39659-10-7	MANDOM CORP		D	3,100.000	84,000	27.097	84,000	81,834		1,030		(6,881)		(6,881)	9,047	U	06/08/2010
J39788-13-8	MARUBENI		D	161,000.000	1,132,295	7.033	1,132,295	962,404		10,912		66,365		66,365	103,526	U	12/15/2010
J4001N-10-0	MARUHA NICHIRO HOLDINGS INC		D	46,000.000	76,487	1.663	76,487	71,517				(3,267)		(3,267)	8,238	U	06/08/2010
J40089-10-4	MARUI CO		D	22,100.000	180,197	8.154	180,197	148,310		3,368		12,109		12,109	19,778	U	01/21/2010
J40046-10-4	MARUICHI STEEL TUBE		D	4,700.000	99,858	21.246	99,858	82,945		783		6,158		6,158	10,755	U	06/08/2010
J4083J-10-0	MATSUDA SANGYO CO LTD		D	4,900.000	88,114	17.983	88,114	76,718		661		1,906		1,906	9,490	U	06/08/2010
J4086C-10-2	MATSUI SECURITIES CO		D	18,900.000	134,551	7.119	134,551	129,926				(5,155)		(5,155)	9,780	U	12/15/2010
J41208-10-9	MATSUMOTOKIYOSHI HOLDINGS CO LTD		D	3,500.000	76,044	21.727	76,044	68,787		394		(934)		(934)	8,190	U	06/08/2010
J41551-10-2	MAZDA MOTOR CORP		D	131,000.000	375,945	2.870	375,945	356,246		4,094		(21,564)		(21,564)	41,263	L	01/21/2010
J4189T-10-1	MEDIPAL HOLDINGS CORP		D	20,700.000	228,187	11.024	228,187	244,962		1,868		(32,554)		(32,554)	15,779	U	12/15/2010
J41966-10-2	MEGMILK SNOW BRAND CO LTD		D	6,400.000	118,556	18.524	118,556	110,939				(5,151)		(5,151)	12,769	U	06/08/2010
J41729-10-4	MEIJI HOLDINGS CO		D	7,000.000	316,418	45.203	316,418	271,724		8,824		9,964		9,964	34,730	U	01/21/2010
J42067-10-8	MEITEC CORP		D	7,000.000	149,760	21.394	149,760	122,222				11,408		11,408	16,130	U	06/08/2010
J4225X-10-8	MELCO HOLDINGS INC		D	2,800.000	97,978	34.992	97,978	80,699		623		6,726		6,726	10,553	U	06/08/2010
J42669-10-1	MIKUNI COCA-COLA BOTTLING CO LTD		D	24,500.000	222,700	9.090	222,700	189,021		3,265		9,528		9,528	24,151	U	06/09/2010
J42884-13-0	MINEBEA CO.		D	46,500.000	293,238	6.306	293,238	268,884		1,580		2,768		2,768	21,586	U	12/15/2010
J4352B-10-1	MIRACA HOLDINGS INC		D	4,600.000	185,269	40.276	185,269	134,250		1,581		31,065		31,065	19,954	U	06/08/2010
J43293-10-9	MISUMI GROUP INC		D	6,800.000	169,435	24.917	169,435	128,361		735		22,825		22,825	18,249	U	06/08/2010
J44046-10-0	MITSUBISHI CHEM HOLDINGS		D	124,000.000	841,532	6.787	841,532	593,215		9,467		149,750		149,750	99,944	U	12/15/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J43830-11-6	MITSUBISHI CORPORATION		D	133,600.000	3,616,859	27.072	3,616,859	2,096,809		67,606		(117,177)		(117,177)	426,101	U	12/24/2009
J43873-11-6	MITSUBISHI ELECTRIC CORP		D	174,000.000	1,825,939	10.494	1,825,939	1,350,991		16,670		255,643		255,643	202,896	U	01/21/2010
J43916-11-3	MITSUBISHI ESTATE CO		D	109,000.000	2,021,850	18.549	2,021,850	1,775,649		12,963		(18,293)		(18,293)	220,171	L	12/15/2010
J43959-11-3	MITSUBISHI GAS CHEMICAL		D	41,000.000	291,378	7.107	291,378	232,884		3,509		26,513		26,513	31,981	U	01/21/2010
J44002-12-9	MITSUBISHI HEAVY INDS		D	285,000.000	1,070,637	3.757	1,070,637	1,062,892		11,003		(100,868)		(100,868)	108,612	U	12/15/2010
J44561-10-8	MITSUBISHI LOGISTICS		D	9,000.000	119,941	13.327	119,941	108,970		333		2,017		2,017	8,954	U	12/15/2010
J44024-10-7	MITSUBISHI MATERIALS		D	97,000.000	309,435	3.190	309,435	268,150				7,401		7,401	33,885	U	06/08/2010
J44131-10-0	MITSUBISHI MOTORS CORP		D	357,000.000	518,857	1.453	518,857	541,606				(73,256)		(73,256)	50,507	U	12/15/2010
J81754-10-3	MITSUBISHI TANABE JPY50		D	19,000.000	320,840	16.886	320,840	261,680		5,691		23,945		23,945	35,215	U	01/21/2010
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP		D	1,153,300.000	6,235,974	5.407	6,235,974	6,202,014		140,966		(358,842)		(358,842)	696,891	U	12/15/2010
J4706D-10-0	MITSUBISHI UFJ LEASE FIN		D	10,030.000	397,790	39.660	397,790	355,247		5,274		(1,118)		(1,118)	43,661	U	01/21/2010
J44690-13-9	MITSUI & CO NPV		D	160,000.000	2,642,690	16.517	2,642,690	1,964,102		53,763		54,777		54,777	334,793	U	10/20/2005
J4466L-10-2	MITSUI CHEMICALS INC JP 4183		D	165,000.000	591,391	3.584	591,391	594,234		10,644		85,163		85,163	80,858	U	12/24/2009
J44776-12-8	MITSUI ENGINEERING&SHIP.		D	63,000.000	166,831	2.648	166,831	159,227		2,757		(10,653)		(10,653)	18,257	U	06/08/2010
J4509L-10-1	MITSUI FUDOSAN CO JPY50		D	78,000.000	1,555,389	19.941	1,555,389	1,388,551		16,873		(3,267)		(3,267)	162,254	U	12/15/2010
J44948-10-7	MITSUI MINING & SMELTING		D	56,000.000	184,850	3.301	184,850	160,242		852		4,516		4,516	20,092	U	06/08/2010
J45013-10-9	MITSUI O.S.K.LINES JPY50		D	144,000.000	982,584	6.824	982,584	974,318		12,511		86,591		86,591	139,561	U	12/24/2009
J45163-10-2	MITSUI SUGAR CO LTD		D	37,000.000	140,362	3.794	140,362	122,922		1,248		2,316		2,316	15,124	U	06/09/2010
J45464-12-0	MITSUMI ELECTRIC CO		D	6,700.000	123,289	18.401	123,289	128,790		2,440		(19,034)		(19,034)	13,532	U	01/21/2010
J4599L-10-2	MIZUHO FINANCIAL GROUP		D	1,857,900.000	3,501,157	1.884	3,501,157	3,520,891		97,786		(269,576)		(269,576)	328,544	U	12/15/2010
J4628C-11-5	MIZUHO SECURITIES CO		D	71,500.000	205,191	2.870	205,191	200,885		1,319		(12,284)		(12,284)	16,591	U	12/15/2010
J45988-10-2	MIZUHO TRUST & BANKING		D	133,000.000	137,603	1.035	137,603	142,924				(20,424)		(20,424)	15,103	U	01/21/2010
J46152-10-4	MOCHIDA PHARMACEUTICAL CO LTD		D	9,000.000	96,440	10.716	96,440	80,893		1,094		5,160		5,160	10,387	U	06/08/2010
J4656U-10-2	MONEX GROUP INC		D	196.000	57,890	295.357	57,890	80,702		653		(6,235)	22,812	(29,047)	6,235	U	06/08/2010
J46496-12-1	MORI SEIKI CO LTD		D	9,700.000	115,052	11.861	115,052	97,629		1,072		5,032		5,032	12,392	U	06/08/2010
J4664Q-10-1	MORI TRUST SOGO REIT		D	12.000	117,502	9,791.846	117,502	89,621		2,676		15,226		15,226	12,655	U	06/08/2010
J46410-11-4	MORINAGA MILK INDUSTRY CO LTD		D	47,000.000	199,138	4.237	199,138	173,306				4,384		4,384	21,448	U	06/08/2010
J46733-10-1	MOSHI MOSHI HOTLINE INC		D	3,150.000	82,639	26.235	82,639	69,982		921		3,757		3,757	8,901	U	06/08/2010
J45745-10-6	MS & AD INSURANCE GROUP HOLDING		D	50,219.000	1,258,722	25.065	1,258,722	1,347,471		23,197		(224,255)		(224,255)	134,397	U	12/15/2010
J46840-10-4	MURATA MFG		D	17,800.000	1,247,469	70.083	1,247,469	975,926		16,566		134,622		134,622	136,921	U	01/21/2010
J46948-10-5	MUSASHI SEIMITSU INDUSTRY CO LTD		D	3,300.000	82,144	24.892	82,144	70,589		557		2,708		2,708	8,847	U	06/08/2010
J46883-10-4	MUSASHINO BANK LTD/THE		D	4,200.000	127,257	30.299	127,257	109,569		1,396		3,982		3,982	13,706	U	06/08/2010
J4707Q-10-0	NABTESCO CORP		D	10,000.000	213,327	21.333	213,327	138,329		996		52,022		52,022	22,976	U	06/08/2010
J47270-10-3	NAGASE AND CO LTD		D	19,000.000	245,954	12.945	245,954	229,286				8,461		8,461	8,207	U	12/16/2010
J48454-10-2	NAMCO BANDAI HLDGS NPV		D	26,000.000	279,246	10.740	279,246	259,366		2,814		469		469	19,412	U	12/15/2010
J48517-10-6	NANTO BANK LTD/THE		D	36,000.000	180,465	5.013	180,465	175,899		698		(9,279)		(9,279)	13,845	U	12/15/2010
J48894-10-9	NET ONE SYSTEMS CO LTD		D	64.000	94,829	1,481.710	94,829	80,219		779		4,397		4,397	10,214	U	06/08/2010
J49076-11-0	NGK INSULATORS JPY50		D	25,000.000	407,994	16.320	407,994	413,860		4,324		(46,906)	141,080	(187,986)	41,039	U	12/15/2010
J49119-10-0	NGK SPARK PLUG CO JPY50		D	18,500.000	283,914	15.347	283,914	251,588		1,648		11,987		11,987	20,339	U	12/15/2010
J49162-12-6	NHK SPRING CO		D	16,000.000	174,012	10.876	174,012	144,744		2,437		10,168		10,168	19,099	U	01/21/2010
J49205-10-7	NICHIAS CORP		D	17,000.000	88,151	5.185	88,151	62,668		574		15,989		15,989	9,494	U	06/08/2010
J49420-10-2	NICHICON CORP		D	7,500.000	106,140	14.152	106,140	85,953		548		8,755		8,755	11,432	U	06/08/2010
J49603-10-3	NICHII GAKKAN CO		D	8,300.000	73,196	8.819	73,196	78,602		644		(13,290)		(13,290)	7,884	U	06/08/2010
J49614-10-0	NICHI-IKO PHARMACEUTICAL CO LTD		D	2,900.000	101,655	35.054	101,655	101,224				(10,517)		(10,517)	10,949	U	06/08/2010
J49764-14-5	NICHIREI CORP		D	30,000.000	138,564	4.619	138,564	113,969		1,349		9,671		9,671	14,924	U	06/08/2010
J5000K-10-4	NIDEC COPAL CORP		D	4,000.000	71,832	17.958	71,832	57,052		450		7,043		7,043	7,737	U	06/08/2010
J52968-10-4	NIDEC CORPORATION JPY50		D	10,500.000	1,061,769	101.121	1,061,769	957,117		8,022		(49,826)		(49,826)	114,518	U	12/15/2010
J5296N-10-1	NIDEC SANKYO CORP		D	8,000.000	65,624	8.203	65,624	67,537		450		(8,982)		(8,982)	7,068	U	06/08/2010
654101-10-4	NIFCO INC/JAPAN		D	3,600.000	97,593	27.109	97,593	72,972		795		14,110		14,110	10,511	U	06/08/2010
J26819-10-2	NIHON DEMPA KOGYO CO LTD		D	5,100.000	97,113	19.042	97,113	90,072		574		(3,418)		(3,418)	10,459	U	06/08/2010
J50538-11-5	NIHON KOHDEN CORP		D	3,300.000	71,129	21.554	71,129	63,967		693		(499)		(499)	7,661	U	06/08/2010
J55096-10-1	NIHON PARKERIZING CO LTD		D	6,000.000	86,538	14.423	86,538	73,748		665		3,469		3,469	9,320	U	06/08/2010
J51097-10-3	NIHON UNISYS LTD		D	14,300.000	114,485	8.006	114,485	101,837		796		317		317	12,330	U	06/08/2010
J51484-10-3	NIKKISO CO LTD		D	10,000.000	84,740	8.474	84,740	73,693		674		1,920		1,920	9,127	U	06/08/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
654111-10-3	NIKON CORP		D	28,700.000	582,201	20.286	582,201	643,579		2,793		(125,280)		(125,280)	63,902	U	01/21/2010
J51699-10-6	NINTENDO CO LTD COM STK		D	9,100.000	2,670,932	293.509	2,670,932	2,471,389		77,250		157,366		157,366	343,216	L	12/24/2009
J53935-10-2	NIPPO CORP		D	12,000.000	83,656	6.971	83,656	92,116				(17,471)		(17,471)	9,010	U	06/08/2010
J52066-10-7	NIPPON ACCOMODATIONS FUND INC		D	15.000	116,024	7,734.943	116,024	74,424		2,305		29,104		29,104	12,496	U	06/08/2010
J52043-10-6	NIPPON BEET SUGAR MANUFACTURING CO LTD		D	43,000.000	101,687	2.365	101,687	92,750				(2,104)		(2,104)	11,041	U	06/09/2010
J52088-10-1	NIPPON BUILDING FUND		D	71.000	728,452	10,259.884	728,452	580,793		27,871		100,709		100,709	85,606	U	12/24/2009
J52430-11-3	NIPPON CHEMI-CON CORP		D	23,000.000	117,280	5.099	117,280	102,955				1,694		1,694	12,632	U	06/08/2010
J44927-10-1	NIPPON COKE & ENGINEERING COMP		D	34,500.000	68,414	1.983	68,414	57,622				3,423		3,423	7,368	U	06/08/2010
J53247-11-0	NIPPON ELEC GLASS NPV		D	35,000.000	505,235	14.435	505,235	502,215		3,894		(46,918)		(46,918)	49,938	U	12/15/2010
J53376-11-7	NIPPON EXPRESS CO		D	99,000.000	446,286	4.508	446,286	436,787		7,616		(29,494)		(29,494)	38,993	U	12/15/2010
J54236-11-2	NIPPON KAYAKU CO LTD		D	20,000.000	211,602	10.580	211,602	202,798				1,750		1,750	7,054	U	12/15/2010
J54580-10-5	NIPPON KONPO UNYU SOKO CO LTD		D	13,000.000	158,197	12.169	158,197	142,857		1,445		(1,699)		(1,699)	17,038	U	06/08/2010
J54709-10-0	NIPPON LIGHT METAL CO LTD		D	78,000.000	145,067	1.860	145,067	103,933				25,509		25,509	15,624	U	06/08/2010
J54752-14-2	NIPPON MEAT PACKER JPY50		D	20,000.000	261,362	13.068	261,362	257,908		3,249		(25,232)		(25,232)	28,687	U	01/21/2010
J55053-12-8	NIPPON PAINT CO LTD		D	16,000.000	122,577	7.661	122,577	102,175		711		7,200		7,200	13,202	U	06/08/2010
J55655-12-0	NIPPON SHEET GLASS CO		D	70,000.000	188,817	2.697	188,817	204,177		4,497		(36,085)		(36,085)	20,724	L	01/21/2010
J55784-10-2	NIPPON SHINYAKU CO LTD		D	13,000.000	186,057	14.312	186,057	136,845		1,296		29,174		29,174	20,039	U	06/08/2010
J55806-10-3	NIPPON SHOKUBAI CO COMMON STOCK		D	8,000.000	82,769	10.346	82,769	74,353		900		(498)		(498)	8,915	U	06/08/2010
J55999-12-2	NIPPON STEEL		D	454,000.000	1,632,811	3.596	1,632,811	1,742,381		6,704		(360,294)		(360,294)	165,621	U	12/15/2010
J56042-10-4	NIPPON SUISAN KAISHA LTD		D	25,100.000	79,143	3.153	79,143	74,856		1,412		(4,237)		(4,237)	8,524	U	06/08/2010
J56085-11-1	NIPPON SYNTHETIC CHEMICAL INDUSTRY CO LT		D	11,000.000	73,704	6.700	73,704	68,109		619		(2,344)		(2,344)	7,938	U	06/08/2010
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT		D	61,900.000	2,801,854	45.264	2,801,854	2,737,612		80,090		30,151		30,151	344,790	U	11/16/2009
J56257-11-6	NIPPON THOMPSON CO LTD		D	15,000.000	120,828	8.055	120,828	94,414		747		13,400		13,400	13,014	U	06/08/2010
J56354-10-3	NIPPON UNIPAC HOLDING		D	9,700.000	254,477	26.235	254,477	261,018		7,989		(34,424)		(34,424)	27,883	U	06/08/2010
J56515-13-3	NIPPON YUSEN KK NPV		D	143,000.000	634,068	4.434	634,068	547,522		10,271		25,762		25,762	60,784	U	12/15/2010
J57848-10-3	NIPRO CORP		D	5,900.000	118,233	20.039	118,233	108,397		1,213		(2,899)		(2,899)	12,734	U	06/08/2010
J56741-10-1	NISHIMATSUYA CHAIN CO LTD		D	8,200.000	79,687	9.718	79,687	80,207		851		(9,103)		(9,103)	8,583	U	06/08/2010
J56773-10-4	NISHI-NIPPON CITY BANK		D	71,000.000	216,000	3.042	216,000	191,523		2,987		769		769	23,708	U	01/21/2010
J56988-10-8	NISSAN CHEMICAL IND		D	20,700.000	268,470	12.970	268,470	270,560		1,938		(17,890)		(17,890)	15,801	U	12/15/2010
J57160-12-9	NISSAN MOTOR CO CMN STK		D	230,600.000	2,195,515	9.521	2,195,515	1,919,387		11,814		(11,070)		(11,070)	233,871	L	12/15/2010
J57547-10-1	NISSHA PRINTING CO LTD		D	2,800.000	74,320	26.543	74,320	76,037		1,364		(9,875)	60,593	(70,467)	8,157	U	01/21/2010
J57719-12-2	NISSHIN OILLIO GROUP LTD/THE		D	18,000.000	91,341	5.075	91,341	87,665		1,012		(6,161)		(6,161)	9,838	U	06/08/2010
J57633-10-9	NISSHIN SEIFUN GROUP		D	28,500.000	361,910	12.699	361,910	390,332		6,762		(68,144)		(68,144)	39,723	U	01/21/2010
J57805-10-3	NISSHIN STEEL CO		D	98,000.000	218,475	2.229	218,475	174,436		649		20,215		20,215	23,824	U	06/08/2010
J57333-10-6	NISSHINBO HLDGS		D	13,000.000	142,505	10.962	142,505	122,707		1,707		4,269		4,269	15,529	U	06/08/2010
J58063-12-4	NISSIN FOODS HOLDINGS CO		D	8,000.000	286,735	35.842	286,735	256,504		6,044		(1,241)		(1,241)	31,472	U	01/21/2010
J58074-10-5	NISSIN KOGYO CO LTD		D	4,100.000	76,455	18.648	76,455	63,613		545		4,608		4,608	8,235	U	06/08/2010
J58214-10-7	NITORI HOLDINGS CO LTD		D	3,250.000	284,210	87.449	284,210	244,475		1,744		8,540		8,540	31,195	U	01/21/2010
J58364-11-8	NITTO BOSEKI CO LTD		D	36,000.000	90,898	2.525	90,898	80,871				237		237	9,790	U	06/08/2010
J58472-11-9	NITTO DENKO		D	14,500.000	683,120	47.112	683,120	605,787		9,383		2,355		2,355	74,978	U	01/21/2010
J58699-10-9	NKSJ HOLDINGS INC		D	133,500.000	983,286	7.365	983,286	981,696				(126,116)		(126,116)	127,706	U	12/15/2010
J58934-10-0	NOF CORP		D	17,000.000	83,126	4.890	83,126	70,329		751		3,843		3,843	8,953	U	06/08/2010
J54967-10-4	NOK CORP		D	9,100.000	189,644	20.840	189,644	144,469		1,038		25,955		25,955	19,220	U	06/08/2010
J59009-15-9	NOMURA HOLDINGS INC		D	316,000.000	2,004,435	6.343	2,004,435	2,359,064		26,875		(641,840)		(641,840)	242,572	L	01/21/2010
J5900B-10-5	NOMURA OFFICE REIT		D	27.000	194,876	7,217.638	194,876	148,606	4,864	2,833		25,044		25,044	21,226	U	06/08/2010
J5893B-10-4	NOMURA REAL ESTATE HLD		D	10,700.000	194,917	18.217	194,917	158,937		1,867		14,713		14,713	21,267	U	06/08/2010
J5900F-10-6	NOMURA RESEARCH INST		D	9,200.000	204,873	22.269	204,873	198,032		5,073		(15,646)		(15,646)	22,487	U	01/21/2010
J55505-10-1	NSK		D	40,000.000	361,621	9.041	361,621	324,578		3,875		(2,648)		(2,648)	39,691	U	01/21/2010
J59353-11-0	NTN CORP		D	41,000.000	217,650	5.309	217,650	203,212		4,011		(9,451)		(9,451)	23,889	U	01/21/2010
J59386-10-2	NTT DATA COMMUNICATIONS SYSTEMS CORP		D	129.000	446,630	3,462.249	446,630	417,780		6,547		(13,028)		(13,028)	41,878	U	12/15/2010
J59399-10-5	NTT DOCOMO, INC		D	1,609.000	2,810,152	1,746.521	2,810,152	2,345,687		89,357		235,721		235,721	334,500	U	11/16/2009
J5940Z-10-4	NTT URBAN DEVT		D	114.000	112,329	985.343	112,329	91,630		1,468		8,370		8,370	12,329	U	01/21/2010
J59826-10-7	OBAYASHI CORP		D	60,000.000	276,389	4.606	276,389	227,583		4,656		18,583		18,583	30,223	U	06/08/2010
J5946V-10-7	OBIC CO		D	620.000	127,681	205.937	127,681	110,948		2,031		2,804		2,804	13,929	U	06/08/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J59568-13-9	ODAKYU ELECTRIC RAILWAY		D	53,000.000	493,509	9.311	493,509	439,364		3,739		(22)		(22)	54,167	U	01/21/2010
J59697-10-2	OGAKI KYORITSU BANK LTD/THE		D	34,000.000	107,624	3.165	107,624	102,647		1,318		(6,615)		(6,615)	11,592	U	06/08/2010
J60235-10-8	OILES CORP		D	4,700.000	87,065	18.524	87,065	66,992		793		10,695		10,695	9,377	U	06/08/2010
J60256-10-4	OITA BANK LTD/THE		D	38,000.000	136,199	3.584	136,199	119,960		1,263		1,570		1,570	14,669	U	06/08/2010
J6031N-10-9	OJI PAPER CO JPY50		D	79,000.000	382,400	4.841	382,400	344,776		8,383		(4,348)		(4,348)	41,972	U	01/21/2010
J60772-10-0	OKI ELECTRIC IND JPY50		D	91,000.000	78,458	0.862	78,458	81,503				(11,480)		(11,480)	8,447	U	06/08/2010
J60815-10-7	OKINAWA ELECTRIC POWER CO INC/THE		D	2,700.000	134,684	49.883	134,684	135,817		895		(15,639)		(15,639)	14,506	U	06/08/2010
J60966-11-6	OKUMA CORP		D	14,000.000	106,910	7.636	106,910	81,355				14,040		14,040	11,515	U	06/08/2010
J61240-10-7	OLYMPUS OPTICAL		D	19,600.000	593,383	30.275	593,383	644,339		6,397		(116,085)		(116,085)	65,129	U	01/21/2010
J61374-12-0	OMRON		D	21,500.000	569,608	26.493	569,608	454,425		4,398		61,775		61,775	53,409	U	12/15/2010
J61546-11-5	ONO PHARMACEUTICAL CO		D	9,000.000	420,126	46.681	420,126	398,450		12,257		(16,830)		(16,830)	38,506	U	12/15/2010
J30728-10-9	ONWARD HOLDINGS CO		D	14,000.000	121,222	8.659	121,222	100,680				7,486		7,486	13,056	U	06/08/2010
J6165M-10-9	ORACLE CORP JAPAN		D	4,200.000	206,405	49.144	206,405	191,987	1,005			3,151		3,151	11,267	U	12/15/2010
J6174U-10-0	ORIENTAL LAND CO		D	3,600.000	333,440	92.622	333,440	306,700		1,058		2,537		2,537	24,203	U	12/15/2010
J61933-12-3	ORIX CORP		D	9,250.000	910,303	98.411	910,303	688,870				131,586		131,586	89,847	U	12/15/2010
J8996L-10-2	ORIX JREIT INC		D	22.000	143,072	6,503.264	143,072	92,897		3,945		34,765		34,765	15,409	U	06/08/2010
J62320-11-4	OSAKA GAS CO		D	186,000.000	721,641	3.880	721,641	667,893		10,150		(13,785)		(13,785)	67,533	U	12/15/2010
J6254G-10-4	OSAKA SECURITIES EXCHANGE CO LTD		D	23.000	116,006	5,043.725	116,006	105,978		1,144		(2,467)		(2,467)	12,494	U	06/08/2010
J7794L-10-8	OSAKA TITANIUM TECH CO		D	2,400.000	113,364	47.235	113,364	79,715				21,439		21,439	12,210	U	06/08/2010
J63137-10-3	OSG CORP		D	7,500.000	90,806	12.107	90,806	82,529				(1,504)		(1,504)	9,780	U	06/08/2010
J6243L-10-7	OTSUKA CORP		D	1,500.000	102,353	68.235	102,353	83,721				7,397		7,397	11,234	U	01/21/2010
J63353-10-6	PACIFIC GOLF GROUP INTERNATIONAL HOLDING		D	131.000	90,840	693.435	90,840	87,457		1,818		(6,401)		(6,401)	9,784	U	06/08/2010
J63481-10-5	PACIFIC METALS CO LTD		D	13,000.000	110,642	8.511	110,642	90,907		1,316		7,818		7,818	11,917	U	06/08/2010
J41121-10-4	PANASONIC CORP		D	180,300.000	2,560,487	14.201	2,560,487	2,563,954		18,088		(391,193)		(391,193)	300,549	U	12/15/2010
J63581-10-2	PARK24 CO LTD		D	10,300.000	110,244	10.703	110,244	104,625	3,791			(6,255)		(6,255)	11,874	U	06/08/2010
J63739-10-6	PIGEON CORP		D	2,900.000	98,584	33.994	98,584	103,966		1,450		(16,001)		(16,001)	10,618	U	06/08/2010
J63825-14-5	PIONEER CORP		D	28,000.000	115,876	4.138	115,876	98,170				5,226		5,226	12,480	U	06/08/2010
9JE008-SE-8	POINT INC		D	1,720.000	75,524	43.909	75,524	95,258		990		(27,868)		(27,868)	8,134	U	06/08/2010
J64264-10-4	RAKUTEN INC NPV		D	634.000	531,001	837.542	531,001	481,066		335		(15,524)		(15,524)	61,971	U	01/21/2010
J64382-10-4	RENGO CO LTD		D	22,000.000	149,304	6.787	149,304	131,293		1,485		1,930		1,930	16,081	U	06/08/2010
J6448E-10-6	RESONA HOLDINGS		D	60,900.000	365,295	5.998	365,295	680,799		4,438		(35,642)	315,504	(351,146)	35,642	U	12/15/2010
J6448M-10-8	RESORTTRUST INC		D	6,700.000	113,221	16.899	113,221	91,747		1,485		9,279		9,279	12,194	U	06/08/2010
J64683-14-7	RICOH CO JPY50		D	62,000.000	908,733	14.657	908,733	933,780		19,468		(116,947)		(116,947)	91,901	U	12/15/2010
J65199-10-1	RINNAI		D	3,800.000	232,147	61.091	232,147	202,397		1,094		11,739		11,739	18,010	U	12/15/2010
J65328-12-2	ROHM		D	9,000.000	587,511	65.279	587,511	639,697		10,891		(110,185)		(110,185)	57,999	U	12/15/2010
J65371-10-6	ROHTO PHARMACEUTICAL CO LTD		D	10,000.000	116,886	11.689	116,886	113,112		778		(8,815)		(8,815)	12,589	U	06/08/2010
J65629-16-4	RYOBI LTD		D	23,000.000	105,383	4.582	105,383	76,837				17,195		17,195	11,350	U	06/08/2010
J6571N-10-5	RYOHIN KEIKAKU CO LTD		D	2,300.000	95,326	41.446	95,326	88,709		1,460		(3,650)		(3,650)	10,267	U	06/08/2010
J6640M-10-4	SAIZERIYA CO LTD		D	4,700.000	95,054	20.224	95,054	94,603		934		(9,787)		(9,787)	10,238	U	06/08/2010
J66704-10-7	SAKATA SEED CORP		D	6,800.000	91,795	13.499	91,795	87,104				(5,196)		(5,196)	9,887	U	06/08/2010
J67220-10-3	SAN-IN GODO BANK LTD/THE		D	31,000.000	223,365	7.205	223,365	216,414		532		(6,925)		(6,925)	13,876	U	12/15/2010
J67844-10-0	SANKYO CO LTD GUNMA		D	4,300.000	242,832	56.472	242,832	231,514		7,018		(15,335)		(15,335)	26,653	U	01/21/2010
J68037-10-0	SANKYU INC		D	25,000.000	113,622	4.545	113,622	97,975				3,409		3,409	12,238	U	06/08/2010
J68209-10-5	SANRIO CO LTD		D	6,400.000	150,009	23.439	150,009	145,118				(110)		(110)	5,001	U	12/15/2010
J68467-10-9	SANTEN PHARMACEUTICAL CO		D	7,200.000	250,080	34.733	250,080	228,217		5,902		(5,536)		(5,536)	27,399	U	06/08/2010
J6858G-10-4	SANWA HOLDINGS CORP		D	23,000.000	72,804	3.165	72,804	69,142		1,034		(4,179)		(4,179)	7,841	U	06/08/2010
J69284-12-3	SANYO SPECIAL STEEL CO LTD		D	14,000.000	84,493	6.035	84,493	63,162		788		12,231		12,231	9,100	U	06/08/2010
J69489-10-2	SAPPORO HOKUYO HOLDINGS		D	36,500.000	170,834	4.680	170,834	149,690		1,186		2,394		2,394	18,751	U	01/21/2010
J69682-10-2	SATO CORP		D	8,700.000	115,300	13.253	115,300	97,111		1,552		5,770		5,770	12,418	U	06/08/2010
J69811-10-7	SAWAI PHARMACEUTICAL CO LTD		D	1,300.000	106,319	81.783	106,319	110,309		585		(15,441)		(15,441)	11,451	U	06/08/2010
J6991H-10-0	SBI HOLDINGS		D	2,107.000	319,722	151.743	319,722	280,683		1,471		11,600	103,966	(92,366)	27,439	U	12/15/2010
J69972-10-7	SECOM CO. LTD. ORD		D	19,400.000	918,746	47.358	918,746	906,365		14,768		(78,688)		(78,688)	91,069	U	12/15/2010
J7028D-10-4	SEGA SAMMY HOLDINGS		D	16,300.000	310,180	19.029	310,180	199,828		6,111		76,307		76,307	34,045	U	01/21/2010
J7030F-10-5	SEIKO EPSON CORPORATION		D	14,300.000	260,673	18.229	260,673	250,832		2,870		(18,692)		(18,692)	28,532	L	06/08/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J7029N-10-1	SEIKO HOLDINGS CORP		D	27,000.000	100,098	3.707	100,098	69,175				20,142		20,142	10,781	U	06/08/2010
J70316-13-8	SEINO HOLDINGS CORP		D	19,000.000	130,583	6.873	130,583	135,075				(18,556)		(18,556)	14,064	U	06/08/2010
J70703-13-7	SEKISUI CHEMICAL CO		D	38,000.000	272,866	7.181	272,866	250,429		4,098		(7,512)		(7,512)	29,949	U	01/21/2010
J70746-13-6	SEKISUI HOUSE		D	53,000.000	535,940	10.112	535,940	525,714		6,372		(41,643)		(41,643)	51,869	U	12/15/2010
J71435-10-1	SENSHU IKEDA HOLDINGS		D	72,700.000	103,870	1.429	103,870	121,318		1,179		(28,757)	71,417	(100,175)	11,309	U	06/08/2010
J7165H-10-8	SEVEN & I HOLDINGS NPV		D	71,300.000	1,905,666	26.727	1,905,666	1,569,655		40,597		186,489		186,489	211,477	L	12/15/2010
J7164A-10-4	SEVEN BANK		D	56.000	118,566	2,117.256	118,566	108,240		2,788		(2,627)		(2,627)	12,953	U	06/08/2010
J71348-10-6	SEVENTY-SEVEN BANK		D	33,000.000	175,182	5.309	175,182	185,634		2,498		(29,680)		(29,680)	19,228	U	01/21/2010
J71434-11-2	SHARP CORP JPY50		D	90,000.000	927,824	10.309	927,824	1,099,642		19,296		(265,339)		(265,339)	63,150	U	01/21/2010
J71692-10-7	SHIGA BANK LTD/THE		D	34,000.000	184,678	5.432	184,678	184,332		432		(11,073)		(11,073)	11,419	U	12/16/2010
J71950-10-9	SHIKOKU BANK LTD/THE		D	23,000.000	71,388	3.104	71,388	69,450		637		(5,751)		(5,751)	7,689	U	06/08/2010
J72079-10-6	SHIKOKU ELECTRIC POWER		D	12,600.000	370,597	29.412	370,597	347,865		5,920		(17,739)		(17,739)	40,471	U	06/08/2010
J72273-10-5	SHIMA SEIKI MANUFACTURING LTD		D	3,000.000	72,312	24.104	72,312	70,907		590		(6,383)		(6,383)	7,788	U	06/08/2010
J72122-10-4	SHIMACHU CO LTD		D	6,900.000	161,558	23.414	161,558	128,107		1,336		16,051		16,051	17,400	U	06/08/2010
J72165-12-9	SHIMADZU CORP		D	31,000.000	240,929	7.772	240,929	219,086		1,622		1,931		1,931	19,911	U	12/15/2010
J72208-10-1	SHIMAMURA CO LTD JPY50		D	2,200.000	204,040	92.745	204,040	204,089		3,001		(22,444)		(22,444)	22,395	U	01/21/2010
J72262-10-8	SHIMANO		D	6,300.000	320,470	50.868	320,470	259,750		2,117		25,546		25,546	35,174	U	01/21/2010
J72445-11-7	SHIMIZU CORP		D	78,000.000	333,367	4.274	333,367	312,552		3,674		(7,222)		(7,222)	28,036	U	12/15/2010
J72810-12-0	SHIN ETSU CHEMICAL CO.		D	37,000.000	2,005,173	54.194	2,005,173	2,019,889		37,790		(314,910)		(314,910)	233,751	U	12/15/2010
J73197-10-5	SHINKO ELECTRIC IND CO		D	6,100.000	68,371	11.208	68,371	88,227		1,061		(27,361)		(27,361)	7,504	U	01/21/2010
J7385L-10-3	SHINSEI BANK		D	135,000.000	176,253	1.306	176,253	95,412				61,603	66,525	(4,922)	19,238	U	06/08/2010
J74229-10-5	SHIONOGI & CO		D	32,000.000	631,802	19.744	631,802	670,861		10,621		(99,352)		(99,352)	60,293	U	12/15/2010
J74358-14-4	SHISEIDO CO. LTD.		D	33,900.000	740,714	21.850	740,714	734,879		16,072		(68,451)		(68,451)	74,287	U	12/15/2010
J74444-10-0	SHIZUOKA BANK		D	41,000.000	378,236	9.225	378,236	373,155		5,729		(36,433)		(36,433)	41,515	U	01/21/2010
J75046-13-6	SHOWA DENKO K.K		D	132,000.000	297,524	2.254	297,524	279,356				(14,488)		(14,488)	32,656	U	01/21/2010
J75390-10-4	SHOWA SHELL SEKIYU K.K		D	27,600.000	252,918	9.164	252,918	224,436		1,107		12,486		12,486	15,996	U	12/15/2010
J75606-10-3	SKY PERFECT JSAT HOLDINGS		D	460.000	177,904	386.747	177,904	164,622		1,303		1,742		1,742	11,539	U	12/15/2010
J75734-10-3	SMC CORP		D	5,100.000	873,765	171.327	873,765	663,062		4,859		122,656		122,656	88,048	U	12/15/2010
J75963-10-8	SOFTBANK CORP COMMON STOCK		D	71,600.000	2,478,970	34.622	2,478,970	1,912,675		3,038		341,509		341,509	259,368	L	12/15/2010
J7607Z-10-4	SOHGO SECURITY SERVICES CO LTD		D	11,100.000	131,521	11.849	131,521	114,553		1,248		2,803		2,803	14,165	U	06/08/2010
J7608R-10-1	SOJITZ CORP		D	144,100.000	315,923	2.192	315,923	248,995		1,753		39,212		39,212	27,717	U	12/15/2010
J7620U-10-8	SO-NET ENTERTAINMENT CORP		D	31.000	93,164	3,005.296	93,164	76,977		514		6,153		6,153	10,034	U	06/08/2010
J76379-10-6	SONY CORP NPV		D	93,900.000	3,385,211	36.051	3,385,211	3,044,972		22,993		68,581		68,581	382,002	L	12/15/2010
J76337-10-4	SONY FINANCIAL HOLDINGS		D	90.000	364,146	4,046.065	364,146	281,507		2,216		48,546		48,546	34,093	U	12/15/2010
J76434-10-9	SOTETSU HOLDINGS INC		D	44,000.000	145,782	3.313	145,782	141,816				(894)		(894)	4,860	U	12/15/2010
J7659R-10-9	SQUARE ENIX HOLDINGS CO		D	7,000.000	124,153	17.736	124,153	143,321		2,008		(32,711)		(32,711)	13,543	U	06/08/2010
J76637-11-5	STANLEY ELECTRIC CO		D	12,700.000	237,294	18.685	237,294	260,001		3,560		(48,752)		(48,752)	26,045	U	01/21/2010
J7665M-10-2	START TODAY CO LTD		D	27.000	107,914	3,996.798	107,914	62,352				33,939		33,939	11,623	U	06/08/2010
J7674E-10-9	STELLA CHEMIFA CORP		D	1,600.000	75,280	47.050	75,280	58,128		300		9,044		9,044	8,108	U	06/08/2010
J7687M-10-6	SUGI PHARMACY CO LTD		D	4,000.000	96,317	24.079	96,317	78,451		275		7,493		7,493	10,374	U	06/08/2010
J76896-10-9	SUMCO CORPORATION CMN STK		D	10,700.000	152,876	14.287	152,876	214,128				(78,032)		(78,032)	16,779	U	01/21/2010
J77024-11-5	SUMITOMO BAKELITE CO LTD		D	13,000.000	76,536	5.887	76,536	67,252		1,096		1,042		1,042	8,243	U	06/08/2010
J77153-12-0	SUMITOMO CHEMICAL CO		D	137,000.000	674,961	4.927	674,961	641,468		12,854		(40,591)		(40,591)	74,083	U	01/21/2010
J77282-11-9	SUMITOMO CORP NPV		D	105,000.000	1,485,959	14.152	1,485,959	1,228,784		22,832		118,246		118,246	138,929	U	12/15/2010
J77411-11-4	SUMITOMO ELECTRIC JPY50		D	65,100.000	904,456	13.893	904,456	865,902		12,569		(60,717)		(60,717)	99,272	U	01/21/2010
J77454-12-2	SUMITOMO FORESTRY CO		D	14,200.000	124,703	8.782	124,703	113,078		1,197		(1,806)		(1,806)	13,431	L	06/08/2010
J77497-11-3	SUMITOMO HEAVY IND NPV		D	56,000.000	360,044	6.429	360,044	305,805		2,356		14,721		14,721	39,518	U	01/21/2010
J77669-13-3	SUMITOMO METAL IND NPV		D	324,000.000	798,129	2.463	798,129	939,889		14,573		(219,949)		(219,949)	78,189	U	12/15/2010
J77712-12-3	SUMITOMO METAL MIN JPY50		D	48,000.000	838,921	17.478	838,921	740,356		11,293		14,500		14,500	84,065	U	12/15/2010
J77067-10-6	SUMITOMO MITSUI FI COMMON STOCK		D	122,500.000	4,363,468	35.620	4,363,468	3,854,359		108,825		(233,935)		(233,935)	453,166	U	12/15/2010
J77734-10-1	SUMITOMO OSAKA CEMENT CO LTD		D	50,000.000	113,315	2.266	113,315	94,678				6,432		6,432	12,204	U	06/08/2010
J77841-11-2	SUMITOMO REALTY & JPY50		D	33,000.000	788,114	23.882	788,114	632,170		7,181		69,442		69,442	86,502	U	01/21/2010
J77884-11-2	SUMITOMO RUBBER IND		D	14,000.000	146,225	10.445	146,225	119,129		1,244		11,047		11,047	16,049	U	01/21/2010
J77970-10-1	SUMITOMO TRUST & BANK		D	125,000.000	788,275	6.306	788,275	707,272		15,005		(5,517)		(5,517)	86,520	U	01/21/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J78013-10-9	SUMITOMO WAREHOUSE CO LTD/THE		D	13,000.000	68,531	5.272	68,531	61,360		720		(210)		(210)	7,381	U	06/08/2010
J78089-10-9	SUNDRUG CO LTD		D	3,800.000	110,831	29.166	110,831	87,874		675		11,020		11,020	11,937	U	06/08/2010
J78400-10-8	SURUGA BANK		D	19,000.000	176,918	9.311	176,918	179,592		2,630		(22,092)		(22,092)	19,418	U	01/21/2010
J78454-10-5	SUZUKEN CO		D	7,400.000	226,038	30.546	226,038	245,286		2,228		(35,475)		(35,475)	16,227	U	12/15/2010
J78529-13-8	SUZUKI MOTOR CORP JPY50		D	29,400.000	724,227	24.634	724,227	706,667		4,125		(61,930)		(61,930)	79,490	U	01/21/2010
J7864H-10-2	SYSMEX CORP		D	3,600.000	249,637	69.344	249,637	214,040		1,144		17,009		17,009	18,588	U	12/15/2010
J86796-10-9	T&D HOLDINGS		D	24,800.000	629,240	25.373	629,240	565,370		11,611		(5,195)		(5,195)	69,065	U	01/21/2010
J7923L-11-0	TAIHEIYO CEMENT CORP		D	115,000.000	147,309	1.281	147,309	145,083				(13,889)		(13,889)	16,116	U	06/08/2010
J79561-13-0	TAISEI CORP		D	104,000.000	243,380	2.340	243,380	200,854		4,792		15,972		15,972	26,554	U	06/08/2010
J79819-10-8	TAISHO PHARMACEUTICAL CO		D	10,000.000	218,869	21.887	218,869	180,741		2,453		14,240		14,240	23,888	U	06/08/2010
J55440-11-9	TAIYO NIPPON SANSO CORP		D	25,000.000	220,779	8.831	220,779	262,075		3,235		(65,528)		(65,528)	24,232	U	01/21/2010
J80206-11-3	TAIYO YUDEN CO LTD		D	8,000.000	122,183	15.273	122,183	111,661		450		(2,638)		(2,638)	13,160	U	06/08/2010
J80733-10-8	TAKARA HOLDINGS INC		D	102,000.000	600,517	5.887	600,517	501,969				33,870		33,870	64,678	U	06/08/2010
J81195-12-5	TAKASHIMAYA CO JPY50		D	27,000.000	231,457	8.572	231,457	205,767		2,900		286		286	25,404	U	01/21/2010
J8124G-10-8	TAKATA CORP		D	3,600.000	106,506	29.585	106,506	81,900		607		13,135		13,135	11,471	U	06/08/2010
J81281-11-5	TAKEDA PHARMACEUTICAL CO LTD		D	66,400.000	3,267,250	49.206	3,267,250	2,645,585		128,199		141,731		141,731	393,756	U	12/24/2009
J82141-13-6	TDK		D	11,500.000	800,283	69.590	800,283	776,561		7,270		(53,479)		(53,479)	77,202	U	12/15/2010
J82270-11-7	TEIJIN		D	82,000.000	350,462	4.274	350,462	261,656		3,265		50,437		50,437	38,370	U	06/08/2010
J83173-10-4	TERUMO CORP		D	14,200.000	799,286	56.288	799,286	819,032		4,920		(107,475)		(107,475)	87,729	L	01/21/2010
J8298A-10-1	T-GAIA CORP		D	46.000	81,926	1,781.008	81,926	67,116		1,410		5,986		5,986	8,824	U	06/08/2010
J09748-10-4	THE DAI-ICHI LIFE INSURANCE COMPANY,LIMI		D	756.000	1,228,186	1,624.584	1,228,186	1,246,479				(176,923)		(176,923)	158,630	U	12/15/2010
J95238-10-1	THE YACHIYO BANK LIMITED		D	5,000.000	130,866	26.173	130,866	98,452		1,688		18,234		18,234	14,180	U	06/09/2010
J83345-10-8	THK CO		D	11,200.000	257,549	22.995	257,549	235,556		1,866		(6,275)		(6,275)	28,268	U	01/21/2010
J8381L-10-5	TOAGOSEI CO LTD		D	16,000.000	74,886	4.680	74,886	70,703		618		(3,883)		(3,883)	8,066	U	06/08/2010
J84162-14-8	TOBU RAILWAY CO		D	60,000.000	336,988	5.616	336,988	333,569		3,265		(33,569)		(33,569)	36,987	U	01/21/2010
J84377-10-0	TODA CORP		D	23,000.000	85,552	3.720	85,552	76,101				238		238	9,214	U	06/08/2010
J84764-11-7	TOHO CO		D	12,300.000	197,551	16.061	197,551	200,060		1,102		(16,897)		(16,897)	14,388	U	12/15/2010
J84850-10-6	TOHO GAS CO		D	37,000.000	185,023	5.001	185,023	201,846		2,569		(36,977)		(36,977)	20,154	U	06/08/2010
J85237-10-5	TOHO HOLDINGS CO LTD		D	6,300.000	86,209	13.684	86,209	97,994		567		(21,070)		(21,070)	9,285	U	06/08/2010
J85366-10-2	TOHO TITANIUM CO LTD		D	3,300.000	79,746	24.166	79,746	64,748				6,410		6,410	8,589	U	06/08/2010
J85108-10-8	TOHOKU ELECTRIC POWER CO		D	43,300.000	965,304	22.293	965,304	926,400		18,844		(44,941)		(44,941)	83,845	U	12/15/2010
J8609T-10-4	TOKA TOKYO FINANCIAL HOLDING		D	46,000.000	174,504	3.794	174,504	181,470				(12,783)		(12,783)	5,818	U	12/15/2010
J85538-10-6	TOKAI CARBON CO LTD		D	16,000.000	99,520	6.220	99,520	79,629		705		9,172		9,172	10,719	U	06/08/2010
J85968-10-5	TOKAI RIKA CO LTD		D	3,800.000	71,844	18.906	71,844	70,663		673		(6,557)		(6,557)	7,738	U	06/08/2010
J86298-10-6	TOKIO MARINE HOLDINGS		D	66,100.000	1,975,917	29.893	1,975,917	1,873,574		34,189		(118,591)		(118,591)	218,525	U	12/15/2010
J86506-10-2	TOKUYAMA CORP		D	31,000.000	160,365	5.173	160,365	178,123		2,014		(35,360)		(35,360)	17,601	U	01/21/2010
J86914-10-8	TOKYO ELECTRIC POW COMMON STOCK		D	135,200.000	3,302,150	24.424	3,302,150	3,129,454		87,270		(467,860)		(467,860)	378,924	U	12/24/2009
J86957-11-5	TOKYO ELECTRON		D	14,600.000	924,301	63.308	924,301	944,565		7,325		(121,714)		(121,714)	101,450	U	01/21/2010
J87000-10-5	TOKYO GAS CO LTD		D	232,000.000	1,028,697	4.434	1,028,697	981,069		17,336		(52,278)		(52,278)	99,906	U	12/15/2010
J87430-10-4	TOKYO OHKA KOGYO CO LTD		D	4,600.000	99,037	21.530	99,037	81,095		762		(7,275)		(7,275)	10,667	U	06/08/2010
J88204-11-0	TOKYO STEEL MFG CO		D	10,100.000	110,218	10.913	110,218	108,978		840		(10,750)		(10,750)	11,990	U	06/08/2010
J88247-10-1	TOKYO STYLE CO LTD		D	9,000.000	70,723	7.858	70,723	71,088				(7,982)		(7,982)	7,617	U	06/08/2010
J88333-11-7	TOKYO TATEMONO CO		D	34,000.000	157,458	4.631	157,458	142,419		1,496		(2,244)		(2,244)	17,282	U	01/21/2010
J88505-10-2	TOKYO TOMIN BANK LTD/THE		D	7,400.000	105,727	14.287	105,727	80,935				13,405		13,405	11,387	U	06/08/2010
J88720-12-3	TOKYU CORP		D	96,000.000	439,858	4.582	439,858	403,178		6,267		(11,599)		(11,599)	48,278	L	01/21/2010
J88849-12-0	TOKYU LAND CORP		D	42,000.000	211,061	5.025	211,061	163,893		2,892		24,084		24,084	23,083	U	06/08/2010
J88914-10-6	TOKYU REIT		D	13.000	93,829	7,217.638	93,829	68,708		1,861		15,015		15,015	10,106	U	06/08/2010
J8657U-11-0	TONENGENERAL SEKIYU		D	22,000.000	240,621	10.937	240,621	227,820		1,239		(101)		(101)	12,902	U	12/15/2010
J89592-10-9	TOP REIT		D	14.000	94,150	6,724.966	94,150	62,569	2,443			21,440		21,440	10,140	U	06/08/2010
J87473-11-2	TOPCON CORP		D	12,300.000	75,900	6.171	75,900	62,206		277		5,519		5,519	8,175	U	06/08/2010
J8931G-10-1	TOPPAN FORMS CO LTD		D	10,100.000	103,625	10.260	103,625	100,583		1,399		(8,119)		(8,119)	11,161	U	06/08/2010
890747-10-8	TOPPAN PRINTING CO		D	61,000.000	557,483	9.139	557,483	539,784		10,350		(32,920)		(32,920)	50,618	U	12/15/2010
J89494-11-6	TORAY INDUSTRIES		D	131,000.000	782,547	5.974	782,547	758,713		5,850		(52,014)		(52,014)	75,848	U	12/15/2010
J89752-11-7	TOSHIBA CORP NPV		D	375,000.000	2,041,508	5.444	2,041,508	1,733,170		8,026		(268,637)		(268,637)	196,116	L	12/15/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J89795-12-4	TOSHIBA PLANT SYSTEMS & SERVICES CORP		D	5,000.000	71,807	14.361	71,807	62,723		422		1,350		1,350	7,734	U	06/08/2010
J90096-11-6	TOSOH CORP		D	52,000.000	169,085	3.252	169,085	146,512		2,950		4,094		4,094	18,478	U	06/08/2010
J90268-10-3	TOTO		D	36,500.000	264,793	7.255	264,793	243,332		1,547		4,740		4,740	16,721	U	12/15/2010
J90505-10-8	TOWA PHARMACEUTICAL CO LTD		D	1,400.000	77,768	55.549	77,768	86,642		464		(17,250)		(17,250)	8,376	U	06/08/2010
J91515-10-6	TOYO INK MANUFACTURING CO LTD		D	30,000.000	147,432	4.914	147,432	107,704		2,025		23,849		23,849	15,879	U	06/08/2010
J92289-10-7	TOYO SEIKAN KAISHA		D	17,000.000	323,500	19.029	323,500	268,905		983		27,427		27,427	27,169	U	12/15/2010
J92547-13-2	TOYO SUISAN KAISHA		D	10,000.000	222,564	22.256	222,564	250,561		4,851		(52,425)		(52,425)	24,428	U	01/21/2010
J92689-10-8	TOYO TANSO CO LTD		D	1,500.000	88,866	59.244	88,866	65,372				13,923		13,923	9,571	U	06/08/2010
J90741-13-3	TOYOBO CO LTD		D	66,000.000	117,871	1.786	117,871	107,484				(2,308)		(2,308)	12,695	U	06/08/2010
J91128-10-8	TOYODA GOSEI CO		D	7,000.000	164,417	23.488	164,417	215,000		3,070		(68,629)		(68,629)	18,046	U	01/21/2010
J92590-10-8	TOYOTA AUTO BODY CO LTD		D	11,500.000	214,731	18.672	214,731	213,195				(5,622)		(5,622)	7,159	U	12/15/2010
J91214-10-6	TOYOTA BOSHOKU CORP		D	6,400.000	112,960	17.650	112,960	106,488		1,099		(5,926)	49,380	(55,306)	12,398	U	01/21/2010
J92628-10-6	TOYOTA INDUSTRIES CORP		D	15,500.000	481,285	31.051	481,285	499,696		7,510		(71,237)		(71,237)	52,825	U	01/21/2010
J92676-11-3	TOYOTA MOTOR		D	253,100.000	10,037,961	39.660	10,037,961	10,028,823		118,525		(1,974,370)		(1,974,370)	1,163,486	L	12/15/2010
J92719-11-1	TOYOTA TSUSHO		D	21,700.000	382,202	17.613	382,202	326,727		2,591		22,062		22,062	33,414	U	12/15/2010
J92297T-10-9	TRANS COSMOS INC/JAPAN		D	9,200.000	91,218	9.915	91,218	79,527				1,867		1,867	9,825	U	06/08/2010
J9298Q-10-4	TREND MICRO INC JPY50		D	10,200.000	336,817	33.021	336,817	390,626				(86,488)		(86,488)	32,679	U	12/15/2010
J9299N-10-0	TS TECH CO LTD		D	4,500.000	87,295	19.399	87,295	75,326		547		2,568		2,568	9,402	U	06/08/2010
J93020-10-5	TSUBAKIMOTO CHAIN CO		D	24,000.000	127,996	5.333	127,996	99,163		798		15,048		15,048	13,786	U	06/08/2010
J93407-12-0	TSUMURA & CO		D	6,300.000	203,999	32.381	203,999	200,615		3,507		(19,007)		(19,007)	22,391	U	01/21/2010
J93796-10-0	UBE INDUSTRIES		D	92,000.000	276,488	3.005	276,488	261,285		3,871		(15,144)		(15,144)	30,347	U	01/21/2010
J94048-10-5	ULVAC INC		D	3,600.000	94,046	26.124	94,046	75,231		842		8,686		8,686	10,129	U	06/08/2010
J94104-11-4	UNI CHARM		D	10,800.000	429,659	39.783	429,659	358,044		2,980		24,456		24,456	47,159	U	01/21/2010
J9425W-10-7	UNIPRES CORP		D	4,000.000	79,764	19.941	79,764	64,418		446		6,755		6,755	8,591	U	06/08/2010
J9427E-10-5	UNITED URBAN INVESTMENT		D	189.000	241,633	1,278.483	241,633	195,126				27,613		27,613	18,894	U	12/15/2010
J94368-14-9	UNY CO LTD JPY50		D	22,900.000	231,567	10.112	231,567	173,990		3,860		32,300		32,300	25,277	U	06/08/2010
J94456-11-8	USHIO		D	8,000.000	152,531	19.066	152,531	134,878		905		2,137		2,137	15,517	U	06/08/2010
J9446Z-10-5	USS CO		D	2,020.000	165,203	81.783	165,203	128,693		4,066		18,377		18,377	18,132	U	01/21/2010
J94632-11-4	WACOAL HOLDINGS CORP		D	16,000.000	229,782	14.361	229,782	205,238				9,407		9,407	15,136	U	12/15/2010
J9467Z-10-9	WACOM CO LTD/JAPAN		D	60.000	95,406	1,590.097	95,406	89,455				(4,325)		(4,325)	10,276	U	06/08/2010
J95094-10-8	WEST JAPAN RAILWAY CO		D	140.000	523,340	3,738.145	523,340	492,788		11,315		(26,889)		(26,889)	57,441	U	01/21/2010
J95204-10-3	XEBIO CO LTD		D	4,200.000	90,891	21.641	90,891	76,101		698		5,001		5,001	9,789	U	06/08/2010
J95402-10-3	YAHOO JAPAN CORP		D	1,402.000	543,946	387.979	543,946	489,324		3,546		642		642	53,980	U	12/15/2010
J95468-12-0	YAKULT HONSHA CO		D	11,900.000	342,827	28.809	342,827	342,534		2,545		(37,335)		(37,335)	37,628	U	01/21/2010
J95534-10-3	YAMADA DENKI CO		D	8,000.000	545,880	68.235	545,880	543,010		3,366		(57,045)		(57,045)	59,915	U	01/21/2010
J95644-10-0	YAMAGATA BANK LTD/THE		D	17,000.000	78,520	4.619	78,520	74,693		565		(4,631)		(4,631)	8,457	U	06/08/2010
J9579M-10-3	YAMAGUCHI FINANCIAL GP		D	21,000.000	212,612	10.124	212,612	225,899		2,268		(36,623)		(36,623)	23,336	U	01/21/2010
J95732-10-3	YAMAHA CORP		D	23,100.000	286,794	12.415	286,794	289,204		2,590		(25,160)		(25,160)	22,749	U	12/15/2010
J95776-12-6	YAMAHA MOTOR CO		D	22,900.000	373,158	16.295	373,158	324,433				7,768		7,768	40,957	U	01/21/2010
J96348-10-7	YAMATAKE CORP		D	8,500.000	201,533	23.710	201,533	202,760		1,298		(14,469)		(14,469)	13,243	U	12/15/2010
J96612-11-4	YAMATO HOLDINGS CO LTD		D	34,700.000	494,066	14.238	494,066	492,501		5,970		(42,870)		(42,870)	44,435	L	12/15/2010
J96524-11-1	YAMATO KOGYO CO		D	4,500.000	136,070	30.238	136,070	133,856		1,232		(12,585)		(12,585)	14,798	U	06/08/2010
J96656-10-3	YAMAZAKI BAKING CO		D	19,000.000	229,105	12.058	229,105	226,678				(22,720)		(22,720)	25,146	U	01/21/2010
J9690T-10-2	YASKAWA ELECTRIC CORP		D	25,000.000	236,482	9.459	236,482	231,645		938		(21,119)		(21,119)	25,956	U	01/21/2010
J97272-12-4	YOKOGAWA ELECTRIC CORPORATION 6841		D	20,000.000	159,133	7.957	159,133	153,016		189		(10,217)		(10,217)	16,334	U	06/08/2010
J97536-12-2	YOKOHAMA RUBBER CO LTD/THE		D	18,000.000	93,115	5.173	93,115	82,146		800		940		940	10,029	U	06/08/2010
J9885X-10-8	ZENSHO CO LTD		D	5,500.000	54,804	9.964	54,804	50,986		433		(2,085)		(2,085)	5,903	U	06/08/2010
J56644-12-3	ZEON CORP		D	19,000.000	159,133	8.375	159,133	110,650		846		31,344		31,344	17,139	U	06/08/2010
L8300G-13-5	SES ODR		D	31,864.000	783,262	24.581	783,262	767,057		20,096		127,402		127,402	(48,837)	U	12/15/2010
N00089-27-1	AALBERTS INDUSTRIES NV		D	9,221.000	194,381	21.080	194,381	114,745				59,067		59,067	20,570	U	06/08/2010
N00927-29-8	AEGON		D	147,208.000	900,170	6.115	900,170	1,128,172				7,202		7,202	(65,946)	L	12/23/2009
N01803-10-0	AKZO N.V.		D	21,873.000	1,358,714	62.118	1,358,714	1,452,455		33,162		2,773		2,773	(99,227)	U	12/23/2009
N0605M-14-7	ARCADIS NV		D	6,905.000	160,692	23.272	160,692	115,519				28,169		28,169	17,004	U	06/08/2010
L0302D-12-9	ARCELORMITTAL COMMON STOCK		D	77,061.000	2,922,496	37.924	2,922,496	2,303,750		49,892		(436,176)		(436,176)	(220,272)	U	12/23/2009

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
N07045-20-1	ASM INTERNATIONAL NV		D	5,132.000	181,701	35.406	181,701	155,183				26,068		26,068	450	U	12/15/2010
N07059-17-8	ASML HOLDING NV EURO.02		D	39,888.000	1,540,448	38.619	1,540,448	1,274,161		8,262		267,963		267,963	(110,431)	U	12/15/2010
N14952-26-6	BOSKALIS WESTMINSTER CT		D	5,701.000	271,973	47.706	271,973	226,789		6,912		73,379		73,379	(22,661)	L	12/23/2009
N1677J-10-3	BRUNEL INTERNATIONAL		D	2,423.000	95,485	39.408	95,485	69,846				15,535		15,535	10,104	A	06/08/2010
N2273C-10-4	CORIO		D	3,727.000	239,135	64.163	239,135	274,714		10,503		1,806		1,806	(17,515)	U	12/23/2009
N23473-10-6	CRUCELL NV		D	6,681.000	210,698	31.537	210,698	150,484				45,886		45,886	14,328	U	12/15/2010
N2366U-20-1	CSM		D	11,324.000	396,317	34.998	396,317	345,335				20,331		20,331	30,650	U	12/15/2010
N25633-10-3	DELTA LLOYD NV COMMON STOCK		D	11,873.000	239,339	20.158	239,339	243,309				(4,563)		(4,563)	593	U	12/15/2010
N2771R-19-9	DRAKA HOLDING		D	4,583.000	116,974	25.523	116,974	64,991				39,605		39,605	12,378	U	06/08/2010
N31065-14-2	EUROCOMMERCIAL PROPERTIES		D	2,592.000	119,308	46.029	119,308	78,205		5,205		28,478		28,478	12,625	U	06/08/2010
N3385Q-19-7	FUGRO CERT		D	8,581.000	705,212	82.183	705,212	519,051		13,426		271,771		271,771	(61,893)	U	12/23/2009
N44457-12-0	IMTECH NV		D	6,689.000	253,766	37.938	253,766	206,940				32,946		32,946	13,880	U	12/15/2010
N4578E-41-3	ING GROEP NV -CVA OTHER		D	346,917.010	3,374,923	9.728	3,374,923	3,356,636				277,567		277,567	7,492	L	12/15/2010
N4598#-10-1	INTERNATIONAL MEZZANINE INVESTMENT			625,000.000	11,737,500	18.780	11,737,500	5,239,960				2,687,361	2,731,111	(43,750)		A	12/17/1997
N4784C-10-2	KARDAN NV		D	11,824.000	70,186	5.936	70,186	51,083				11,676		11,676	7,427	U	06/08/2010
N4297B-14-6	KON KPN NV EURO.24		D	153,029.000	2,233,074	14.592	2,233,074	1,960,207		126,702		622,121	804,294	(182,173)	(155,640)	L	12/23/2009
N0139V-14-2	KONINKLIJKE AHOLD EUR 0.3		D	106,710.000	1,408,293	13.197	1,408,293	1,423,999		27,129		90,156		90,156	(98,643)	L	12/23/2009
N0157T-17-7	KONINKLIJKE BAM GROEP NV		D	15,439.000	94,842	6.143	94,842	70,594				14,211		14,211	10,036	U	06/08/2010
N5017D-12-2	KONINKLIJKE DSM NV EUR1.5		D	14,910.000	848,878	56.933	848,878	616,060		19,954		190,808		190,808	(79,110)	U	12/23/2009
N5075T-15-9	KONINKLIJKE VOPAK NV		D	4,821.000	227,737	47.239	227,737	180,196				23,442		23,442	24,099	U	06/08/2010
N50783-12-0	KONINKLIJKE WESSANEN NV		D	42,267.000	167,186	3.955	167,186	152,806				(3,312)		(3,312)	17,692	U	06/08/2010
N5557C-11-2	MEDIQ NV		D	4,751.000	88,883	18.708	88,883	85,043		777		(5,566)		(5,566)	9,406	U	06/08/2010
N6508Y-12-0	NUTRECO NV		D	5,227.000	396,672	75.889	396,672	276,591		2,848		78,105		78,105	41,976	U	06/08/2010
N6817P-10-9	PHILIPS ELECTRONICS ORD		D	93,264.000	2,856,508	30.628	2,856,508	2,642,055		66,560		285,498		285,498	(199,506)	U	12/15/2010
N7291Y-13-7	RANDSTAD HOLDING N COMMON STOCK		D	10,382.000	548,006	52.784	548,006	471,805				70,849		70,849	(42,701)	U	12/23/2009
N73430-11-3	REED ELSEVIER (NL)		D	58,175.000	719,637	12.370	719,637	711,244		25,076		56,905		56,905	(54,686)	U	12/23/2009
G7690A-10-0	ROYAL DUTCH SHELL COMMON STOCK		D	243,621.000	8,050,924	33.047	8,050,924	6,270,145	108,940	236,652		2,825,093	1,597,666	1,227,427	(517,208)	L	12/15/2010
N7752F-14-8	SBM OFFSHORE		D	19,048.000	426,737	22.403	426,737	385,706		9,822		84,924		84,924	(34,395)	U	12/23/2009
N8126Z-10-9	SNS REAAL		D	17,532.000	74,736	4.263	74,736	77,401				(10,574)		(10,574)	7,909	U	06/08/2010
N50660-16-4	TEN CATE NV		D	2,685.000	100,464	37.417	100,464	59,765				30,068		30,068	10,631	U	06/08/2010
N86672-10-7	TNT NV		D	33,136.000	874,529	26.392	874,529	977,481		23,079		(86,466)		(86,466)	(60,474)	U	12/23/2009
N87695-10-7	TOMTOM NV		D	11,769.000	124,086	10.543	124,086	72,334				38,621		38,621	13,131	U	06/08/2010
N8981F-27-1	UNILEVER NV CVA NLG0.16		D	163,790.000	5,099,765	31.136	5,099,765	5,224,672		147,367		128,568		128,568	(372,650)	U	12/15/2010
N9028G-11-6	UNIT 4 NV		D	3,032.000	98,152	32.372	98,152	65,695				22,071		22,071	10,387	U	06/08/2010
N9040V-11-7	USG PEOPLE NV		D	8,316.000	168,914	20.312	168,914	106,683				44,357		44,357	17,875	U	06/08/2010
N9411C-10-2	VASTNED OFF/IND		D	5,041.000	84,541	16.771	84,541	59,841		2,225		15,754		15,754	8,946	U	06/08/2010
N91784-10-3	VASTNED RETAIL		D	2,071.000	143,854	69.461	143,854	92,991		2,452		35,641		35,641	15,223	U	06/08/2010
N9438C-17-6	WAVIN NV		D	6,510.000	99,129	15.227	99,129	75,314				13,325		13,325	10,490	U	06/08/2010
N96425-10-8	WOLTERS KLUWER		D	29,962.000	656,631	21.915	656,631	659,938		21,858		49,145		49,145	(49,791)	U	12/23/2009
Q06213-10-4	AUCKLAND INTL AIRPORT		D	89,599.000	152,197	1.699	152,197	112,797		3,674		17,887		17,887	20,302	L	06/08/2010
Q2818G-10-4	CONTACT ENERGY		D	19,565.000	94,977	4.854	94,977	81,199		2,773		3,320		3,320	10,723	U	06/08/2010
9HH00C-26-5	FISHER & PAYKEL APPLIANCES HOLDINGS LTD		D	206,302.000	90,020	0.436	90,020	72,332				4,056		4,056	13,632	U	06/08/2010
Q38992-10-5	FISHER & PAYKEL HEALTHCARE CORP		D	71,364.000	172,937	2.423	172,937	155,597		3,195		(233)		(233)	17,573	U	12/16/2010
Q3915B-10-5	FLETCHER BUILDING LTD		D	49,564.000	295,831	5.969	295,831	294,225		9,748		(12,140)		(12,140)	22,383	U	12/23/2009
Q4933Q-12-4	INFRATIL LTD		D	76,007.000	114,896	1.512	114,896	80,600		3,438		16,896		16,896	17,399	U	06/08/2010
Q53422-10-3	KIWI INCOME PROPERTY TRUST		D	164,105.000	127,871	0.779	127,871	96,619		4,309		11,888		11,888	19,364	U	06/08/2010
Q8513Z-11-5	SKY CITY ENTERTAINMENT		D	73,953.000	186,702	2.525	186,702	163,090		6,934		8,056		8,056	21,535	U	06/08/2010
Q89499-10-9	TELECOM CORP OF NEW ZEALAND		D	151,542.000	256,236	1.691	256,236	288,166		20,268		(39,633)		(39,633)	20,214	U	12/23/2009
L00306-10-7	ACERGY SA		D	14,231.000	348,760	24.507	348,760	194,806				108,867		108,867	45,087	U	06/08/2010
R0180X-10-0	AKER SOLUTIONS ASA		D	17,973.000	305,708	17.009	305,708	247,798				30,685		30,685	27,225	U	12/15/2010
R0814U-10-0	AUSTEVOLL SEAFOOD ASA		D	19,003.000	161,532	8.500	161,532	112,408				28,242		28,242	20,883	U	06/08/2010
K4002E-11-5	BAKKAFROST P/F		D	17,865.000	151,553	8.483	151,553	141,687				6,712		6,712	3,153	U	12/21/2010
G1190N-10-0	BW OFFSHORE LTD		D	51,811.000	144,732	2.793	144,732	130,879				11,586		11,586	2,267	U	12/15/2010
R1536Z-10-4	CERMAQ ASA		D	11,578.000	178,579	15.424	178,579	98,395				57,098		57,098	23,087	U	06/08/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
R15888-11-9	COPEINCA ASA		D	9,384.000	89,658	9.554	89,658	55,597				23,123		23,123	10,938	U	06/09/2010
R1812S-10-5	DNB NOR ASA NOK10		D	94,275.000	1,323,232	14.036	1,323,232	1,174,549		18,121		268,210		268,210	(12,008)	L	12/15/2010
R60003-10-1	DNO INTERNATIONAL ASA		D	72,960.000	113,409	1.554	113,409	82,137				16,611		16,611	14,661	U	06/08/2010
R25663-10-6	FRED OLSEN ENERGY ASA		D	4,657.000	205,752	44.181	205,752	191,837				10,693		10,693	3,223	U	12/15/2010
G3682E-12-7	FRONTLINE LTD		D	4,352.000	112,249	25.792	112,249	138,985		4,541		(41,248)		(41,248)	14,511	U	06/08/2010
G4032A-10-4	GOLDEN OCEAN GROUP LTD		D	30,810.000	42,875	1.392	42,875	41,144		3,984		(3,812)		(3,812)	5,543	U	06/08/2010
R4279D-10-8	LEROY SEAFOOD GROUP ASA		D	4,034.000	137,231	34.019	137,231	75,138				44,351		44,351	17,741	U	06/08/2010
R2326D-10-5	MARINE HARVEST		D	329,433.000	348,342	1.057	348,342	283,415		20,035		29,672		29,672	35,256	U	12/15/2010
R4572R-10-1	MORPOL ASA		D	31,519.000	116,136	3.685	116,136	107,181				6,942		6,942	2,013	U	12/16/2010
R61115-10-2	NORSK HYDRO ASA COMMON STOCK		D	95,128.000	694,665	7.302	694,665	648,133		4,033		(52,416)		(52,416)	8,496	U	12/15/2010
R63179-10-6	NORWEGIAN AIR SHUTTLE ASA		D	5,226.000	105,236	20.137	105,236	95,152				(3,521)		(3,521)	13,605	U	06/08/2010
R6370J-10-8	NORWEGIAN PROPERTY ASA		D	53,631.000	95,129	1.774	95,129	77,068				5,762		5,762	12,298	U	06/08/2010
R67787-10-2	ORKLA		D	73,400.000	713,238	9.717	713,238	714,733		23,314		(4,896)		(4,896)	(4,195)	U	12/23/2009
R69628-11-4	PETROLEUM GEO-SERV COMMON STOCK		D	21,420.000	333,503	15.570	333,503	239,722				67,696		67,696	26,085	U	12/15/2010
M8175T-10-4	PROSAFE ASA		D	18,155.000	144,368	7.952	144,368	76,644		3,397		49,060		49,060	18,664	U	06/08/2010
R7199U-10-0	RENEWABLE ENERGY NOK1		D	71,931.000	219,305	3.049	219,305	191,442				(36,941)	135,260	(172,201)	7,568	U	12/15/2010
R75677-10-5	SCHIBSTED ASA		D	6,479.000	190,982	29.477	190,982	121,260				45,032		45,032	24,690	U	06/08/2010
G7945E-10-5	SEADRILL LTD		D	26,700.000	902,347	33.796	902,347	675,100		64,985		235,582		235,582	(14,352)	L	12/23/2009
9EQ0L2-PS-8	SEVAN MARINE ASA		D	56,656.000	63,161	1.115	63,161	57,568				(2,572)		(2,572)	8,165	U	06/08/2010
R82401-10-1	SPAREBANKEN MIDT-NORGE		D	12,750.000	117,994	9.254	117,994	82,981				19,758		19,758	15,254	U	06/08/2010
R8412T-10-2	STATOIL ASA CMN STK		D	99,245.000	2,357,367	23.753	2,357,367	2,258,959		78,190		(122,895)		(122,895)	(7,413)	L	12/23/2009
G85080-10-2	STOLT-NIELSEN LTD		D	6,151.000	150,216	24.421	150,216	78,856		3,111		51,940		51,940	19,420	U	06/08/2010
R9423M-10-2	STOREBRAND		D	27,896.000	208,680	7.481	208,680	146,585				35,117		35,117	26,978	U	06/08/2010
G8549P-10-8	SUBSEA 7 INC		D	5,999.000	156,168	26.032	156,168	84,922				51,057		51,057	20,189	U	06/08/2010
R21882-10-6	TELENOR		D	76,253.000	1,238,856	16.247	1,238,856	1,077,327		24,529		183,484		183,484	(14,458)	U	12/23/2009
R9138B-10-2	TGS NOPEC GEOPHYSICAL CO ASA		D	9,142.000	206,026	22.536	206,026	110,329				69,062		69,062	26,635	U	06/08/2010
R9900C-10-6	YARA INTL ASA CMN STK		D	17,850.000	1,032,446	57.840	1,032,446	686,694		10,405		235,958		235,958	(15,148)	U	12/23/2009
X0142R-10-3	ALTRI SGPS SA		D	11,580.000	52,536	4.537	52,536	54,776				(7,800)		(7,800)	5,559	U	06/08/2010
X03188-13-7	BANCO COMERCIAL PORTUGUES, S.A.		D	245,780.000	191,150	0.778	191,150	186,343		5,306		56,880	153,380	(96,499)	(10,235)	U	12/23/2009
X0346X-15-3	BANCO ESPIRITO SANTO E COMERCIAL DE LISB		D	49,173.000	189,246	3.849	189,246	267,151		7,905		(27,559)	96,356	(123,915)	(9,043)	U	12/23/2009
X07448-10-7	BRISA		D	20,535.000	143,215	6.974	143,215	164,474		3,509		(23,696)		(23,696)	3,855	L	06/08/2010
X13765-10-6	CIMPOR CIMENTOS DE PORT		D	26,261.000	177,921	6.775	177,921	199,696		4,372		(36,134)		(36,134)	(4,916)	U	06/08/2010
E3847K-10-1	EDP RENOVAVEIS		D	28,548.000	165,452	5.796	165,452	168,685				16,669	114,455	(97,785)	(8,311)	U	12/23/2009
X67925-11-9	ENERGIAS DE PORTUGAL SA		D	205,772.000	684,964	3.329	684,964	629,489		28,591		134,275	287,987	(153,712)	(36,046)	L	12/15/2010
X3078L-10-8	GALP ENERGIA SGPS SA-B		D	23,522.000	450,744	19.163	450,744	442,479		3,035		47,747		47,747	(20,931)	U	12/15/2010
X40338-10-9	JERONIMO MARTINS EUR1		D	22,131.000	337,142	15.234	337,142	221,369		8,304		145,534		145,534	(30,189)	U	12/23/2009
X5588N-11-0	MOTA ENGIL SGPS SA		D	29,285.000	68,210	2.329	68,210	72,350				(11,357)		(11,357)	7,218	U	06/08/2010
X6769Q-10-4	PORTUGAL TELECOM SGPS SA		D	51,289.000	574,348	11.198	574,348	622,247		84,862		(11,137)		(11,137)	(41,471)	U	12/23/2009
X8252W-17-6	SONAE SGPS SA		D	51,184.000	53,350	1.042	53,350	45,330				2,375		2,375	5,646	U	06/08/2010
X89406-13-0	TEIXEIRA DUARTE SA		D	50,173.000	48,944	0.976	48,944	58,327				(10,486)		(10,486)	1,103	U	09/20/2010
X9819B-10-1	ZON MULTIMEDIA SEVICOS DE TELE		D	21,677.000	98,199	4.530	98,199	82,664				5,144		5,144	10,391	U	06/08/2010
Y0205X-10-3	ASCENDAS REAL ESTATE INV		D	130,000.000	209,686	1.613	209,686	177,131		10,205		(14,054)		(14,054)	18,433	U	12/23/2009
Y0261Y-10-2	ASCOTT RESIDENCE TRUST		D	115,000.000	109,324	0.951	109,324	87,037		1,679		12,015		12,015	10,271	U	06/09/2010
G11325-10-0	BIOSENSORS INTERNATIONAL GROUP LTD		D	130,000.000	114,466	0.881	114,466	69,895				33,720		33,720	10,851	U	06/08/2010
Y1082Q-10-4	CAMBRIDGE INDUSTRIAL TRUST		D	344,000.000	142,065	0.413	142,065	117,677		6,897		10,920		10,920	13,468	U	06/08/2010
Y1091F-10-7	CAPITACOMMERCIAL TRUST		D	239,000.000	279,348	1.169	279,348	226,920		3,159		35,151		35,151	17,278	U	12/15/2010
Y10923-10-3	CAPITALAND SGD1		D	224,000.000	647,555	2.891	647,555	681,010		17,016		(80,057)		(80,057)	57,403	U	12/23/2009
Y1100L-16-0	CAPITAMALL TRUST		D	193,000.000	293,256	1.519	293,256	236,026		11,114		20,867		20,867	25,252	U	12/23/2009
Y1122V-10-5	CAPITAMALLS ASIA LTD		D	56,000.000	84,654	1.512	84,654	94,232		401		(16,839)		(16,839)	7,261	U	01/21/2010
Y1233P-10-4	CDL HOSPITALITY TRUSTS		D	54,000.000	87,521	1.621	87,521	64,980		1,652		14,244		14,244	8,297	U	06/08/2010
Y1564X-10-6	CHINA XLX FERTILISER LTD		D	196,000.000	90,871	0.464	90,871	70,272				11,985		11,985	8,614	U	06/08/2010
V23130-11-1	CITY DEVELOPMENTS		D	49,000.000	479,558	9.787	479,558	382,702		2,500		29,896		29,896	38,109	U	12/15/2010
Y1690R-10-6	COMFORTDELGRO		D	152,000.000	183,583	1.208	183,583	172,047		5,953		(10,063)		(10,063)	16,110	U	12/23/2009
Y1764Z-20-8	COSCO CORP SINGAPORE		D	89,000.000	148,408	1.668	148,408	72,939		1,936		60,947		60,947	12,118	U	12/23/2009

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Y8346J-10-7	CSE GLOBAL LTD		D	119,000.000	120,543	1.013	120,543	73,085				36,031		36,031	11,427	U	06/08/2010
V27915-10-3	DBS GROUP HOLDINGS LTD		D	159,000.000	1,774,170	11.158	1,774,170	1,668,308		46,569		(116,448)		(116,448)	149,356	U	12/15/2010
Y2401G-10-8	EZRA HOLDINGS LTD		D	74,000.000	103,791	1.403	103,791	93,820	858			132		132	9,839	U	06/08/2010
Y2642C-15-5	FRASER AND NEAVE		D	84,000.000	419,558	4.995	419,558	239,332		9,280		133,803		133,803	34,777	U	12/23/2009
Y2642S-10-1	FRASERS CENTREPOINT TRUST		D	113,000.000	132,077	1.169	132,077	105,151		3,107		15,290		15,290	11,636	U	06/10/2010
G3825Q-10-2	GENTING SINGAPORE PLC		D	605,000.000	1,032,414	1.706	1,032,414	597,949				330,910		330,910	72,370	U	12/15/2010
Y27187-10-6	GLOBAL LOGISTIC PROPERTIES		D	87,000.000	146,430	1.683	146,430	141,286				2,039		2,039	3,105	U	12/15/2010
V39076-13-4	GOLDEN AGRI RESOURCES		D	581,000.000	362,178	0.623	362,178	195,174		2,070		121,452		121,452	29,939	U	12/23/2009
Y2808U-10-6	GOODPACK LTD		D	51,000.000	81,466	1.597	81,466	58,854	1,940			14,890		14,890	7,723	U	06/08/2010
Y3645L-10-1	HONG LEONG ASIA LTD		D	30,000.000	73,168	2.439	73,168	67,061		681		(829)		(829)	6,936	U	06/08/2010
V75384-10-3	HOTEL PROPERTIES LTD		D	42,000.000	91,308	2.174	91,308	75,706				6,946		6,946	8,656	U	06/08/2010
Y3817K-10-5	HYFLUX LTD		D	70,500.000	127,448	1.808	127,448	118,741				5,911		5,911	2,796	U	12/17/2010
Y3974E-10-8	INDOFOOD AGRI RESOURCES LTD		D	52,000.000	113,453	2.182	113,453	78,035				24,663		24,663	10,755	U	06/08/2010
Y43703-10-0	JARDINE CYCLE & CARRIAGE		D	11,000.000	313,710	28.519	313,710	197,209		6,955		76,134		76,134	26,294	U	12/23/2009
Y4722Z-12-0	KEPPEL CORP		D	112,000.000	987,914	8.821	987,914	643,131		31,939		266,171		266,171	82,753	U	12/23/2009
V87778-10-2	KEPPEL LAND		D	106,000.000	396,462	3.740	396,462	341,731				36,966		36,966	17,765	U	12/15/2010
V62616-12-9	METRO HOLDINGS LTD		D	164,000.000	110,539	0.674	110,539	87,714		6,110		12,826		12,826	10,000	U	06/10/2010
V67005-12-0	NEPTUNE ORIENT LINES		D	83,000.000	140,990	1.699	140,990	98,441				31,604		31,604	11,861	U	12/23/2009
G6542T-11-9	NOBLE GROUP		D	299,454.000	506,344	1.691	506,344	421,039		4,368		23,219		23,219	37,337	L	12/15/2010
Y64248-20-9	OCBC BANK		D	237,000.000	1,824,568	7.699	1,824,568	1,465,815		47,214		123,553		123,553	147,604	U	12/15/2010
Y6421B-10-6	OLAM INTERNATIONAL		D	135,000.000	330,307	2.447	330,307	271,511		3,494		37,203		37,203	23,287	U	12/15/2010
Y6585M-10-4	OSIM INTERNATIONAL LTD		D	132,000.000	168,684	1.278	168,684	76,374		974		76,320		76,320	15,991	U	06/08/2010
Y67202-10-4	PARKWAY LIFE REAL ESTATE INVESTMENT TRUS		D	138,000.000	177,427	1.286	177,427	131,465		3,257		29,142		29,142	16,820	U	06/08/2010
Y7343V-14-7	RAFFLES EDUCATION CORP LTD		D	333,000.000	66,167	0.199	66,167	70,107				(10,212)		(10,212)	6,273	U	06/08/2010
Y7992U-10-1	SATS LTD		D	71,000.000	159,333	2.244	159,333	127,829		6,921		16,400		16,400	15,104	U	06/08/2010
Y79711-15-9	SEMBCORP INDUSTRIES		D	86,000.000	344,442	4.005	344,442	215,960		9,349		89,263		89,263	28,815	A	12/23/2009
Y8231K-10-2	SEMBCORP MARINE		D	74,000.000	309,643	4.184	309,643	193,935		8,088		89,071		89,071	25,794	U	12/23/2009
Y7992P-12-8	SINGAPORE AIRLINES		D	47,000.000	560,330	11.922	560,330	476,551		11,316		12,196		12,196	48,612	L	12/23/2009
Y79946-10-2	SINGAPORE EXCHANGE		D	85,000.000	557,681	6.561	557,681	502,027		15,425		10,470		10,470	44,082	L	12/15/2010
Y7990F-10-6	SINGAPORE PRESS HLDG		D	133,000.000	412,468	3.101	412,468	361,104		26,991		29,719		29,719	35,513	U	12/23/2009
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)		D	740,000.000	1,758,677	2.377	1,758,677	1,594,820	38,217	68,678		(31,755)		(31,755)	146,109	U	12/15/2010
Y8077D-10-5	SMRT CORP LTD		D	126,000.000	199,307	1.582	199,307	194,947		2,145		(3,824)		(3,824)	8,184	U	12/15/2010
Y7996W-10-3	ST ENGINEERING LTD		D	113,000.000	301,134	2.665	301,134	255,779		10,853		13,847		13,847	26,030	L	12/23/2009
Y7545N-10-9	STARHILL GLOBAL REIT		D	184,000.000	89,610	0.487	89,610	71,034		2,117		10,081		10,081	8,495	U	06/08/2010
Y8152F-13-2	STARHUB		D	42,000.000	86,071	2.049	86,071	62,267		6,152		14,534		14,534	7,300	U	12/23/2009
Y81705-10-8	STRAITS ASIA RESOURCES LIMITED		D	49,000.000	95,071	1.940	95,071	67,917		915		18,142		18,142	9,013	U	06/08/2010
Y82954-10-1	SUNTEC REIT		D	222,000.000	259,478	1.169	259,478	233,867	1,183	3,036		12,196		12,196	13,415	U	12/15/2010
V96194-12-7	UNITED OVERSEAS BANK		D	118,000.000	1,673,432	14.182	1,673,432	1,656,136		46,859		(114,175)		(114,175)	135,971	U	12/15/2010
Y9299W-10-3	UNITED OVERSEAS LAND		D	42,000.000	155,453	3.701	155,453	103,491		3,039		20,589		20,589	13,258	U	12/23/2009
Y9360Y-10-3	VENTURE CORP LTD		D	21,000.000	151,525	7.215	151,525	127,037				10,123		10,123	14,364	U	06/08/2010
Y9586L-10-9	WILMAR INTERNATIONAL		D	171,000.000	750,170	4.387	750,170	780,993		6,607		(91,268)		(91,268)	48,980	L	12/15/2010
V97973-10-7	WING TAI		D	78,000.000	102,716	1.317	102,716	84,683		2,982		8,296		8,296	9,737	U	06/08/2010
Y9728A-10-2	YANGZIJIANG SHIPBUILDING		D	119,000.000	177,107	1.488	177,107	103,510		800		57,237		57,237	16,359	L	06/08/2010
Y9729A-10-1	YANLORD LAND GROUP		D	96,000.000	125,671	1.309	125,671	114,500				3,111		3,111	8,060	U	12/15/2010
E0002V-17-9	ABENGOA SA		D	3,249.000	79,778	24.555	79,778	52,627	31	631		18,709		18,709	8,442	U	06/08/2010
E0003D-11-1	ABERTIS INFRAESTRUCTURAS		D	30,463.000	547,726	17.980	547,726	481,757		13,399		100,090	170,052	(69,962)	(22,727)	U	12/15/2010
E0008Z-10-9	ACCIONA		D	3,972.000	281,314	70.824	281,314	295,386	102	4,579		230	127,756	(127,526)	(6,039)	L	12/15/2010
E0060D-14-5	ACERINOX		D	18,944.000	332,260	17.539	332,260	365,133		4,382		(13,299)		(13,299)	(13,770)	U	12/15/2010
E7813W-16-3	ACS ACTIV. CONST. Y SVCS		D	14,994.000	702,784	46.871	702,784	749,551		25,835		2,205		2,205	(37,525)	U	12/15/2010
E04908-11-2	AMADEUS IT HOLDING CMN STK		D	18,479.000	387,196	20.953	387,196	385,187				1,051		1,051	959	U	12/15/2010
E16100-36-9	BANCO DE VALENCIA		D	34,273.000	150,222	4.383	150,222	152,007		2,189		32,363	133,873	(101,510)	(6,929)	U	11/01/2010
E1943H-15-4	BANCO PASTOR SA		D	19,318.000	96,677	5.004	96,677	87,470	28	574		(1,024)		(1,024)	10,230	U	06/08/2010
E19550-20-6	BANCO POPULAR ESPANOL		D	98,873.000	507,360	5.131	507,360	626,768		17,470		67,813	247,333	(179,519)	(28,664)	U	07/06/2010
E15819-19-1	BANCO SABADELL		D	104,835.000	413,271	3.942	413,271	676,313	495	10,310		129,648	263,042	(133,394)	(24,125)	U	04/23/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
E19790-10-9	BANCO SANTANDER SA EUR 0.5		D	749,780.000	7,943,364	10.594	7,943,364	12,635,928		376,748		1,077,110	4,692,567	(3,615,456)	(382,145)	L	12/15/2010
E2116H-88-0	BANKINTER		D	34,220.000	190,048	5.554	190,048	287,362	263	8,943		(55,428)	97,343	(152,771)	(7,992)	U	12/23/2009
E11805-10-3	BBVA(BILB-VIZ-ARG) EUR0.49		D	379,497.000	3,833,865	10.102	3,833,865	4,919,403		111,127		(574,712)	1,725,515	(2,300,227)	(118,851)	U	12/15/2010
E8893G-10-2	BOLSAS Y MERCADOS ESPANOLES		D	6,553.000	156,134	23.826	156,134	139,782	206	7,003		(170)		(170)	16,522	U	06/08/2010
E31774-11-5	CONSTRUCCIONES Y AUXILIAR DE FERROCARRIL		D	185.000	96,415	521.160	96,415	72,477	98	1,989		13,735		13,735	10,203	U	06/08/2010
E3641N-10-3	CRITERIA CAIXACORP ORD		D	58,531.000	311,454	5.321	311,454	262,456	108	4,405		29,469		29,469	19,529	L	12/15/2010
E38028-13-5	EBRO PULEVA SA		D	14,818.000	313,457	21.154	313,457	262,847	251	8,406		25,045		25,045	25,565	U	12/15/2010
E41759-10-6	ENAGAS		D	15,101.000	300,979	19.931	300,979	321,079	247	12,686		(11,715)		(11,715)	(21,507)	U	12/23/2009
E49512-11-9	FERROVIAL SA		D	41,739.000	414,696	9.935	414,696	447,527	424	18,852		(22,162)		(22,162)	(16,951)	U	06/08/2010
E52236-14-3	FOMENTO CONST Y CONTR		D	3,784.000	99,413	26.272	99,413	81,602		6,073		27,707	83,055	(55,348)	(5,125)	U	12/23/2009
E54667-11-3	GAMESA CORP TECNO EUR0.17		D	14,183.000	108,259	7.633	108,259	99,285				59,330	181,904	(122,574)	(3,186)	L	12/23/2009
E5499B-12-3	GAS NATURAL SDG		D	31,632.000	485,684	15.354	485,684	612,123		20,325		(121,504)		(121,504)	(20,297)	U	12/15/2010
E56793-10-7	GESTEVISION TELECI CMN STK		D	17,126.000	188,349	10.998	188,349	208,375		3,960		(49,707)		(49,707)	(11,830)	U	12/23/2009
E5706X-12-4	GRIFOLS		D	17,792.000	242,511	13.630	242,511	213,343	95	1,120		31,516	47,926	(16,410)	(2,874)	U	12/15/2010
E6165F-16-6	IBERDROLA		D	387,320.000	2,985,397	7.708	2,985,397	2,235,658		3,760		944,368	1,306,517	(362,149)	(165,795)	U	12/15/2010
E6244B-10-3	IBERDROLA RENOVA PAR EUR 0.5		D	105,977.000	376,138	3.549	376,138	354,288		2,438		103,498	168,802	(65,305)	(20,075)	L	12/15/2010
E6167M-10-2	IBERIA LINEA AEREAS		D	46,944.000	200,428	4.270	200,428	143,158				83,812		83,812	(10,628)	L	06/08/2010
E6282J-10-9	INDITEX PAR EUR 0.15		D	22,239.000	1,665,109	74.873	1,665,109	1,442,190	683	27,499		372,155		372,155	(125,188)	L	12/15/2010
E6271Z-15-5	INDRA SISTEMAS SA EUR0.20 SER 'A'		D	5,062.000	86,483	17.085	86,483	81,585		3,561		15,194	43,015	(27,822)	(5,240)	U	12/23/2009
G5085M-23-4	JAZZTEL PLC		D	17,157.000	81,391	4.744	81,391	52,482				20,296		20,296	8,613	U	06/08/2010
E7347B-10-7	MAPFRE		D	63,931.000	177,527	2.777	177,527	194,528	235	10,300		16,297	99,811	(83,515)	(8,450)	U	12/23/2009
E7795C-10-2	OBRASCON HUARTE LAIN SA		D	5,313.000	160,988	30.301	160,988	131,919				18,982		18,982	10,087	U	12/15/2010
E8013L-13-0	PESCANOVA SA		D	3,430.000	112,755	32.873	112,755	82,342				18,481		18,481	11,932	U	06/08/2010
E8183K-10-2	PROMOTORA DE INFORMACIONES SA		D	22,715.000	46,290	2.038	46,290	47,173				(5,781)		(5,781)	4,898	U	06/08/2010
E83453-16-2	PROSEGUR CIA DE SEGURIDAD SA		D	3,036.000	170,923	56.299	170,923	144,984	49	993		13,995		13,995	11,943	U	12/15/2010
E8471S-13-0	REPSOL YPF SA EUR1		D	65,013.000	1,811,395	27.862	1,811,395	1,592,622		28,142		170,118		170,118	(111,793)	U	12/15/2010
E6038H-11-8	SACYR VALLEHERMOSO		D	11,013.000	69,905	6.347	69,905	54,917				53,268	106,299	(53,031)	(3,048)	U	12/23/2009
E89049-15-4	SOL MELIA SA		D	11,181.000	103,842	9.287	103,842	68,454	24	480		24,399		24,399	10,989	U	06/08/2010
E6505G-14-8	SOS CORPORACION ALIMENTARIA SA		D	27,336.000	37,990	1.390	37,990	53,741				(19,770)		(19,770)	4,020	U	06/08/2010
E9055J-10-8	TECNICAS REUNIDAS SA		D	3,053.000	194,257	63.628	194,257	161,955	52	1,049		21,912		21,912	10,390	U	12/15/2010
E90183-18-2	TELEFONICA DE ESPANA		D	373,978.000	8,478,261	22.670	8,478,261	10,041,403	14,997	495,132		672,339		672,339	(577,139)	U	12/15/2010
E97579-19-2	VISCOFAN SA		D	6,362.000	241,105	37.898	241,105	162,553	100	2,050		53,038		53,038	25,514	U	06/08/2010
E9853W-16-0	ZARDOYA OTIS			16,256.000	228,961	14.085	228,961	222,972	341	5,746		29,367	78,764	(49,397)	(7,955)	U	12/15/2010
W9609T-10-7	AARHUSKARLSHAMN AB		D	8,656.000	242,602	28.027	242,602	182,032				32,433		32,433	28,137	U	12/15/2010
W0250B-19-8	ACTIVE BIOTECH AB		D	4,178.000	104,983	25.128	104,983	60,535				26,628		26,628	17,821	U	06/08/2010
W04008-15-2	ALFA LAVAL		D	32,758.000	690,165	21.069	690,165	465,607		8,424		186,698		186,698	30,334	U	12/15/2010
G0252S-10-6	ALLIANCE OIL COMPANY LTD		D	11,943.000	188,761	15.805	188,761	160,255				8,539		8,539	19,967	U	12/15/2010
W05244-10-3	ANGPANNEFORENINGEN AB		D	4,507.000	93,314	20.704	93,314	65,152				12,322		12,322	15,840	U	06/08/2010
W0817X-10-5	ASSA ABLOY B		D	29,227.000	823,492	28.176	823,492	603,491		11,010		194,934		194,934	36,978	U	12/15/2010
W10020-11-8	ATLAS COPCO AB-A S HS		D	58,165.000	1,467,605	25.232	1,467,605	775,945		19,067		612,742		612,742	(2,954)	U	12/23/2009
W10020-13-4	ATLAS COPCO B		D	36,530.000	826,123	22.615	826,123	497,322		11,975		311,765		311,765	36,253	L	12/23/2009
W4218X-13-6	AVANZA BANK HOLDING AB		D	5,687.000	197,863	34.792	197,863	188,945				6,423		6,423	2,495	U	12/15/2010
W22229-10-3	BE GROUP AB		D	10,883.000	73,301	6.735	73,301	62,656				(1,797)		(1,797)	12,443	U	06/08/2010
W2R76B-10-6	BIOVITRUM		D	15,799.000	95,137	6.022	95,137	77,755				1,233		1,233	16,150	U	06/08/2010
G1311M-11-4	BLACK EARTH FARMING LTD		D	26,216.000	103,295	3.940	103,295	73,499				12,472		12,472	17,323	U	06/09/2010
W17218-10-3	BOLIDEN AB		D	24,148.000	490,812	20.325	490,812	307,703				116,322		116,322	66,787	U	12/15/2010
W1991F-10-0	CARDO AB		D	1,182.000	73,549	62.224	73,549	72,548				74		74	928	U	12/15/2010
W2084X-10-7	CASTELLUM		D	14,887.000	202,643	13.612	202,643	122,228				46,016		46,016	34,399	U	06/08/2010
W2363S-10-0	CDON GROUP		D	2,861.000	13,230	4.624	13,230	7,852				3,131		3,131	2,246	U	06/08/2010
W24713-12-0	ELECTROLUX AB SERIES B SEK 5		D	22,676.000	643,970	28.399	643,970	606,257		10,706		76,343		76,343	35,671	U	12/23/2009
W2479G-10-7	ELEKTA AB		D	6,899.000	265,470	38.480	265,470	161,700		2,619		58,706		58,706	45,064	U	06/08/2010
G3159S-99-7	ENQUEST PLC		D	35,974.000	78,895	2.193	78,895	54,956				22,601		22,601	1,338	U	12/23/2009
W26049-11-9	ERICSSON LM-B SHS COMMON STOCK		D	282,377.000	3,281,133	11.620	3,281,133	2,984,518		63,056		483,936		483,936	167,113	L	12/15/2010
29786T-10-5	ETRION CORP		D	6,095.000	4,196	0.688	4,196	3,502				623		623	71	U	12/23/2009

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
W7888D-10-8	FABEGE		D	13,172.000	153,838	11.679	153,838	67,750				59,974		59,974	26,114	U	06/08/2010
W3443C-10-7	GETINGE B		D	23,989.000	502,561	20.950	502,561	489,725		5,941		9,910		9,910	24,335	U	12/15/2010
W40501-10-3	GUNNEBO AB		D	13,070.000	102,995	7.880	102,995	53,515				31,997		31,997	17,483	U	06/08/2010
W4248R-10-9	HAKON INVEST AB		D	7,245.000	126,681	17.485	126,681	123,862				1,221		1,221	1,598	U	12/15/2010
W3924P-12-2	HALDEX AB		D	7,926.000	124,034	15.649	124,034	70,248				32,732		32,732	21,055	U	06/08/2010
W41422-10-1	HENNES & MAURITZ SEK0.25'B'		D	98,081.000	3,266,620	33.305	3,266,620	3,022,205		81,197		335,779		335,779	172,318	L	12/15/2010
W40063-10-4	HEXAGON AB		D	24,232.000	519,542	21.440	519,542	375,984				90,603		90,603	52,955	U	12/15/2010
W4200N-11-2	HOLMEN B		D	5,705.000	187,801	32.919	187,801	151,524		4,744		32,021		32,021	9,969	U	12/23/2009
W4235G-11-6	HUSQVARNA B		D	43,573.000	363,775	8.349	363,775	308,993		4,888		21,654		21,654	21,105	U	12/23/2009
W45430-12-6	INDUSTRIVARDEN C		D	8,338.000	146,288	17.545	146,288	139,495				4,949		4,949	1,845	U	12/15/2010
W4662R-10-6	INTRUM JUSTITIA AB		D	8,437.000	129,836	15.389	129,836	81,008				26,788		26,788	22,040	U	06/08/2010
W4776L-10-2	INVESTMENT AB ORESUND		D	4,738.000	82,070	17.322	82,070	66,284				1,855		1,855	13,931	U	06/08/2010
W48102-12-8	INVESTOR B		D	42,945.000	918,838	21.396	918,838	816,546		20,208		60,573		60,573	53,047	L	12/23/2009
W4939T-10-9	JM AB		D	7,898.000	184,954	23.418	184,954	104,374				49,184		49,184	31,396	U	06/08/2010
W53034-10-9	KAPPAHL AB		D	10,614.000	71,805	6.765	71,805	75,948		4,206		(16,332)		(16,332)	12,189	U	06/08/2010
W4832D-11-0	KINNEVIK INVESTMENT AB		D	22,432.000	456,935	20.370	456,935	384,430				20,035		20,035	52,470	A	12/15/2010
W2642U-12-4	KLOVERN AB		D	21,390.000	108,132	5.055	108,132	61,836				27,941		27,941	18,355	U	06/08/2010
W53033-10-1	KUNGSLEDEN		D	12,100.000	110,644	9.144	110,644	65,586				26,276		26,276	18,782	U	06/08/2010
W56316-10-7	LINDAB INTERNATIONAL AB		D	7,196.000	94,422	13.121	94,422	67,488				10,906		10,906	16,028	U	06/08/2010
W5650X-10-4	LOOMIS AB		D	7,814.000	117,344	15.017	117,344	71,365				26,060		26,060	19,919	U	06/08/2010
W54114-10-8	LUNDBERGS AB-B SHS		D	1,530.000	113,744	74.342	113,744	107,014				5,295		5,295	1,434	U	12/15/2010
W64566-10-7	LUNDIN PETROLEUM		D	26,699.000	332,068	12.437	332,068	179,460				164,019		164,019	15,451	U	12/23/2009
W5612K-10-9	MEDA AB		D	23,201.000	176,621	7.613	176,621	172,903				(12,706)		(12,706)	16,424	U	12/15/2010
W56151-10-8	MEDIVIR AB-B SHS		D	6,420.000	133,399	20.779	133,399	126,299				5,418		5,418	1,682	U	12/15/2010
L6388F-12-8	MILLICOM INTL CELLULAR		D	6,714.000	644,881	96.050	644,881	489,390		40,946		109,432		109,432	34,255	U	12/23/2009
W56523-11-6	MODERN TIMES GROUP AB		D	6,088.000	402,810	66.165	402,810	362,246				5,738		5,738	34,826	U	12/15/2010
W5691F-10-4	NCC AB		D	8,346.000	183,408	21.976	183,408	149,127				16,908		16,908	17,372	U	12/15/2010
W57113-11-5	NIBE INDUSTRIER AB		D	8,500.000	129,857	15.277	129,857	124,792				3,428		3,428	1,638	U	12/15/2010
W5736P-10-9	NISCAYAH GROUP AB		D	46,643.000	95,704	2.052	95,704	69,546				9,913		9,913	16,246	U	06/08/2010
W5750H-10-8	NOBIA AB		D	20,792.000	186,260	8.958	186,260	86,488				68,154		68,154	31,618	U	06/08/2010
W58204-10-3	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)		D	292,715.000	3,183,647	10.876	3,183,647	3,211,452		8,162		922		922	185,372	U	12/15/2010
L7272A-10-0	ORIFLAME COSMETICS SA		D	7,767.000	408,811	52.634	408,811	383,770				(17,317)		(17,317)	42,358	U	12/15/2010
W72177-11-1	RATOS AB		D	8,248.000	305,361	37.022	305,361	307,299				(5,788)		(5,788)	3,851	U	12/15/2010
W75528-10-4	REZIDOR HOTEL GROUP		D	12,538.000	76,246	6.081	76,246	50,708				12,596		12,596	12,943	U	06/08/2010
W72838-11-8	SAAB AB		D	9,197.000	168,197	18.288	168,197	141,287				12,143		12,143	14,766	U	12/15/2010
W74857-16-5	SANDVIK		D	92,606.000	1,805,126	19.493	1,805,126	1,197,826		9,993		593,360		593,360	79,712	L	12/15/2010
W76082-11-9	SCANIA B		D	31,957.000	735,059	23.001	735,059	493,512		3,070		252,278		252,278	28,831	U	12/15/2010
W7912C-11-8	SECURITAS B		D	20,536.000	240,149	11.694	240,149	205,959		6,927		25,814		25,814	13,420	U	12/23/2009
W25381-14-1	SKAND ENSKILDA A		D	138,626.000	1,156,307	8.341	1,156,307	949,407		14,865		236,620		236,620	58,819	U	12/23/2009
W83567-11-0	SKANSKA B		D	38,672.000	766,466	19.820	766,466	688,082		24,528		51,735		51,735	39,137	L	12/15/2010
W84237-14-3	SKF B		D	34,829.000	992,207	28.488	992,207	679,084		11,392		291,409		291,409	39,835	U	12/15/2010
W8615U-12-4	SSAB SVENSKT STAL A		D	16,695.000	280,499	16.801	280,499	283,322		1,958		(23,043)		(23,043)	18,041	U	12/23/2009
W8615U-10-8	SSAB SVENSKT STAL B		D	10,185.000	150,148	14.742	150,148	157,334		1,195		(18,385)		(18,385)	9,926	U	12/23/2009
W90152-12-0	SVENSKA CELLULOSA AB - B SHS		D	56,971.000	899,589	15.790	899,589	580,122		24,192		81,329		81,329	56,672	U	12/23/2009
W90937-18-1	SVENSKA HANDELSBANKEN A FREE		D	45,013.000	1,438,269	31.952	1,438,269	1,296,460		39,863		70,398		70,398	84,120	U	12/23/2009
W3222Z-23-6	SWEDBANK AB		D	66,420.000	926,334	13.947	926,334	708,500				165,842		165,842	37,791	U	12/15/2010
W95878-11-7	TELE2 AB SER'B' SEK1.25		D	31,443.000	652,642	20.756	652,642	512,278		15,596		104,653		104,653	25,352	U	12/15/2010
W9588J-10-4	TELIASONERA AB SEK3.2		D	216,484.000	1,715,610	7.925	1,715,610	1,600,330		52,358		35,254		35,254	94,412	U	12/15/2010
W96297-10-1	TRELLEBORG AB		D	26,102.000	275,937	10.571	275,937	189,342				52,971		52,971	33,624	U	12/15/2010
928856-20-2	VOLVO A		D	25,533.000	436,582	17.099	436,582	266,725				202,950		202,950	16,102	U	11/16/2009
928856-30-1	VOLVO AB-B SHS NPV		D	128,107.000	2,257,131	17.619	2,257,131	1,376,374				935,987		935,987	35,918	L	12/15/2010
G93886-13-6	VOSTOK NAFTA INVESTMENT LTD		D	16,546.000	91,763	5.546	91,763	55,055				21,131		21,131	15,577	U	06/08/2010
W9898E-13-4	WALLENSTAM AB		D	3,749.000	98,663	26.317	98,663	59,582				22,333		22,333	16,748	U	06/08/2010
W9899S-10-8	WIHLBORGS FASTIGHETER		D	3,616.000	104,840	28.993	104,840	62,927				24,117		24,117	17,797	U	06/08/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
H0010V-10-1	ABB LTD-REG CMN STK		D	198,972.000	4,432,712	22.278	4,432,712	2,914,042		11,633		230,043		230,043	431,987	U	12/15/2010
H0032X-13-5	ACTELION LTD REG		D	10,257.000	561,667	54.759	561,667	580,389				(35,876)		(35,876)	48,439	U	12/15/2010
H00392-31-8	ADECCO CHESEREX		D	10,773.000	705,718	65.508	705,718	572,429	1,397	4,539		43,106		43,106	68,082	U	12/23/2009
H0336B-11-0	ARYZTA		D	9,613.000	443,637	46.150	443,637	375,954	893			43,763		43,763	42,378	U	12/23/2009
H04530-20-2	BALOISE HOLDING NAMEN		D	4,317.000	420,157	97.326	420,157	389,828	3,610	11,734		20,133		20,133	40,673	U	12/23/2009
H3822H-28-6	BANK SARASIN & COMPAGNIE AG		D	3,028.000	137,960	45.561	137,960	109,241				2,790		2,790	25,929	U	06/08/2010
H05072-10-5	BARRY CALLEBAUT AG		D	387.000	320,568	828.342	320,568	277,817				9,081		9,081	33,670	U	12/15/2010
H07815-15-4	BKW FMB ENERGIE		D	1,495.000	113,044	75.615	113,044	120,737	696	2,263		(14,500)		(14,500)	11,446	U	12/23/2009
H10914-17-6	BUCHER INDUSTRIES AG-REG		D	930.000	173,766	186.845	173,766	163,270				5,715		5,715	4,780	U	12/15/2010
H12013-10-0	BURCKHARDT COMPRESSION HOLDING AG		D	372.000	103,046	277.005	103,046	59,305	352	1,145		24,374		24,374	19,367	U	06/08/2010
H25662-15-8	CIE FINANCIERE CMN STK		D	46,656.000	2,744,471	58.824	2,744,471	1,653,397	2,922	9,495		842,942		842,942	229,827	U	12/15/2010
H14843-16-5	CLARIANT AG-REG CHF4		D	18,536.000	375,478	20.257	375,478	213,162				91,747		91,747	70,569	U	06/08/2010
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5		D	104,096.000	4,193,900	40.289	4,193,900	4,537,670	37,358	214,377		(1,198,992)		(1,198,992)	293,180	L	12/15/2010
H2082J-10-7	DUFRY GROUP		D	1,700.000	228,727	134.545	228,727	114,268				71,472		71,472	42,988	U	06/08/2010
H2078C-10-8	EFG INTERNATIONAL AG		D	5,465.000	74,815	13.690	74,815	71,339				(10,585)		(10,585)	14,061	U	06/08/2010
H28455-17-0	GALENICA HOLDING AG		D	412.000	248,963	604.278	248,963	171,649				43,319		43,319	33,994	U	12/15/2010
H4407G-26-3	GAM HOLDINGS LTD CMN STK		D	22,175.000	366,421	16.524	366,421	326,161	4,317	4,329		60,068		60,068	36,284	U	12/23/2009
H30145-10-8	GATEGROUP HOLDING AG		D	3,669.000	200,716	54.706	200,716	104,942				58,050		58,050	37,724	U	06/08/2010
H2942E-12-4	GEBERIT		D	3,516.000	813,005	231.230	813,005	633,507	3,637	11,819		101,315		101,315	71,170	U	12/15/2010
H26091-14-2	GEORG FISCHER AG		D	385.000	217,206	564.171	217,206	154,406				33,201		33,201	29,599	U	12/15/2010
H3238Q-10-2	GIVAUDAN SA REG		D	790.000	852,524	1,079.144	852,524	716,308	1,782	5,790		94,820		94,820	56,114	L	12/15/2010
H35927-12-0	HELVETIA HOLDING AG-REG		D	524.000	201,474	384.492	201,474	200,980				(5,049)		(5,049)	5,543	U	12/15/2010
H36940-13-0	HOLCIM		D	22,808.000	1,723,407	75.561	1,723,407	1,682,485	5,323	17,298		(197,343)		(197,343)	159,404	U	12/15/2010
H4414N-10-3	JULIUS BAER GROUP CMN STK		D	21,304.000	997,984	46.845	997,984	747,675	1,607	5,223		149,525		149,525	98,728	U	12/23/2009
H46697-14-2	KUDELSKI SA		D	2,606.000	55,743	21.390	55,743	65,771				(20,504)		(20,504)	10,477	U	06/08/2010
H4673L-14-5	KUEHNE & NAGEL INTL		D	5,228.000	726,888	139.037	726,888	553,186	1,693	5,504		120,440		120,440	58,815	L	12/15/2010
H49983-17-6	LINDT & SPRUENGLI NAMEN		D	18.000	579,465	32,192.513	579,465	492,918	1,330	4,323		83,621		83,621	54,700	U	12/23/2009
H49983-18-4	LINDT & SPRUENGLI PART		D	192.000	580,312	3,022.460	580,312	446,410	1,419	4,611		113,990		113,990	53,999	U	12/23/2009
H50430-23-2	LOGITECH INTERNATIONAL		D	19,506.000	371,344	19.037	371,344	349,421				(2,510)		(2,510)	36,460	U	12/23/2009
H50524-13-3	LONZA GROUP		D	4,096.000	328,337	80.160	328,337	328,926	1,352	4,395		10,100		10,100	31,926	L	12/23/2009
H5498Z-12-8	MEYER BURGER TECHNOLOGY AG		D	3,266.000	101,822	31.176	101,822	69,025				13,661		13,661	19,137	U	06/08/2010
H57312-64-9	NESTLE SA PAR CHF1		D	328,366.000	19,227,849	58.556	19,227,849	14,359,207	122,164	372,401		1,223,190		1,223,190	1,848,021	L	12/15/2010
H5783Q-13-0	NOBEL BIOCARE HLDG CMN STK		D	12,222.000	230,453	18.856	230,453	212,044	1,275	11,959		(35,129)	172,311	(207,440)	27,821	L	12/23/2009
H5820Q-15-0	NOVARTIS AG-REG CMN STK		D	194,065.000	11,405,210	58.770	11,405,210	10,540,060	108,661	242,580		(270,390)		(270,390)	1,079,140	L	12/15/2010
H5982A-10-0	ORASCOM DEVELOPMENT HOLDING AG		D	1,268.000	75,877	59.840	75,877	63,748				(2,132)		(2,132)	14,261	U	06/08/2010
H60147-10-7	PANALPINA WELTTRANSPORT HOLDING AG		D	1,824.000	235,072	128.877	235,072	132,909				57,982		57,982	44,181	U	06/08/2010
H60477-20-7	PARGESA HOLDING INH		D	2,224.000	188,862	84.920	188,862	185,354				(1,688)		(1,688)	5,196	L	12/15/2010
H6120A-10-1	PARTNERS GROUP HOLDING AG		D	755.000	143,248	189.733	143,248	141,770				(2,463)		(2,463)	3,941	U	12/15/2010
H6212L-10-6	PETROPLUS HLDS AG		D	8,678.000	114,345	13.176	114,345	122,114				(29,259)		(29,259)	21,491	L	06/08/2010
H64687-12-4	PSP SWISS PROPERTY		D	2,599.000	208,476	80.214	208,476	200,262				2,478		2,478	5,735	U	12/15/2010
H68745-20-9	RIETER HOLDING AG		D	412.000	149,378	362.567	149,378	90,645				30,658		30,658	28,075	U	06/08/2010
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK		D	64,830.000	9,499,155	146.524	9,499,155	10,437,426	69,365	254,236		(2,316,756)		(2,316,756)	947,124	L	12/15/2010
H7258G-23-3	SCHINDLER NAMEN		D	2,165.000	259,105	119.679	259,105	219,787	336	1,092		25,284		25,284	13,885	U	12/15/2010
H7258G-20-9	SCHINDLER PART		D	4,788.000	566,367	118.289	566,367	441,179	1,128	3,665		85,577		85,577	38,177	U	12/15/2010
H7485A-10-8	SGS		D	524.000	879,311	1,678.075	879,311	753,896	3,953	12,848		58,507		58,507	63,727	U	12/15/2010
H7631K-15-8	SIKA AG		D	209.000	458,459	2,193.583	458,459	358,652				32,294		32,294	67,513	U	12/15/2010
H8024W-10-6	SONOVA HOLDING		D	4,231.000	546,184	129.091	546,184	530,785	917	2,981		(20,099)		(20,099)	54,040	U	12/23/2009
H8300N-11-9	STRAUMANN HOLDING		D	933.000	213,542	228.877	213,542	245,324	652	2,119		(73,228)		(73,228)	22,778	U	12/23/2009
H83580-28-4	SULZER AG		D	2,194.000	334,380	152.406	334,380	222,872				63,945		63,945	47,563	U	12/15/2010
H83949-13-3	SWATCH GROUP NAM		D	5,358.000	432,078	80.642	432,078	265,770	745	2,421		137,146		137,146	38,889	U	12/23/2009
H7354Q-13-5	SWISS LIFE HOLDING		D	2,545.000	368,004	144.599	368,004	331,325				14,105		14,105	35,866	U	12/23/2009
H8403W-10-7	SWISS PRIME SITE		D	5,096.000	380,156	74.599	380,156	308,657				24,873		24,873	46,626	U	12/15/2010
H84046-13-7	SWISS REINSURANCE CHF0.10(REGD)		D	30,969.000	1,666,033	53.797	1,666,033	1,522,941	5,890	47,270		16,648		16,648	162,872	L	12/23/2009
H8398N-10-4	SWISSCOM		D	1,729.000	760,205	439.679	760,205	658,930	6,277	20,401		24,657		24,657	73,888	U	12/23/2009

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
H84140-11-2	SYNGENTA CHF8.3		D	8,866.000	2,593,424	292.513	2,593,424	2,427,430	12,279	33,096		(150,253)		(150,253)	244,750	L	12/15/2010
87162M-40-9	SYNTHES INC CMN STK		D	4,922.000	664,865	135.080	664,865	637,548		5,946		64,842		64,842	63,529	U	12/23/2009
H85470-10-7	TEMENOS GROUP AG		D	4,753.000	197,745	41.604	197,745	105,697				54,883		54,883	37,165	U	06/08/2010
H83949-14-1	THE SWATCH GROUP		D	2,508.000	1,118,005	445.775	1,118,005	652,701	1,744	5,667		382,678		382,678	99,925	U	12/23/2009
H8817H-99-3	TRANSOCEAN LTD		D	27,100.000	1,856,422	68.503	1,856,422	1,925,866				(159,374)		(159,374)	89,930	U	12/07/2010
H89231-33-8	UBS AG CHF0.1		D	335,705.000	5,511,306	16.417	5,511,306	5,748,817		38,382		(239,704)		(239,704)	521,317	L	12/15/2010
H9870Y-10-5	ZURICH FIN SVS GRP CHF9		D	12,723.000	3,295,733	259.037	3,295,733	2,947,253	37,917	123,231		189,825		189,825	318,235	L	12/23/2009
G88473-11-4	3I GROUP PLC		D	71,145.000	364,377	5.122	364,377	323,636	1,496	3,214		54,580		54,580	(15,336)	U	12/23/2009
G0110T-10-6	ADMIRAL GROUP		D	20,451.000	483,057	23.620	483,057	414,632		11,835		61,216		61,216	(11,741)	U	12/15/2010
G0105D-10-8	AEGIS GROUP PLC		D	46,540.000	101,947	2.191	101,947	71,726		755		22,237		22,237	7,983	U	06/08/2010
G01283-10-3	AFREN PLC COMMON STOCK		D	92,627.000	213,155	2.301	213,155	115,899				80,564		80,564	16,692	U	06/08/2010
G0116S-10-2	AGGREKO ORD GBP0.20		D	27,135.000	626,973	23.106	626,973	550,547		2,816		27,329		27,329	49,097	U	06/08/2010
G02604-11-7	AMEC		D	21,704.000	389,143	17.930	389,143	327,465	1,904	3,926		88,683		88,683	(11,747)	U	12/15/2010
G03340-17-7	AMLIN PLC		D	32,441.000	206,815	6.375	206,815	206,034				1,194		1,194	(413)	U	12/15/2010
G03764-13-4	ANGLO AMERICAN PLC CMN STK		D	125,491.000	6,525,962	52.003	6,525,962	5,310,499		29,895		1,308,932		1,308,932	(284,590)	U	12/15/2010
G0398N-12-8	ANTOFAGASTA ORD GBP0.05		D	34,485.000	866,695	25.133	866,695	519,988		8,175		362,226		362,226	(43,843)	L	12/23/2009
G0483X-12-2	ARM HOLDINGS PLC		D	140,259.000	925,658	6.600	925,658	591,811		2,158		273,413		273,413	60,433	U	12/15/2010
G0609C-10-1	ASHMORE GROUP PLC		D	27,066.000	141,407	5.225	141,407	94,464		3,986		35,869		35,869	11,073	U	06/08/2010
G05320-10-9	ASHTEAD GROUP PUBLIC LIMITED COMPANY		D	89,273.000	240,651	2.696	240,651	137,610		2,742		84,196		84,196	18,845	U	06/08/2010
G05360-10-8	ASOS PLC		D	10,774.000	267,418	24.821	267,418	99,570				146,908		146,908	20,941	U	06/08/2010
G05600-13-8	ASSOCD BRIT FOODS ORD GBP0.0568		D	157,033.000	2,891,425	18.413	2,891,425	2,182,431	44,568	48,888		942,462		942,462	(135,493)	U	12/23/2009
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25		D	128,884.000	5,871,516	45.557	5,871,516	6,045,251		280,111		(24,870)		(24,870)	(173,854)	L	12/15/2010
G0669T-10-1	AUTONOMY CORP		D	22,123.000	519,101	23.464	519,101	537,832				(2,493)		(2,493)	(15,996)	L	12/23/2009
G06812-11-2	AVEVA GROUP PLC		D	10,411.000	261,979	25.164	261,979	171,678		2,271		69,786		69,786	20,515	U	06/08/2010
G06830-10-9	AVIVA ORD GBP0.25		D	242,651.000	1,486,776	6.127	1,486,776	1,234,142		89,333		(27,480)		(27,480)	(45,020)	U	12/23/2009
G06890-15-2	BABCOCK INTERNATIONAL GROUP PLC		D	24,777.000	220,575	8.902	220,575	214,730	2,259	2,721		(7,195)		(7,195)	13,040	U	07/09/2010
G06940-10-3	BAE SYSTEMS ORD GBP0.025		D	358,795.000	1,846,000	5.145	1,846,000	1,988,612		70,885		(114,020)		(114,020)	(36,703)	L	12/15/2010
G3224V-10-8	BALFOUR BEATTY		D	45,301.000	220,996	4.878	220,996	189,192		6,427		40,267		40,267	2,664	U	06/08/2010
G08036-12-4	BARCLAYS ORD GBP0.25		D	1,014,596.000	4,138,902	4.079	4,138,902	4,577,411		64,525		(259,238)		(259,238)	(103,409)	L	12/15/2010
G08288-10-5	BARRATT DEVELOPMENTS PLC		D	124,470.000	172,034	1.382	172,034	169,467				(1,427)		(1,427)	3,994	U	12/15/2010
G11430-10-1	BEAZLEY GROUP LIMITED		D	32,864.000	58,924	1.793	58,924	53,353		1,220		956		956	4,614	U	06/08/2010
G09744-15-5	BELLWAY PLC		D	7,601.000	79,399	10.446	79,399	70,422	892			2,760		2,760	6,218	U	06/08/2010
G1191G-12-0	BERKELEY GRP HLDGS UNIT		D	9,019.000	125,147	13.876	125,147	126,091				(694)		(694)	(250)	U	12/15/2010
G1245Z-10-8	BG GROUP ORD GBP0.10		D	314,974.000	6,364,302	20.206	6,364,302	6,150,000		58,240		878,921		878,921	(261,558)	U	12/15/2010
G10877-10-1	BHP BILLITON PLC ORD USD0.50		D	200,559.000	7,976,707	39.772	7,976,707	6,237,760		176,165		2,011,003		2,011,003	(452,184)	U	12/23/2009
G1214R-11-1	BODYCOTE PLC		D	83,162.000	363,818	4.375	363,818	226,107		3,971		109,221		109,221	28,490	U	06/08/2010
G1344P-10-0	BOOKER GROUP PLC		D	609,930.000	572,938	0.939	572,938	353,843		2,571		174,847		174,847	44,248	U	06/11/2010
G1488U-10-5	BOWLEVEL PLC		D	20,219.000	119,473	5.909	119,473	114,224				5,488		5,488	(238)	U	12/15/2010
G12793-10-8	BP PLC		D	189,348.000	1,374,352	7.258	1,374,352	1,409,860		24,754		(388,751)		(388,751)	(35,703)	L	12/23/2009
G14980-10-9	BRITISH AIRWAYS ORD GBP0.25		D	61,390.000	260,817	4.249	260,817	195,949				79,258		79,258	3,825	L	06/08/2010
G15540-11-8	BRITISH LAND COMPANY PLC		D	100,607.000	822,706	8.177	822,706	828,844		24,143		49,174		49,174	(17,420)	U	12/15/2010
G15632-10-5	BRITISH SKY BROADCASTING GROUP, PLC.		D	137,585.000	1,578,774	11.475	1,578,774	1,256,336		42,242		393,469		393,469	(63,416)	U	12/23/2009
G17387-10-4	BRITVIC PLC		D	64,724.000	477,609	7.379	477,609	438,228	13,607			1,980		1,980	37,401	U	06/08/2010
G16612-10-6	BT GROUP PLC ORD GBP0.05		D	679,162.000	1,914,442	2.819	1,914,442	1,692,091	27,865	70,372		512,520		512,520	(78,651)	L	12/23/2009
G16968-11-0	BUNZL		D	24,221.000	271,514	11.210	271,514	265,073	3,077	5,478		17,786		17,786	(9,069)	L	12/23/2009
G1699R-10-7	BURBERRY GROUP		D	44,276.000	775,900	17.524	775,900	444,112	3,785	9,830		385,873		385,873	(38,255)	L	12/23/2009
G17416-12-7	CABLE & WIRELESS COMMUNICATIONS PLC			240,144.000	181,700	0.757	181,700	210,012	7,275	7,981		(27,016)		(27,016)	4,902	U	12/15/2010
G1839Y-10-3	CABLE AND WIRELESS WORLDWIDE		D	261,290.000	267,645	1.024	267,645	327,370	4,034	7,169		(48,562)		(48,562)	(11,164)	U	12/15/2010
G17528-25-1	CAIRN ENERGY		D	165,588.000	1,084,300	6.548	1,084,300	891,308				173,318		173,318	(24,798)	U	12/15/2010
G1846J-11-5	CAPITA GROUP PLC CMN STK		D	73,714.000	800,465	10.859	800,465	946,536		19,602		(71,359)		(71,359)	(22,179)	U	12/23/2009
G19406-10-0	CAPITAL AND COUNTIES PROPERTIES		D	76,997.000	180,908	2.350	180,908	163,930		304		23,540		23,540	(6,561)	U	12/15/2010
G8995Y-10-8	CAPITAL SHOPPING CENTRES GROUP		D	85,075.000	553,903	6.511	553,903	471,160	342	11,017		74,755		74,755	18,235	U	06/08/2010
G1900N-10-1	CARILLION PLC		D	40,350.000	241,823	5.993	241,823	183,690		3,122		39,197		39,197	18,937	U	06/08/2010
G19081-10-1	CARNIVAL PLC ORD USD1.66			21,525.000	1,000,741	46.492	1,000,741	744,788		8,681		305,784		305,784	(42,274)	L	12/23/2009

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G196F1-10-0	CATLIN GROUP LIMITED		D	31,943.000	184,267	5.769	184,267	146,897		4,348		22,941		22,941	14,430	U	06/08/2010
Q2159B-11-0	CENTAMIN EGYPT LTD		D	88,113.000	242,331	2.750	242,331	208,170				15,185		15,185	18,976	L	06/08/2010
G2018Z-14-3	CENTRICA ORD GBP0.0617284		D	481,396.000	2,488,788	5.170	2,488,788	2,073,718		82,049		353,042		353,042	(80,724)	L	12/15/2010
G2110V-10-7	CHARTER LIMITED		D	11,972.000	157,629	13.167	157,629	113,314		1,379		31,972		31,972	12,344	U	06/08/2010
G20860-10-5	CHEMRING GROUP PLC		D	2,479.000	112,239	45.276	112,239	115,658				(3,195)		(3,195)	(224)	U	12/15/2010
G22120-10-2	CLOSE BROTHERS GROUP PLC		D	13,511.000	179,367	13.276	179,367	136,584		5,509		28,738		28,738	14,046	U	06/08/2010
G41440-14-3	COBHAM		D	91,750.000	291,100	3.173	291,100	354,027		7,924		(75,246)		(75,246)	(6,251)	L	12/23/2009
G23296-18-2	COMPASS GROUP ORD GBP0.10		D	179,863.000	1,629,255	9.058	1,629,255	1,246,282		38,011		401,496		401,496	(65,276)	L	12/23/2009
G2353T-11-6	CONNAUGHT PLC		D	16,386.000	4,254	0.260	4,254	4,286				3,921	77,335	(73,415)	333	U	06/08/2010
G24108-24-6	COOKSON GROUP PLC		D	20,293.000	208,340	10.267	208,340	123,543				68,483		68,483	16,315	U	06/08/2010
G2504J-10-8	CRANSWICK PLC		D	9,935.000	133,210	13.408	133,210	125,904	1,533	2,612		(1,352)		(1,352)	8,658	U	06/11/2010
G25536-10-6	CRODA INTERNATIONAL PLC		D	13,970.000	351,973	25.195	351,973	282,644		852		58,879		58,879	10,450	U	12/15/2010
G1790J-10-3	CSR PLC		D	21,078.000	117,023	5.552	117,023	118,314				(10,454)		(10,454)	9,164	U	06/08/2010
G26236-12-8	DAILY MAIL & GENERAL TST-A NV		D	19,423.000	173,820	8.949	173,820	167,250				6,917		6,917	(347)	U	12/15/2010
G2624G-10-9	DAIRY CREST GROUP PLC		D	58,069.000	383,324	6.601	383,324	324,246		12,552		31,492		31,492	27,586	U	06/10/2010
G26796-14-7	DAVIS SERVICE GROUP PLC		D	32,740.000	222,861	6.807	222,861	199,747		1,475		15,809		15,809	7,304	U	12/15/2010
G2702K-13-9	DE LA RUE PLC		D	27,600.000	352,638	12.777	352,638	376,220	6,818	12,370		(51,196)		(51,196)	27,614	U	06/08/2010
G27300-10-5	DERWENT LONDON		D	6,577.000	160,067	24.337	160,067	123,645		745		23,887		23,887	12,535	U	06/08/2010
G2743R-10-1	DEVRO PLC		D	63,945.000	252,231	3.944	252,231	185,510		1,590		52,751		52,751	13,970	U	12/15/2010
G28480-12-3	DS SMITH PLC		D	28,448.000	89,682	3.152	89,682	91,070				(1,209)		(1,209)	(179)	U	12/15/2010
G28473-10-9	DSG INTERNATIONAL PLC		D	551,896.000	197,215	0.357	197,215	202,195				(14,845)		(14,845)	9,865	U	12/15/2010
G2915P-10-7	EASYJET ORD GBP0.25		D	32,889.000	225,618	6.860	225,618	190,035				17,915		17,915	17,668	U	06/08/2010
G29848-10-1	ELECTROCOMPONENTS PLC		D	22,617.000	93,726	4.144	93,726	68,567	1,981	2,093		17,820		17,820	7,340	U	06/08/2010
G3159S-10-4	ENQUEST PLC		D	52,068.000	113,244	2.175	113,244	74,429				31,533		31,533	7,281	U	06/08/2010
G3070Z-15-3	ENTERPRISE INNS PLC		D	46,008.000	84,714	1.841	84,714	65,816				12,264		12,264	6,634	U	06/08/2010
G3196V-10-2	ESSAR ENERGY PLCS		D	39,499.000	357,178	9.043	357,178	362,195				(4,304)		(4,304)	(713)	U	12/15/2010
G3215M-10-9	EURASIAN NATURAL RESOURCES		D	22,504.000	367,699	16.339	367,699	339,495		4,071		50,937		50,937	(9,269)	L	06/08/2010
G32655-10-5	EXPERIAN PLC COMMON STOCK		D	90,988.000	1,132,030	12.442	1,132,030	903,807	12,599	21,113		273,585		273,585	(45,157)	L	12/23/2009
G33656-10-2	FENNER PLC		D	24,977.000	139,332	5.578	139,332	69,090		923		59,331		59,331	10,911	U	06/08/2010
G3469C-10-4	FIDESSA GROUP PLC		D	7,359.000	177,837	24.166	177,837	141,601		1,283		22,760		22,760	13,476	U	06/09/2010
G34604-10-1	FIRSTGROUP		D	34,020.000	211,259	6.210	211,259	234,178		10,995		(15,727)		(15,727)	(5,968)	L	12/23/2009
G3639M-10-7	FORTH PORTS PLC		D	3,409.000	71,486	20.970	71,486	55,769		552		10,119		10,119	5,598	U	06/08/2010
G371E2-10-8	FRESNILLO PLC		D	20,336.000	528,850	26.006	528,850	294,624		4,738		286,044		286,044	(17,881)	U	06/08/2010
G39283-10-9	G4S		D	160,785.000	638,226	3.969	638,226	660,637		10,268		(10,277)		(10,277)	(11,523)	U	12/15/2010
G3827X-10-5	GENUS PLC		D	10,610.000	141,930	13.377	141,930	112,861	2,249			18,217		18,217	10,851	U	06/09/2010
G39004-23-2	GKN PLC		D	192,542.000	667,023	3.464	667,023	331,670		4,558		283,120		283,120	52,233	U	06/08/2010
G3910J-11-2	GLAXOSMITHKLINE PLC		D	205,669.000	3,976,139	19.333	3,976,139	4,362,185	57,915	196,217		(265,840)		(265,840)	(77,069)	L	12/23/2009
G40432-11-7	GRAINGER		D	40,938.000	67,464	1.648	67,464	62,898	861			(717)		(717)	5,283	U	06/08/2010
G40712-17-9	GREAT PORTLAND ESTATES		D	35,867.000	201,759	5.625	201,759	147,018	1,963			38,941		38,941	15,799	U	06/08/2010
G41076-11-1	GREGGS PUBLIC LIMITED COMPANY		D	17,001.000	123,253	7.250	123,253	110,957		1,481		2,644		2,644	9,652	U	06/08/2010
G4209G-10-8	GULF KEYSTONE PETROLEUM LTD		D	74,462.000	195,617	2.627	195,617	201,080				(5,073)		(5,073)	(390)	U	12/15/2010
G4280E-10-5	HALFORDS LTD		D	15,234.000	108,543	7.125	108,543	108,164	2,137	3,405		(8,121)		(8,121)	8,500	U	06/08/2010
G4273Q-10-7	HAMMERSON		D	61,891.000	402,571	6.505	402,571	454,368	331	11,070		(7,847)		(7,847)	(10,142)	U	12/15/2010
G43940-10-8	HARGREAVES LANSDOWN PLC		D	29,091.000	265,783	9.136	265,783	148,180		1,047		96,790		96,790	20,813	U	06/08/2010
G4361D-10-9	HAYS PLC		D	50,937.000	102,367	2.010	102,367	70,762		3,217		23,588		23,588	8,016	U	06/08/2010
G4474Y-19-8	HENDERSON GROUP PLC		D	40,200.000	84,925	2.113	84,925	73,595		1,177		4,680		4,680	6,650	U	06/08/2010
G4509M-10-2	HERITAGE OIL PLC		D	16,875.000	118,051	6.996	118,051	100,531		26,180		8,275		8,275	9,244	U	06/08/2010
G45278-10-1	HMV GROUP PLC		D	176,354.000	87,985	0.499	87,985	134,863		15,791		(53,769)		(53,769)	6,890	U	06/08/2010
G4611M-10-7	HOCHSCHILD MINING PLC		D	32,101.000	320,309	9.978	320,309	134,095		653		161,132		161,132	25,083	U	06/08/2010
G4581D-10-3	HOME RETAIL GROUP CMN STK		D	95,265.000	279,972	2.939	279,972	354,909	7,955	6,822		(43,647)	57,072	(100,719)	9,920	L	06/08/2010
G4639X-10-1	HOMESERVE PLC		D	36,565.000	252,717	6.911	252,717	218,131	2,085	988		14,796		14,796	19,790	U	06/08/2010
G4634U-16-9	HSBC HOLDINGS PLC CMN STK		D	1,647,419.000	16,723,329	10.151	16,723,329	20,457,876	216,489	396,883		(1,330,240)		(1,330,240)	(433,572)	L	12/15/2010
G46648-10-4	HUNTING PLC		D	9,790.000	111,576	11.397	111,576	63,129		579		39,710		39,710	8,737	U	06/08/2010
G46981-11-7	ICAP PLC ORD GBP0.10		D	72,028.000	600,795	8.341	600,795	497,847		19,605		142,141		142,141	(41,508)	U	12/23/2009

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G47530-10-6	IG GROUP HOLDINGS CMN STK		D	40,767.000	324,153	7.951	324,153	230,584		8,695		68,185		68,185	25,384	U	06/08/2010
G47104-10-7	IMAGINATION TECH GROUP PLC		D	22,524.000	126,632	5.622	126,632	133,514				(6,629)		(6,629)	(253)	U	12/15/2010
G47152-10-6	IMI PLC		D	29,439.000	433,737	14.733	433,737	272,522		4,235		127,249		127,249	33,965	U	06/08/2010
G47320-17-4	INCHCAPE PLC ORD GBP 0.25		D	36,737.000	204,247	5.560	204,247	139,095				49,158		49,158	15,994	U	06/08/2010
G4770C-10-6	INFORMA PLC COMMON STOCK		D	79,459.000	504,826	6.353	504,826	420,584		5,586		44,711		44,711	39,532	U	06/08/2010
G4807U-10-3	INMARSAT PLC		D	54,096.000	568,033	10.500	568,033	590,094		3,606		(42,247)		(42,247)	20,186	U	12/15/2010
G4804L-12-2	INTERCONTINENTAL HOTELS		D	45,645.000	884,576	19.379	884,576	660,071		18,137		263,444		263,444	(37,115)	U	12/23/2009
G4807D-10-1	INTERMEDIATE CAPITAL GROUP PLC		D	43,080.000	223,594	5.190	223,594	194,114	1,840	3,032		22,529		22,529	6,951	U	12/15/2010
G4890M-10-9	INTERNATIONAL POWER ORD GBP0.50		D	162,364.000	1,107,741	6.823	1,107,741	1,025,488		31,422		397,620		397,620	(100,399)	U	12/23/2009
G4911B-10-8	INTERTEK GROUP PLC		D	20,315.000	562,194	27.674	562,194	404,293		3,021		113,877		113,877	44,024	U	06/08/2010
G49133-16-1	INVENSYS		D	55,742.000	307,823	5.522	307,823	286,814		3,102		51,071		51,071	(11,420)	U	12/23/2009
G49188-11-6	INVESTEC PLC		D	59,002.000	484,784	8.216	484,784	444,300		8,966		57,475		57,475	1,230	U	12/15/2010
G63336-10-4	ITE GROUP PLC		D	23,877.000	93,885	3.932	93,885	83,750				10,322		10,322	(187)	U	12/15/2010
G4984A-11-0	ITV PLC ORD GBP0.10		D	337,697.000	368,812	1.092	368,812	255,856				84,076		84,076	28,881	U	06/08/2010
G59892-11-0	JOHN MENZIES PLC		D	10,435.000	76,872	7.367	76,872	54,054		815		17,650		17,650	5,167	U	06/11/2010
G51604-10-9	JOHNSON MATTHEY		D	16,814.000	534,252	31.774	534,252	481,400	1,946	5,436		81,469		81,469	(12,130)	U	12/15/2010
G5207P-10-7	JUPITER FUND MANAGEMENT		D	31,404.000	147,081	4.684	147,081	149,953				(2,579)		(2,579)	(293)	U	12/15/2010
G5221U-10-8	KAZAKHMYS ORD GBP0.20		D	13,081.000	329,166	25.164	329,166	284,129		2,493		61,095		61,095	(12,451)	U	12/23/2009
G5256E-44-1	KINGFISHER ORD GBP0.157142857		D	243,655.000	1,000,603	4.107	1,000,603	986,856		17,125		118,435		118,435	(30,431)	U	12/15/2010
G5337D-10-7	LADBROKES		D	26,868.000	51,398	1.913	51,398	58,517		1,616		(6,670)		(6,670)	(1,315)	L	11/16/2009
G53508-17-5	LAIRD PLC		D	39,988.000	108,106	2.703	108,106	65,239		1,324		34,401		34,401	8,466	U	06/08/2010
G5361W-10-4	LANCASHIRE HOLDINGS LTD		D	8,794.000	75,820	8.622	75,820	76,163				(192)		(192)	(152)	U	12/15/2010
G5375M-11-8	LAND SECURITIES GROUP		D	73,442.000	771,748	10.508	771,748	884,496	8,794	19,212		(9,192)		(9,192)	(23,372)	U	01/15/2010
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025		D	521,206.000	786,198	1.508	786,198	752,791		31,823		136,997		136,997	(29,410)	U	12/23/2009
G5542W-10-6	LLOYDS BANKING GROUP PLC		D	3,667,078.000	3,756,261	1.024	3,756,261	2,981,657				735,044		735,044	102,674	L	12/15/2010
G5689U-10-3	LONDON STOCK EXCHANGE		D	25,718.000	336,010	13.065	336,010	289,302	3,091	7,533		117,584	74,294	43,290	(9,868)	U	12/15/2010
G56350-11-2	LONMIN		D	16,610.000	509,125	30.652	509,125	487,836				11,710		11,710	(8,952)	U	12/15/2010
G5759A-11-0	MAJESTIC WINE PLC		D	11,940.000	71,716	6.006	71,716	74,370				(2,716)		(2,716)	63	U	12/20/2010
G5790V-15-6	MAN GROUP PLC CMN STK		D	154,424.000	712,651	4.615	712,651	564,305		54,993		343,674	379,601	(35,926)	(20,763)	U	12/23/2009
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25		D	164,456.000	946,122	5.753	946,122	1,029,095	16,503	21,919		(89,152)		(89,152)	(23,811)	U	12/15/2010
G97336-13-8	MARSTONS PLC ORD GBP0.07375		D	55,548.000	99,162	1.785	99,162	74,215	3,604			17,182		17,182	7,765	U	06/08/2010
G5922D-10-8	MCBRIDE PLC		D	89,692.000	262,895	2.931	262,895	242,570		3,494		9,920		9,920	10,405	U	12/16/2010
G59640-10-5	MEGGITT PLC		D	81,077.000	467,703	5.769	467,703	356,961		3,659		74,118		74,118	36,625	U	06/08/2010
G5973B-12-6	MELROSE PLC		D	50,862.000	246,618	4.849	246,618	154,958		3,222		72,348		72,348	19,312	U	06/08/2010
G68694-11-9	MICHAEL PAGE INTERNATIONAL PLC		D	31,177.000	269,773	8.653	269,773	169,308		1,433		79,340		79,340	21,125	U	06/08/2010
G6117L-10-3	MICRO FOCUS INTERNATIONAL PLC		D	31,852.000	193,029	6.060	193,029	215,938		3,433		(32,185)		(32,185)	9,276	U	12/15/2010
G612YF-10-4	MILLENIUM & COPTHORNE HOTEL		D	22,634.000	208,378	9.206	208,378	195,197				13,597		13,597	(416)	U	12/15/2010
G6139T-10-0	MINERVA		D	35,033.000	43,286	1.236	43,286	53,431				(13,534)		(13,534)	3,390	U	06/08/2010
G61572-14-8	MISYS PLC		D	41,445.000	221,635	5.348	221,635	134,350				69,928		69,928	17,356	L	06/08/2010
G61614-12-2	MITCHELLS & BUTLERS PLC		D	11,790.000	64,336	5.457	64,336	51,974				7,324		7,324	5,038	U	06/08/2010
G6258S-10-7	MONDI PLC		D	38,699.000	309,821	8.006	309,821	301,519				8,920		8,920	(618)	U	12/15/2010
G6258H-10-1	MONEYSUPERMARKET.COM GROUP PLC		D	63,143.000	76,788	1.216	76,788	62,198		1,282		8,577		8,577	6,013	U	06/08/2010
G62496-13-1	MORGAN CRUCIBLE CO. PLC		D	54,540.000	207,140	3.798	207,140	136,265	2,545			54,654		54,654	16,221	U	06/08/2010
G81560-10-7	MORGAN SINDALL PLC		D	8,649.000	95,066	10.992	95,066	67,608		1,621		20,014		20,014	7,444	U	06/08/2010
G62748-11-9	MORRISON WM SUPERMARKETS		D	517,981.000	2,161,079	4.172	2,161,079	2,551,649		63,868		(53,284)		(53,284)	(64,754)	L	11/16/2009
G6291S-10-6	MOTHERCARE PLC		D	32,659.000	312,129	9.557	312,129	250,663				37,024		37,024	24,442	U	06/08/2010
G6374M-10-9	NATIONAL EXPRESS GROUP PLC		D	62,497.000	244,570	3.913	244,570	211,117				24,925		24,925	8,528	U	12/15/2010
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395		D	329,966.000	2,844,888	8.622	2,844,888	3,340,694	60,995	103,228		(483,949)		(483,949)	(48,217)	L	12/15/2010
N6341Z-10-2	NEW WORLD RESOURCES N.V.		D	13,469.000	201,804	14.983	201,804	130,056		3,284		55,945		55,945	15,803	U	06/08/2010
G6500M-10-6	NEXT ORD GBP0.10		D	17,752.000	546,620	30.792	546,620	601,511	7,783	17,525		(31,401)		(31,401)	(15,784)	L	12/23/2009
G66304-10-9	NORTHERN FOODS PLC		D	366,023.000	358,091	0.978	358,091	246,578		16,752		88,373		88,373	23,140	U	06/10/2010
G6661T-13-0	NORTHUMBRIAN WATER FINANCE PLC		D	96,560.000	498,307	5.161	498,307	393,033	7,993	13,123		66,252		66,252	39,021	U	06/08/2010
G67395-10-6	OLD MUTUAL ORD GBP0.10		D	505,868.000	970,882	1.919	970,882	979,658		17,838		90,217		90,217	(30,180)	U	12/15/2010
G6842C-10-5	PACE PLC		D	45,077.000	128,400	2.848	128,400	97,901		517		20,445		20,445	10,055	U	06/08/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G69651-10-0	PEARSON		D	75,658.000	1,189,012	15.716	1,189,012	1,084,080		41,491		142,542		142,542	(42,097)	U	12/23/2009
G8295T-21-3	PENNON GROUP PLC		D	56,929.000	568,047	9.978	568,047	434,388		14,111		89,176		89,176	44,483	U	06/08/2010
G7052T-10-1	PETROFAC		D	27,619.000	683,370	24.743	683,370	480,635		4,607		171,581		171,581	32,394	U	12/15/2010
G7053A-10-1	PETROPAVLOVSK PLC		D	15,197.000	271,053	17.836	271,053	269,616		731		(19,788)		(19,788)	21,226	U	06/08/2010
G33292-10-6	PREMIER FARNELL PLC		D	75,417.000	337,343	4.473	337,343	238,287		5,257		72,639		72,639	26,417	U	06/08/2010
G72186-10-2	PREMIER FOODS PLC		D	561,741.000	168,854	0.301	168,854	162,289				(6,658)		(6,658)	13,223	U	06/08/2010
G72216B-14-5	PREMIER OIL PLC		D	21,169.000	643,585	30.402	643,585	505,558				114,951		114,951	23,076	U	12/15/2010
G72783-17-1	PROVIDENT FINANCIAL LTD		D	12,044.000	164,117	13.626	164,117	159,205				5,239		5,239	(327)	U	12/15/2010
G72899-10-0	PRUDENTIAL CORP		D	257,167.000	2,678,322	10.415	2,678,322	2,671,339		68,878		96,416		96,416	(77,858)	U	12/15/2010
G73003-10-8	PUNCH TAVERNS ORD SHS GBP0.0004786		D	126,151.000	147,511	1.169	147,511	112,745				23,215		23,215	11,551	U	06/08/2010
G6850S-10-9	PZ CUSSONS PLC		D	88,346.000	551,921	6.247	551,921	413,923		4,354		104,470		104,470	33,528	U	12/15/2010
G73282-10-8	QUINTAIN ESTATES AND DEVELOPMENT		D	237,411.000	155,461	0.655	155,461	133,237				18,370		18,370	3,854	U	12/16/2010
G73740-11-3	RANDGOLD RESOURCES		D	9,537.000	784,342	82.242	784,342	800,221		1,928		17,242		17,242	(20,463)	U	12/15/2010
G74079-10-7	RECKITT BENCKISER GROUP PLC		D	97,498.000	5,358,285	54.958	5,358,285	4,710,771		157,629		308,017		308,017	(204,874)	L	12/23/2009
G7455X-10-5	REDROW PLC		D	47,490.000	100,400	2.114	100,400	81,587				10,951		10,951	7,862	U	06/08/2010
G74570-12-1	REED ELSEVIER (GB)		D	115,282.000	973,265	8.442	973,265	922,420		34,704		53,155		53,155	(32,120)	U	12/23/2009
G7477W-10-1	REGUS GROUP PLC		D	61,198.000	82,341	1.345	82,341	72,331		830		3,563		3,563	6,448	U	06/08/2010
G75006-11-7	RENISHAW PLC		D	9,484.000	181,873	19.177	181,873	94,040		2,055		73,590		73,590	14,242	U	06/08/2010
G7494G-10-5	RENTOKIL INITIAL ORD GBP0.01		D	211,417.000	319,400	1.511	319,400	354,014				(59,625)		(59,625)	25,012	U	06/08/2010
G7521S-12-2	RESOLUTION LTD		D	133,064.000	485,661	3.650	485,661	487,786		10,221		8,920	338,004	(329,084)	10,311	A	12/15/2010
G1274K-11-3	REXAM ORD GBX64.285714		D	104,050.000	539,717	5.187	539,717	512,075		7,244		36,148		36,148	(7,954)	L	12/15/2010
G75657-10-9	RIGHTMOVE PLC		D	17,893.000	217,316	12.145	217,316	203,434		430		9,117		9,117	4,765	U	12/15/2010
G75754-10-4	RIO TINTO CMN STK		D	133,600.000	9,345,126	69.949	9,345,126	7,616,832		107,472		2,511,030		2,511,030	(472,846)	U	12/15/2010
G7608U-10-7	ROBERT WISEMAN DAIRIES PLC		D	14,461.000	77,276	5.344	77,276	100,751	1,421			(29,526)		(29,526)	6,051	U	06/08/2010
G7609W-10-2	ROCKHOPPER EXPLORATION PLC		D	29,596.000	169,575	5.730	169,575	145,494				24,420		24,420	(338)	U	12/15/2010
G76311-26-8	ROLLS ROYCE GROUP C SHARES		D	12,080,448.000		0.000										L	10/29/2010
G7630U-10-9	ROLLS ROYCE GROUP ORD GBP0.20		D	188,757.000	1,833,421	9.713	1,833,421	1,531,566				453,511		453,511	(73,519)	L	12/23/2009
G76717-12-6	ROTORK PLC		D	5,228.000	148,999	28.500	148,999	99,024		1,982		38,307		38,307	11,668	U	06/08/2010
G76891-11-1	ROYAL BANK OF SCO CMN STK		D	1,693,325.000	1,031,472	0.609	1,031,472	1,045,475				242,584		242,584	(36,791)	L	12/15/2010
780257-9A-1	ROYAL DUTCH SHELL 'A'ORD EUR0.07		D	81,723.000	2,335,395	28.577	2,335,395	2,082,925	38,469	83,566		1,094,675	703,176	391,499	(261,318)	L	12/23/2009
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS		D	247,453.000	8,159,698	32.975	8,159,698	7,572,254		394,334		1,193,071		1,193,071	(291,089)	L	12/15/2010
G7705H-11-6	RSA INSURANCE GROUP PLC		D	207,698.000	405,422	1.952	405,422	355,477		26,140		16,744		16,744	(13,950)	L	12/23/2009
G7771K-13-4	SAGE GROUP (THE)		D	108,859.000	464,017	4.263	464,017	427,841		8,882		65,113		65,113	(13,180)	L	12/15/2010
G77732-17-3	SAINSBURY(J) ORD GBP0.25		D	245,475.000	1,440,165	5.867	1,440,165	1,357,471	18,631	44,340		206,676		206,676	(26,995)	U	06/08/2010
G7779L-10-0	SALAMANDER ENERGY PLC		D	32,223.000	135,393	4.202	135,393	102,967				21,824		21,824	10,602	U	06/08/2010
G7860B-10-2	SCHRODERS		D	15,052.000	435,321	28.921	435,321	344,961		5,259		97,955		97,955	(13,382)	U	12/15/2010
G7885V-10-9	SCOTTISH & SOUTH. ENERGY		D	84,826.000	1,620,079	19.099	1,620,079	1,562,977		72,005		80,149		80,149	(42,253)	U	12/15/2010
G79433-12-7	SDL PLC		D	11,196.000	113,461	10.134	113,461	72,741				31,835		31,835	8,885	U	06/08/2010
G80277-14-1	SEGRO		D	58,059.000	259,247	4.465	259,247	220,161		10,838		91,914	149,865	(57,951)	(5,900)	U	12/23/2009
G8031U-10-2	SENIOR PLC		D	68,941.000	161,980	2.350	161,980	118,558		1,074		30,738		30,738	12,684	U	06/08/2010
G80400-10-7	SERCO GROUP		D	38,666.000	334,876	8.661	334,876	342,437		3,811		14,859		14,859	(10,925)	U	12/23/2009
G80568-13-5	SEVERFIELD-ROWEN PLC		D	23,747.000	114,033	4.802	114,033	78,236		1,862		28,043		28,043	7,754	U	06/11/2010
G8056D-15-9	SEVERN TRENT		D	29,868.000	688,258	23.043	688,258	514,186	13,442	27,252		151,772		151,772	12,170	U	06/08/2010
G8124V-10-8	SHIRE PLC COM		D	50,376.000	1,211,883	24.057	1,211,883	985,065		5,732		275,228		275,228	(47,692)	L	12/23/2009
G80797-10-6	SIG PLC		D	47,666.000	95,644	2.007	95,644	75,906				12,248		12,248	7,490	U	06/08/2010
G82343-16-4	SMITH & NEPHEW ORD USD0.20		D	90,458.000	954,082	10.547	954,082	886,069		13,361		51,382		51,382	(31,460)	U	12/23/2009
G82401-11-1	SMITHS GROUP		D	40,972.000	795,294	19.411	795,294	668,397		22,010		142,172		142,172	(29,882)	L	12/23/2009
G8338K-10-4	SPECTRIS PLC		D	4,354.000	88,994	20.440	88,994	88,027				1,145		1,145	(178)	U	12/15/2010
G83561-10-3	SPIRAX-SARCO ENGINEERING PLC		D	3,256.000	98,177	30.153	98,177	64,948		683		25,541		25,541	7,688	U	06/08/2010
G61824-10-1	ST.MODWEN PROPERTIES		D	25,276.000	65,023	2.573	65,023	60,344		389		(377)		(377)	5,056	U	06/09/2010
G8403M-20-9	STAGECOACH GROUP PLC		D	60,888.000	201,441	3.308	201,441	158,414				27,253		27,253	15,774	U	06/08/2010
G84228-15-7	STANDARD CHARTERED ORD USD0.50		D	217,170.000	5,842,327	26.902	5,842,327	4,966,189		116,260		568,617		568,617	(224,011)	L	12/15/2010
G84278-10-3	STANDARD LIFE		D	221,122.000	744,657	3.368	744,657	821,767		41,249		(5,511)		(5,511)	(22,875)	U	12/23/2009
G8585P-10-3	SUPERGROUP PLC		D	5,101.000	103,149	20.221	103,149	115,343				(11,988)		(11,988)	(206)	U	12/15/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G8668X-10-6	TALKTALK TELECOM GROUP PLC		D	31,381.000	78,281	2.495	78,281	67,907		828		15,885		15,885	(5,511)	U	12/23/2009
X8936Y-10-1	TALVIVAARA MINING COMPANY LTD.		D	22,232.000	206,410	9.284	206,410	112,777				77,469		77,469	16,164	U	06/08/2010
G86838-12-8	TATE & LYLE ORD GBP0.25		D	129,021.000	1,041,984	8.076	1,041,984	859,698	15,163	32,595		100,690		100,690	81,596	U	06/08/2010
G86954-10-7	TAYLOR WIMPEY PLC 25P		D	225,090.000	110,580	0.491	110,580	94,098				7,822		7,822	8,659	U	06/08/2010
G87403-11-2	TELECITY GROUP PLC		D	22,210.000	162,887	7.334	162,887	122,358				27,774		27,774	12,755	U	06/08/2010
G87621-10-1	TESCO		D	973,499.000	6,450,531	6.626	6,450,531	6,678,454		200,057		(87,953)		(87,953)	(190,341)	U	12/23/2009
G7535J-11-8	THE RESTAURANT GROUP PLC		D	23,267.000	99,757	4.288	99,757	73,085		675		18,860		18,860	7,812	U	06/08/2010
G88471-10-0	THOMAS COOK GP PLC CMN STK		D	41,310.000	122,178	2.958	122,178	114,489		2,472		(1,879)		(1,879)	9,568	U	06/08/2010
G90202-10-5	TRAVIS PERKINS PLC COMMON STOCK		D	9,785.000	161,405	16.495	161,405	105,681		785		43,085		43,085	12,639	U	06/08/2010
G9127H-10-4	TUI TRAVEL PLC ORD GBP0.10		D	79,666.000	305,796	3.838	305,796	301,869		4,748		2,901		2,901	(2,771)	U	12/15/2010
G9130W-10-6	TULLETT PREBON PLC		D	13,159.000	78,535	5.968	78,535	62,773		1,108		9,613		9,613	6,150	U	06/08/2010
G91235-10-4	TULLOW OIL PLC COMMON STOCK		D	84,537.000	1,662,008	19.660	1,662,008	1,770,635		7,013		(58,136)		(58,136)	(42,590)	L	12/15/2010
G9187G-10-3	ULTRA ELECTRONICS HOLDINGS PLC		D	2,555.000	67,560	26.442	67,560	58,755		429		3,514		3,514	5,290	U	06/08/2010
G92087-16-5	UNILEVER PLC ORD GBP0.031111		D	198,375.000	6,071,253	30.605	6,071,253	5,689,446		189,438		(131,215)		(131,215)	(147,997)	U	12/15/2010
G9226Z-10-4	UNITED BUSINESS MEDIA		D	9,036.000	97,207	10.758	97,207	63,667		868		25,928		25,928	7,612	U	06/08/2010
G92755-10-0	UNITED UTILITIES GROUP		D	115,125.000	1,062,582	9.230	1,062,582	947,818	15,382	43,923		125,541		125,541	(15,584)	U	12/15/2010
Y93610-10-9	VEDANTA RESOURCES		D	12,856.000	504,499	39.242	504,499	519,912	2,791	5,678		(20,168)		(20,168)	(14,892)	U	12/23/2009
G9358Y-10-7	VICTREX PLC		D	6,130.000	141,734	23.121	141,734	94,338		594		36,296		36,296	11,099	U	06/08/2010
G93882-13-5	VODAFONE GROUP PLC COMMON STOCK		D	2,024,036.010	5,232,072	2.585	5,232,072	2,765,412	101,819	257,879		891,131		891,131	(213,139)	L	12/23/2009
G98090-10-8	W S ATKINS PLC		D	26,437.000	288,730	10.921	288,730	283,181	4,315	3,328		(3,979)		(3,979)	9,527	U	12/15/2010
G95248-13-7	WEIR GROUP PLC (THE)		D	24,089.000	668,513	27.752	668,513	400,071		1,775		229,055		229,055	39,386	U	12/15/2010
G9529Y-10-1	WELLSTREAM HOLDINGS PLC		D	10,740.000	132,283	12.317	132,283	78,530		683		43,393		43,393	10,359	U	06/08/2010
G8927V-14-9	WH SMITH PLC		D	34,828.000	264,441	7.593	264,441	219,652				24,081		24,081	20,708	U	06/08/2010
G9606P-19-7	WHITBREAD		D	21,647.000	604,118	27.908	604,118	464,252	4,286	6,787		136,788		136,788	(4,213)	U	06/08/2010
G9736L-10-8	WOLSELEY PLC CMN STK		D	27,928.000	890,874	31.899	890,874	682,298				321,520		321,520	(34,867)	U	12/15/2010
G9745T-10-0	WOOD GROUP (JOHN) PLC		D	21,032.000	183,300	8.715	183,300	175,925				7,742		7,742	(367)	U	12/15/2010
G9787K-10-8	WPP PLC CMN STK		D	81,324.000	1,001,018	12.309	1,001,018	793,589		20,613		240,421		240,421	(39,875)	L	12/23/2009
G9826X-10-3	XCHANGING PLC		D	61,832.000	120,984	1.957	120,984	102,011				19,214		19,214	(241)	U	12/15/2010
G9826T-10-2	XSTRATA PLC ORD USD0.50		D	190,230.000	4,465,096	23.472	4,465,096	2,979,587	18,016	17,924		1,131,477		1,131,477	(190,090)	L	12/15/2010
G9835W-10-4	YELL GROUP PLC		D	214,324.000	48,452	0.226	48,452	84,582				(3,794)	36,130	(39,924)	3,794	L	06/08/2010
9099999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					3,822,406,377	XXX	3,822,406,377	3,399,248,805	4,008,907	49,661,344		339,498,330	48,692,219	290,806,111	39,253,556	XXX	XXX
02003@-10-1	ALLSTATE LIFE INSURANCE COMPANY			23,800.000	2,939,137,098	123,493.155	2,939,137,098	3,091,105,017				(128,276,366)		(128,276,366)		K	12/30/1999
02002@-10-1	ALLSTATE CORP			37,471.000	1,194,575	31.880	1,194,575	1,074,949	7,494	29,977		68,947		68,947		L	08/30/2000
02015#-10-5	ALLSTATE FINANCIAL CORPORATION			1,000.000	989	0.989	989	1,000								K	02/22/2002
02002#-10-0	ALLSTATE INSURANCE COMPANY OF CANADA			12,228.000	636,415,887	52,045.787	636,415,887	235,647,057		20,222,370		68,520,970		68,520,970		J	05/31/2000
02013@-10-9	ALLSTATE FIRE AND CASUALTY INSURANCE CO.			70,000.000	90,632,694	1,294.753	90,632,694	83,516,458				2,007,402		2,007,402		K	07/06/2001
02002@-10-2	ALLSTATE INDEMNITY COMPANY			42,000.000	142,851,459	3,401.225	142,851,459	98,835,873		13,000,000		(8,716,726)		(8,716,726)		K	12/27/1984
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY			42,000.000	676,298,985	16,102.357	676,298,985	480,693,342				24,022,800		24,022,800		K	12/18/2006
02013#-10-7	ALLSTATE NORTH AMERICAN INSURANCE CO			70,000.000	11,313,011	161.614	11,313,011	10,500,000				370,669		370,669		K	07/02/2001
01990*-10-0	ALLSTATE PROPERTY AND CASUALTY INSURANCE COMPANY			42,000.000	164,443,422	3,915.320	164,443,422	149,912,462				5,444,606		5,444,606		K	03/06/1985
02004@-10-0	ALLSTATE TEXAS LLOYD'S, INC.			2,001,000.000	2,359,773	1.179	2,359,773	2,360,773								K	05/31/1988
02008#-10-4	CASTLE KEY INSURANCE COMPANY			25,000.000	136,219,774	5,448.791	136,219,774	998,446,647				(19,408,233)		(19,408,233)		K	12/29/2006
24420#-10-8	DEERBROOK INSURANCE COMPANY			25,000.000	23,389,403	935.576	23,389,403	34,487,321				806,882		806,882		K	12/01/2006
29259@-10-5	ENCOMPASS HOME & AUTO INSURANCE CO			470,000.000	6,640,250	14.128	6,640,250	5,921,313				209,171		209,171		K	03/30/2007
29262@-10-0	ENCOMPASS INDEMNITY COMPANY			30,217.000	23,757,581	786.232	23,757,581	20,059,896				572,204		572,204		K	12/01/2006
29260@-10-2	ENCOMPASS INDEPENDENT INSURANCE CO			500,000.000	6,871,140	13.742	6,871,140	6,140,254				227,444		227,444		K	12/18/2006
29261#-10-9	ENCOMPASS INSURANCE CO OF AMERICA			2,000,000.000	20,375,158	10.188	20,375,158	31,886,170		1,200,000		260,356		260,356		K	12/18/2006
29264#-10-6	ENCOMPASS INSURANCE CO OF MASSACHUSETTS			190,000.000	6,294,025	33.126	6,294,025	5,632,228				150,918		150,918		K	12/18/2006
29262#-10-8	ENCOMPASS INSURANCE COMPANY			50,000.000	12,259,776	245.196	12,259,776	10,433,692		2,400,000		(1,446,359)		(1,446,359)		K	12/01/2006
29261@-10-1	ENCOMPASS PROPERTY & CASUALTY CO			1,000,000.000	10,954,204	10.954	10,954,204	14,869,937				475,386		475,386		K	12/18/2006
66046@-10-5	NORTH LIGHT SPECIALTY INSURANCE COMPANY			75,000.000	24,464,821	326.198	24,464,821	22,500,000				857,592		857,592		K	05/26/2009
66383@-10-6	NORTHBROOK INDEMNITY COMPANY			42,000.000	38,085,038	906.787	38,085,038	28,062,028		2,300,000		(846,660)		(846,660)		K	12/01/2006
L5447M-11-6	INVESTEC EM MARKET LC DEBT - SAG		F	9,035,056.020	250,542,103	27.730	250,542,103	250,000,000				542,103		542,103		L	12/15/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
9199999. Total - Common Stock - Parent, Subsidiaries and Affiliates					5,224,501,167	XXX	5,224,501,167	5,582,086,418	7,494	39,152,347		(54,156,894)		(54,156,894)		XXX	XXX
9799999 - Total Common Stocks					9,046,907,544	XXX	9,046,907,544	8,981,335,223	4,016,401	88,813,691		285,341,435	48,692,219	236,649,217	39,253,556	XXX	XXX
9899999 - Total Preferred and Common Stocks					9,202,902,944	XXX	9,215,406,425	9,133,654,069	4,691,653	99,057,970		307,210,702	48,692,219	258,333,796	39,156,108	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....1,873 , the total $ value (included in Column 8) of all such issues $ 845,606,702

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
31398A-4M-1	FANNIE MAE 10/26/2015		09/24/2010	SALOMON SMITH BARNEY		9,955,500	10,000,000	
31315P-LT-4	FARMER MAC 12/06/2013		12/01/2010	BANK OF AMERICA		19,972,400	20,000,000	
3137EA-CM-9	FREDDIE MAC 09/10/2015		09/09/2010	SALOMON SMITH BARNEY		29,914,200	30,000,000	
74046B-AA-4	PREMIER AIRCRAFT LEASING 02/06/2022		03/11/2010	GOLDMAN, SACHS & CO.		20,000,000	20,000,000	
74046B-AB-2	PREMIER AIRCRAFT LEASING 04/10/2022		04/22/2010	GOLDMAN, SACHS & CO.		10,000,000	10,000,000	
797224-AB-8	SAN CLEMENTE LEASING LLC 06/07/2022		06/15/2010	GOLDMAN, SACHS & CO.		10,000,000	10,000,000	
89609G-AB-8	TRICAHUE LEASING LLC 02/26/2022		03/26/2010	PARIBAS CAPITAL MARKETS		8,000,000	8,000,000	
912810-FS-2	TSY INFL IX N/B 01/15/2026		08/10/2010	BANK OF AMERICA		29,169,192	25,000,000	40,313
912810-PV-4	TSY INFL IX N/B 01/15/2028		08/12/2010	Various		86,729,014	81,245,000	113,947
912828-JX-9	TSY INFL IX N/B 01/15/2019		08/12/2010	SALOMON SMITH BARNEY		56,466,141	50,000,000	83,589
912828-NM-8	TSY INFL IX N/B 07/15/2020		08/13/2010	Various		133,577,415	130,000,000	133,390
912810-QA-9	US TREASURY N/B 02/15/2039		03/23/2010	HSBC SECURITIES, INC.		24,741,918	30,000,000	107,320
912810-QD-3	US TREASURY N/B 11/15/2039		03/23/2010	Various		48,164,263	50,000,000	779,523
912810-QE-1	US TREASURY N/B 02/15/2040		03/24/2010	Various		50,347,858	50,000,000	236,361
912828-JT-8	US TREASURY N/B 11/30/2013		08/16/2010	UNION BANK OF SWITZERLAND		25,946,373	25,000,000	106,557
912828-JW-1	US TREASURY N/B 12/31/2013		08/16/2010	SALOMON SMITH BARNEY		51,023,605	50,000,000	97,826
912828-JZ-4	US TREASURY N/B 01/31/2014		08/17/2010	BANK OF AMERICA		51,414,065	50,000,000	42,799
912828-NF-3	US TREASURY N/B 05/31/2015		06/24/2010	BARCLAYS BANK		10,102,734	10,000,000	14,515
912828-NL-0	US TREASURY N/B 06/30/2015		06/24/2010	BARCLAYS BANK		19,932,032	20,000,000	
912828-NQ-9	US TREASURY N/B 07/31/2012		12/10/2010	Various		50,064,620	50,000,000	114,640
912828-NV-8	US TREASURY N/B 08/31/2015		09/22/2010	Various		769,997,550	775,000,000	19,855
912828-NW-6	US TREASURY N/B 08/31/2017		09/24/2010	Various		99,479,895	100,000,000	129,489
912828-NZ-9	US TREASURY N/B 09/30/2015		09/29/2010	Various		249,860,580	250,000,000	
912828-PA-2	US TREASURY N/B 09/30/2017		09/29/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		224,779,680	225,000,000	
912828-PC-8	US TREASURY N/B 11/15/2020		12/10/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		23,586,038	25,000,000	50,760
912828-PD-6	US TREASURY N/B 10/31/2012		12/10/2010	UNION BANK OF SWITZERLAND		99,539,400	100,000,000	44,544
912828-PE-4	US TREASURY N/B 10/31/2015		11/12/2010	BARCLAYS BANK		9,946,484	10,000,000	5,180
912828-PF-1	US TREASURY N/B 10/31/2017		11/16/2010	Various		14,814,062	15,000,000	12,690
912828-PJ-3	US TREASURY N/B 11/30/2015		12/10/2010	DEUTSCHE BANK SECURITIES		25,285,000	26,000,000	12,768
912828-NU-0	WI TREASURY N/B 08/15/2013		08/16/2010	Various		99,951,505	100,000,000	4,076
0399999. Bonds - U.S. Governments						2,362,761,523	2,355,245,000	2,150,142
68268A-AA-9	1MALAYSIA SUKUK GLOBAL B 06/04/2015	F	05/27/2010	HSBC SECURITIES, INC.		18,000,000	18,000,000	
05957A-AA-7	BANCO DEL ESTADO -CHILE 10/07/2020	F	09/30/2010	DEUTSCHE BANK A.G.		5,954,400	6,000,000	
30216H-AB-5	EXPORT IMPORT BANK CHINA 07/21/2015	F	03/08/2010	UNION BANK OF SWITZERLAND		3,776,710	3,500,000	23,698
302154-AV-1	EXPORT-IMPORT BK KOREA 09/09/2015	F	03/02/2010	Various		19,893,000	20,000,000	
302154-AX-7	EXPORT-IMPORT BK KOREA 01/29/2021	F	10/13/2010	BANK OF AMERICA		6,956,600	7,000,000	
105756-BH-2	FED REPUBLIC OF BRAZIL 01/15/2018	F	01/27/2010	BARCLAYS BANK		3,062,667	2,666,667	9,481
105756-BS-8	FED REPUBLIC OF BRAZIL 01/22/2021	F	07/27/2010	Various		15,033,150	15,000,000	7,448
500630-BR-8	KOREA DEVELOPMENT BANK 08/10/2015	F	02/03/2010	Various		13,961,360	14,000,000	
500630-BS-6	KOREA DEVELOPMENT BANK 03/09/2016	F	09/01/2010	CITIBANK		10,997,800	11,000,000	
50065T-AB-9	KOREA FINANCE CORP 09/20/2016	F	09/15/2010	BARCLAYS BANK		6,491,940	6,500,000	
50065W-AA-4	KOREA NATIONAL OIL CORP 11/09/2015	F	11/02/2010	BARCLAYS BANK		9,983,800	10,000,000	
683234-BH-4	ONTARIO (PROVINCE OF) 02/05/2015	A	01/29/2010	RBC DOMINION SECURITIES		29,965,500	30,000,000	
683234-BY-7	ONTARIO (PROVINCE OF) 06/16/2015	A	06/09/2010	RBC DOMINION SECURITIES		4,997,700	5,000,000	
71654Q-AV-4	PETROLEOS MEXICANOS 03/15/2015	F	03/02/2010	UNION BANK OF SWITZERLAND		2,550,000	2,500,000	56,536
71654Q-AX-0	PETROLEOS MEXICANOS 01/21/2021	F	07/13/2010	DEUTSCHE BANK A.G.		3,960,440	4,000,000	
74733W-AA-6	QATARI DIAR FINANCE QSC 07/21/2015	F	07/14/2010	BARCLAYS BANK		4,962,600	5,000,000	
74733L-AC-6	QTEL INTERNATIONAL FIN 10/14/2016	F	10/06/2010	GREENWICH CAPITAL MARKETS, INC.		2,977,290	3,000,000	
74733L-AD-4	QTEL INTERNATIONAL FIN 02/16/2021	F	10/06/2010	GREENWICH CAPITAL MARKETS, INC.		7,932,880	8,000,000	
748148-RU-9	QUEBEC PROVINCE 07/29/2020	A	07/22/2010	BANK OF AMERICA		9,960,700	10,000,000	
168863-AV-0	REPUBLIC OF CHILE 08/05/2020	F	07/29/2010	CITIBANK		3,995,080	4,000,000	
715638-AQ-5	REPUBLIC OF PERU 05/03/2016	F	05/24/2010	Various		6,097,500	5,000,000	27,917
731011-AR-3	REPUBLIC OF POLAND 07/15/2019	F	01/11/2010	MERRILL LYNCH CAPITAL MARKETS		10,860,000	10,000,000	316,094
836205-AN-4	REPUBLIC OF SOUTH AFRICA 03/09/2020	F	03/03/2010	CITIBANK		5,022,500	5,000,000	
78307A-DA-8	RUSSIA FOREIGN BOND 04/29/2015	F	05/06/2010	BARCLAYS BANK		7,373,750	7,500,000	3,021
00254E-KM-3	SWEDISH EXPORT CREDIT 10/20/2015	F	10/13/2010	BANK OF AMERICA		10,488,030	10,500,000	
910860-AY-4	UNITED MEXICAN STATES 01/15/2020	F	03/04/2010	Various		12,475,575	12,500,000	39,861
1099999. Bonds - All Other Governments						237,730,972	235,666,667	484,056
373384-QZ-2	GEORGIA ST G O 2010 B 10/01/2013		10/06/2010	CITIGROUP GLOBAL MARKETS		31,710,297	28,210,000	
373384-RJ-7	GEORGIA ST G O 2010 C-1 10/01/2012		10/06/2010	CITIGROUP GLOBAL MARKETS		6,816,031	6,275,000	
373384-RK-4	GEORGIA ST G O 2010 C-1 10/01/2013		10/06/2010	CITIGROUP GLOBAL MARKETS		13,297,866	11,830,000	
604128-5Y-0	MINNESOTA ST G O 2003 08/01/2016		10/22/2010	RAYMOND JAMES & ASSOCIATES, INC.		7,545,875	6,755,000	80,685
677521-GR-1	OHIO STATE G O 2010 SER A 11/01/2013		11/01/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		8,606,010	7,660,000	3,192

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
745145-BH-4	PUERTO RICO COMWLTH PUB IMPT 07/01/2013		03/25/2010	CITIGROUP GLOBAL MARKETS		165,003	150,000	1,948
1799999. Bonds - U.S. States, Territories and Possessions						68,141,082	60,880,000	85,824
662523-XC-8	NORTH SLOPE BORO AK G O 10 A 06/30/2012		10/20/2010	KEYBANK NATIONAL ASSOCIATION		3,117,030	3,000,000	
662523-XB-0	NORTH SLOPE BOROUGH ALASKA G 06/30/2011		10/20/2010	KEYBANK NATIONAL ASSOCIATION		9,908,388	9,800,000	
567389-QC-8	MARICOPA CNTY AZ USD 80 CHAND 07/01/2016		08/17/2010	PRE-REFUNDING		71,420	70,000	447
567389-QD-6	MARICOPA CNTY AZ USD 80 CHAND 07/01/2016		08/17/2010	PRE-REFUNDING		1,137,622	1,115,000	7,124
646136-YG-0	NEW JERSEY TRANSN TR FD AUTH 06/15/2016		10/29/2010	PRE-REFUNDING		49,454	45,000	963
646136-YK-1	NEW JERSEY TRANSN TR FD AUTH 06/15/2016		10/29/2010	PRE-REFUNDING		994,567	905,000	19,370
64966H-3X-6	NEW YORK NY G O FISCAL 2002 S 11/01/2011		10/21/2010	PRE-REFUNDING		166,499	165,000	4,091
64966H-3Y-4	NEW YORK NY G O FISCAL 2002 S 11/01/2011		10/21/2010	PRE-REFUNDING		85,772	85,000	2,107
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						15,530,752	15,185,000	34,101
31395W-K5-5	FHR 3005 ZG 02/15/2020		02/01/2010	SCHEDULED PAY UP		8,353	8,353	
31396F-4J-9	FHR 3067 FA 11/15/2035		03/22/2010	FTN FINANCIAL		17,829,551	17,952,978	2,892
31396H-J8-3	FHR 3114C PF 02/15/2036		03/22/2010	GREENWICH CAPITAL MARKETS, INC.		56,233,213	56,444,881	9,878
31397B-P3-9	FHR 3232A KF 10/15/2036		03/22/2010	INCAPITAL		11,802,487	11,830,213	2,235
31397E-JC-0	FHR 3260A PF 01/15/2037		03/22/2010	BANK OF AMERICA		7,617,263	7,657,946	1,127
31397G-X3-9	FHR 3314B FC 12/15/2036		03/22/2010	FTN FINANCIAL		24,753,174	24,838,556	4,347
31397J-U8-5	FHR 3346 FT 10/15/2033		03/22/2010	GREENWICH CAPITAL MARKETS, INC.		36,292,041	36,508,812	5,882
31397J-U3-6	FHR 3346C FC 10/15/2033		03/22/2010	INCAPITAL		34,556,983	34,643,592	6,544
31397J-NP-5	FHR 3350A FA 10/15/2033		03/22/2010	FTN FINANCIAL		35,081,021	35,081,021	7,406
31397P-HA-1	FHR 3382D FG 11/15/2037		03/22/2010	GREENWICH CAPITAL MARKETS, INC.		28,009,089	27,965,393	6,448
31397P-BH-2	FHR 3386C FC 11/15/2037		03/22/2010	GREENWICH CAPITAL MARKETS, INC.		14,250,248	14,250,248	3,008
31394E-QZ-4	FNR 0557C KJ 04/25/2035		03/22/2010	BARCLAYS BANK		62,161,364	62,690,313	
31394E-C9-7	FNR 0573D DF 08/25/2035		03/22/2010	BANK OF AMERICA		7,091,720	7,156,577	
31394F-L4-5	FNR 0584B FN 10/25/2035		03/22/2010	BARCLAYS BANK		29,833,958	30,125,801	
31396P-BG-5	FNR 06123A CF 01/25/2037		03/22/2010	INCAPITAL		12,934,190	13,048,363	
31395N-C9-6	FNR 0658B FL 07/25/2036		03/22/2010	GOLDMAN, SACHS & CO.		11,568,542	11,597,535	
31394U-FG-2	FNR 2005-95 FH 11/25/2035		05/11/2010	INCAPITAL		15,281,040	15,408,642	4,574
31396V-ZF-8	FNR 2007-41 FA 05/25/2037		03/22/2010	BANK OF AMERICA		9,760,160	9,790,757	
31398P-FF-1	FNR 2010-27 BF 04/25/2040		03/22/2010	GOLDMAN, SACHS & CO.		35,714,285	35,714,285	3,869
38374D-MX-4	GNR 082A FD 01/20/2038		03/22/2010	CANTOR FITZGERALD		10,715,834	10,712,486	1,071
38376W-YC-3	GNR 1015B FA 10/20/2039		03/22/2010	INCAPITAL		53,896,387	53,896,387	4,789
38376X-B8-5	GNR 1031J HF 03/20/2039		03/22/2010	GOLDMAN, SACHS & CO.		49,953,125	50,000,000	8,736
38376X-M6-7	GNR 1031L PF 08/20/2038		03/22/2010	GOLDMAN, SACHS & CO.		59,394,668	59,394,668	11,219
38375K-NR-9	GNR 20007-37 FW 06/20/2037		03/22/2010	CANTOR FITZGERALD		9,496,032	9,534,767	728
38377F-VR-9	GNR 2010-59 FA 05/20/2040		05/18/2010	CITIBANK		10,000,000	10,000,000	1,690
62888V-AA-6	NGN 2010-R1 1A 10/07/2020		10/18/2010	BARCLAYS BANK		20,000,000	20,000,000	
62888U-AA-8	NGN 2010-R2 1A 11/06/2017		11/10/2010	BARCLAYS BANK		17,000,000	17,000,000	
62888U-AB-6	NGN 2010-R2 2A 11/05/2020		11/10/2010	BARCLAYS BANK		25,000,000	25,000,000	
62888W-AA-4	NGN 2010-R3 1A 12/08/2020		12/03/2010	BARCLAYS BANK		30,000,000	30,000,000	
62888W-AB-2	NGN 2010-R3 2A 12/08/2020		12/03/2010	BARCLAYS BANK		16,000,000	16,000,000	
62888W-AC-0	NGN 2010-R3 3A 12/08/2020		12/03/2010	BARCLAYS BANK		27,930,935	28,000,000	
007947-A*-5	SPRINGDALE AR INDL DEV AERT I 07/01/2009		01/01/2010	VARIOUS		39,500	39,500	
91412G-CB-9	UNIVERSITY OF CA MULTI PURP O 09/01/2023		07/23/2010	PRE-REFUNDING		4,612,097	4,630,000	91,314
91412G-CG-8	UNIVERSITY OF CA MULTI PURP O 09/01/2023		07/23/2010	PRE-REFUNDING		89,652	90,000	1,775
59334D-GU-2	MIAMI-DADE CNTY FL WTR & SWR 10/01/2034		02/25/2010	Various		25,363,490	25,500,000	
24047C-CN-6	DEKALB CNTY GA HOSP DEKALB ME 09/01/2014		04/23/2010	PRE-REFUNDING		63,426	60,000	444
24047C-CW-6	DEKALB CNTY GA HOSP DEKALB ME 09/01/2014		04/23/2010	PRE-REFUNDING		1,051,808	995,000	7,366
48542K-BS-7	KANSAS DEV FIN STATE PROJ 200 10/01/2013		04/16/2010	PRE-REFUNDING		898,123	890,000	1,854
64579F-ZL-0	NEW JERSEY HLTH TRINITAS HOSP 07/01/2014		04/02/2010	EXCHANGE		4,750,000	4,750,000	
64972F-Q6-6	NEW YORK NY MUN WTR FIN CROSS 06/15/2031		06/16/2010	PRE-REFUNDING		4,900,000	4,900,000	698
64971M-HH-8	NEW YORK NY TRANS FIN AUTH 02 05/01/2031		02/05/2010	PRE-REFUNDING		10,000	10,000	131
414009-EM-8	HARRIS CNTY TX HLTH MEM HERMA 06/01/2024		11/17/2010	RBC DAIN RAUSCHER		14,640,450	15,000,000	
414009-EQ-9	HARRIS CNTY TX HLTH MEM HERMA 06/01/2020		11/17/2010	RBC DAIN RAUSCHER		5,472,008	5,310,000	
842056-FQ-1	SOUTHEASTERN VA PUB SVC AUTH 07/01/2015		05/28/2010	PRE-REFUNDING		7,414,701	7,130,000	145,571
842056-FR-9	SOUTHEASTERN VA PUB SVC AUTH 07/01/2015		05/28/2010	PRE-REFUNDING		4,180,519	4,020,000	82,075
93978T-HB-8	WASHINGTON ST HSG FIN COMM SG 12/01/2027		02/18/2010	PRAGER MCCARTHY & SEALY		5,701,800	5,590,000	64,937
97710B-ZQ-8	WISCONSIN HLTH & ED AURORA HL 07/15/2018		11/18/2010	BANK OF AMERICA		6,445,665	6,310,000	
97710B-ZR-6	WISCONSIN HLTH & ED AURORA HL 07/15/2019		11/18/2010	BANK OF AMERICA		3,715,207	3,700,000	
3199999. Bonds - U.S. Special Revenues						869,514,106	871,177,074	482,608
002824-AX-8	ABBOTT LABORATORIES 05/27/2015		05/24/2010	J. P. MORGAN SECURITIES, INC.		11,987,760	12,000,000	
00508X-AD-6	ACTUANT CORPORATION 06/15/2017		09/09/2010	STERNE AGEE & LEACH		1,819,163	1,805,000	15,067
00724F-AB-7	ADOBE SYSTEMS INC 02/01/2020		03/31/2010	BANK OF AMERICA		4,920,300	5,000,000	42,882

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
05377R-AB-0	AESOP FUNDING II LLC 10/20/2013		11/01/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		8,327,344	7,500,000	27,154
05377R-AC-8	AESOP FUNDING II LLC 02/20/2014		11/02/2010	Various		17,172,208	15,918,000	37,199
008252-AL-2	AFFILIATED MANAGERS GROU 3.95 08/15/2038		08/30/2010	Various		2,514,225	2,525,000	33,457
00828D-AM-3	AFFINION GROUP INC 12/15/2018		11/08/2010	DEUTSCHE BANK SECURITIES		992,550	1,000,000	
00846U-AF-8	AGILENT TECHNOLOGIES INC 07/15/2013		07/13/2010	BANK OF AMERICA		6,987,050	7,000,000	
009363-AH-5	AIRGAS INC 10/01/2013		03/10/2010	BARCLAYS BANK		4,996,450	5,000,000	
009363-AJ-1	AIRGAS INC 10/01/2015		09/27/2010	BANK OF AMERICA		4,742,828	4,750,000	
012725-AA-5	ALBEMARLE CORP 12/15/2020		12/07/2010	BANK OF AMERICA		7,928,080	8,000,000	
01449J-AA-3	ALERE INC 3.000% 5/15/2016 05/15/2016		03/09/2010	EXCHANGE		3,000,000	3,000,000	28,500
018581-AD-0	ALLIANCE DATA SYSTEMS CO 1.75 08/01/2013		05/14/2010	Various		7,526,351	7,500,000	20,453
018804-AP-9	ALLIANT TECHSYSTEMS INC 09/15/2020		10/06/2010	J. P. MORGAN SECURITIES, INC.		1,042,500	1,000,000	5,538
01958X-BR-7	ALLIED WASTE NORTH AMER 05/15/2016		01/21/2010	Various		10,800,000	10,000,000	129,635
471109-AB-4	ALLTRISTA CORP 05/01/2017		08/24/2010	Various		5,992,500	6,000,000	87,500
02005G-AD-7	ALLY AUTO RECEIVABLES TRUST 12/15/2014		10/25/2010	MORGAN STANLEY DEAN WITTER		26,310,548	25,000,000	27,535
02005L-AD-6	ALLY AUTO RECEIVABLES TRUST 05/15/2015		11/01/2010	Various		25,128,623	24,750,000	14,064
02005P-AD-7	ALLY AUTO RECEIVABLES TRUST 12/15/2015		11/04/2010	BARCLAYS BANK		9,998,163	10,000,000	
02005N-AA-8	ALLY FINANCIAL INC 09/15/2020		08/09/2010	GOLDMAN, SACHS & CO.		2,973,480	3,000,000	
02005N-AB-6	ALLY FINANCIAL INC 02/12/2015		02/09/2010	CITIBANK		1,388,786	1,400,000	
02005N-AE-0	ALLY FINANCIAL INC 03/15/2020		03/10/2010	MORGAN STANLEY DEAN WITTER		934,040	950,000	
0258M0-DA-4	AMER EXPRESS CREDIT CO 09/15/2015		09/08/2010	GOLDMAN, SACHS & CO.		5,964,960	6,000,000	
02364W-AU-9	AMERICA MOVIL SAB DE CV 03/30/2015	F	03/23/2010	GOLDMAN, SACHS & CO.		9,978,700	10,000,000	
02364W-AV-7	AMERICA MOVIL SAB DE CV 03/30/2020	F	03/23/2010	J. P. MORGAN SECURITIES, INC.		4,967,800	5,000,000	
02369A-AG-3	AMERICAN ACHIEVEMENT COR 04/15/2016		11/01/2010	Various		4,080,625	4,000,000	1,359
025676-AJ-6	AMERICAN EQUITY INVESTME 3.50 09/15/2015		09/17/2010	Various		2,010,500	2,000,000	
02666Q-F4-0	AMERICAN HONDA FINANCE 03/16/2015	R	03/09/2010	DEUTSCHE BANK SECURITIES		6,984,740	7,000,000	
02666Q-G6-4	AMERICAN HONDA FINANCE 09/21/2015		09/28/2010	Various		14,797,033	14,750,000	3,472
026874-BV-8	AMERICAN INTL GROUP 01/15/2014		11/30/2010	BANK OF AMERICA		4,998,450	5,000,000	
029912-BD-3	AMERICAN TOWER CORP 01/15/2018		12/02/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		2,997,630	3,000,000	
030613-AD-5	AMERICREDIT AUTOMOBILE RECEIV 10/06/2013		01/06/2010	SCHEDULED PAY UP				
03061L-AC-7	AMERICREDIT AUTOMOBILE RECEIV 07/06/2017		11/19/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		11,271,838	10,780,000	18,919
03063E-AE-7	AMERICREDIT AUTOMOBILE RECEIV 04/07/2014		08/04/2010	GREENWICH CAPITAL MARKETS, INC.		4,702,500	4,500,000	2,081
03063P-AD-4	AMERICREDIT AUTOMOBILE RECEIV 09/08/2015		09/15/2010	BARCLAYS BANK		3,998,946	4,000,000	
03063P-AE-2	AMERICREDIT AUTOMOBILE RECEIV 04/08/2016		09/15/2010	BARCLAYS BANK		3,680,676	3,681,000	
03063T-AF-1	AMERICREDIT AUTOMOBILE RECEIV 06/06/2014		06/22/2010	BARCLAYS BANK		27,578,813	26,550,000	77,910
03064F-AM-5	AMERICREDIT AUTOMOBILE RECEIV 04/08/2015		11/10/2010	J. P. MORGAN SECURITIES, INC.		4,999,206	5,000,000	
03064F-AQ-6	AMERICREDIT AUTOMOBILE RECEIV 10/08/2015		11/10/2010	J. P. MORGAN SECURITIES, INC.		4,422,444	4,423,000	
03064G-AB-7	AMERICREDIT AUTOMOBILE RECEIV 02/06/2014		09/23/2010	MORGAN STANLEY DEAN WITTER		7,427,172	7,400,000	5,579
030615-AF-5	AMERICREDIT PRIME AUTOMOBILE 02/10/2014		08/04/2010	WACHOVIA SECURITIES		3,287,621	3,141,000	474
030981-AD-6	AMERIGAS PARTNERS L.P. 05/20/2015		10/28/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,130,000	4,000,000	130,500
03076C-AE-6	AMERIPRISE FINANCIAL INC 03/15/2020		03/08/2010	GOLDMAN, SACHS & CO.		4,988,050	5,000,000	
03073E-AF-2	AMERISOURCEBERGEN CORP 09/15/2015		03/02/2010	J. P. MORGAN SECURITIES, INC.		11,084,500	10,000,000	277,431
031162-AZ-3	AMGEN INC 02/01/2019		03/09/2010	GOLDMAN, SACHS & CO.		3,282,750	3,000,000	19,475
031162-BB-5	AMGEN INC 03/15/2020		03/09/2010	MORGAN STANLEY DEAN WITTER		4,997,600	5,000,000	
031162-AN-0	AMGEN INC .125000% 02/01/2011 02/01/2011		08/25/2010	NOMURA SECURITIES INTERNATIONAL, INC.		1,990,000	2,000,000	201
031652-BC-3	AMKOR TECHNOLOGIES INC 05/01/2018		08/18/2010	Various		5,549,750	5,500,000	105,114
02005A-AF-5	AMOT 10 - 2 A 04/15/2017		04/23/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		74,985,825	75,000,000	
03235E-AK-6	AMVESCAP PLC 02/27/2013		03/02/2010	ROYAL BANK OF SCOTLAND PLC		2,060,000	2,000,000	2,389
032346-AF-5	AMYLIN PHARMACEUTICALS 3.0000 06/15/2014		12/17/2010	OPPENHEIMER & CO. INC		350,000	400,000	233
032511-BH-9	ANADARKO PETROLEUM CORP 09/15/2017		08/09/2010	J. P. MORGAN SECURITIES, INC.		5,000,000	5,000,000	
034863-AC-4	ANGLO AMERICAN CAPITAL 09/27/2013	F	09/20/2010	BARCLAYS BANK		6,994,120	7,000,000	
037389-AV-5	AON CORP 09/30/2015		09/07/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,975,850	5,000,000	
037411-AX-3	APACHE CORP 02/01/2021		11/30/2010	J. P. MORGAN SECURITIES, INC.		3,958,800	4,000,000	
03938L-AF-1	ARCELORMITTAL 06/01/2018	F	03/10/2010	MORGAN STANLEY DEAN WITTER		5,272,300	5,000,000	88,472
03938L-AR-5	ARCELORMITTAL 08/05/2015	F	08/02/2010	CITIBANK		11,894,760	12,000,000	
039380-AB-6	ARCH COAL INC 08/01/2016		07/01/2010	Various		2,934,500	2,800,000	77,194
039380-AC-4	ARCH COAL INC 10/01/2020		08/02/2010	BANK OF AMERICA		1,000,000	1,000,000	
039686-AA-8	ARDAGH PACKAGING FINANCE 10/15/2017	F	10/07/2010	Various		3,130,000	3,000,000	2,766
04269Q-AC-4	ARRIS GROUP INC 2.000000% 11/ 11/15/2026		02/04/2010	MCMAHAN SECURITIES CO LP		456,250	500,000	2,333
04273W-AA-9	ARROW ELECTRONICS INC 11/01/2015		10/29/2010	BANK OF AMERICA		4,982,500	5,000,000	
04363U-AA-4	ASCIANO FINANCE 09/23/2015	F	09/16/2010	MORGAN STANLEY DEAN WITTER		7,987,840	8,000,000	
045167-BY-8	ASIAN DEVELOPMENT BANK 07/15/2013	F	05/26/2010	UNION BANK OF SWITZERLAND		4,981,300	5,000,000	
00206R-AV-4	AT&T INC 08/15/2015		07/27/2010	ROYAL BANK OF SCOTLAND PLC		27,166,615	27,250,000	
04963J-AA-3	ATRIUM CDO, CLASS A LOANS 06/27/2015	F	03/17/2010	Various		17,903,984	18,821,534	18,009
05329W-AJ-1	AUTONATION INC 04/15/2018		06/17/2010	Various		5,628,226	5,700,000	70,125

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
053332-AH-5	AUTOZONE INC 01/15/2014		03/17/2010	DEUTSCHE BANK SECURITIES		5,547,300	5,000,000	60,486
053332-AL-6	AUTOZONE INC 11/15/2020		11/08/2010	SUNTRUST		6,969,200	7,000,000	
002447-AA-8	AWAS AVIATION CAPITAL LT 10/15/2016	F	10/06/2010	BROADPOINT FINANCIAL		5,031,250	5,000,000	
05615M-AA-5	BABSON 2005-3A, CLASS A1 LOAN 11/10/2019	F	03/24/2010	Various		8,019,880	8,704,120	4,620
05523U-AG-5	BAE SYSTEMS HOLDINGS INC 06/01/2014	R	01/06/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		5,276,800	5,000,000	27,500
05955Y-AM-1	BAFC 2010-R3 3A5 09/26/2037		03/08/2010	BANK OF AMERICA		14,962,500	15,000,000	68,750
058498-AN-6	BALL CORP 09/01/2019		06/30/2010	MORGAN STANLEY DEAN WITTER		1,824,375	1,750,000	44,813
058498-AP-1	BALL CORP 09/15/2020		03/18/2010	Various		2,108,800	2,080,000	360
058498-AQ-9	BALL CORP 05/15/2021		11/15/2010	Various		2,099,375	2,100,000	
06052D-AD-7	BANK OF AMERICA AUTO TRUST 06/15/2016		09/24/2010	BANK OF AMERICA		26,164,063	25,000,000	34,222
06052F-AD-2	BANK OF AMERICA AUTO TRUST 10/15/2016		10/01/2010	CANTOR FITZGERALD		10,387,500	10,000,000	17,675
06052M-AD-7	BANK OF AMERICA AUTO TRUST 06/15/2017		09/29/2010	Various		21,461,587	21,250,000	7,477
06051G-EC-9	BANK OF AMERICA CORP 07/01/2020		06/17/2010	BANK OF AMERICA		14,946,300	15,000,000	
06051G-EE-5	BANK OF AMERICA CORP 01/05/2021		12/16/2010	BANK OF AMERICA		9,926,400	10,000,000	
063679-BV-5	BANK OF MONTREAL 06/09/2015	A	06/02/2010	BARCLAYS BANK		25,000,000	25,000,000	
063679-CG-7	BANK OF MONTREAL 06/28/2013	A	06/21/2010	MORGAN STANLEY DEAN WITTER		9,994,200	10,000,000	
06406H-BS-7	BANK OF NEW YORK MELLON 01/15/2016		12/02/2010	MORGAN STANLEY DEAN WITTER		29,991,000	30,000,000	
064149-A5-6	BANK OF NOVA SCOTIA 01/22/2013	A	03/31/2010	BANK OF AMERICA		10,047,600	10,000,000	46,875
064149-A6-4	BANK OF NOVA SCOTIA 01/22/2015	A	03/31/2010	Various		5,032,000	5,000,000	35,417
064149-C3-9	BANK OF NOVA SCOTIA 07/26/2013	A	07/15/2010	BARCLAYS BANK		14,979,000	15,000,000	
06415A-AA-1	BANK OF NOVA SCOTIA 10/29/2015	A	10/21/2010	BARCLAYS BANK		13,975,920	14,000,000	
06739G-BP-3	BARCLAYS BANK PLC 10/14/2020	F	12/10/2010	Various		6,542,500	7,000,000	47,831
06741C-AA-2	BARCLAYS BANK PLC 09/21/2015	F	09/14/2010	BARCLAYS BANK		9,988,300	10,000,000	
071813-BC-2	BAXTER INTERNATIONAL INC 03/15/2020		03/04/2010	DEUTSCHE BANK SECURITIES		6,972,840	7,000,000	
055381-AQ-0	BE AEROSPACE INC 07/01/2018		07/12/2010	Various		6,200,695	5,849,000	168,376
055381-AR-8	BE AEROSPACE INC 10/01/2020		10/28/2010	Various		8,691,350	8,500,000	26,354
075811-AD-1	BECKMAN COULTER INC 2.500000% 12/15/2036		10/07/2010	Various		6,294,375	6,200,000	38,167
05541V-AA-4	BG ENERGY CAPITAL PLC 12/09/2020	F	12/02/2010	J. P. MORGAN SECURITIES, INC.		5,930,820	6,000,000	
05541V-AC-0	BG ENERGY CAPITAL PLC 12/09/2015	F	12/02/2010	GOLDMAN, SACHS & CO.		6,959,890	7,000,000	
055451-AG-3	BHP BILLITON FIN USA LTD 04/01/2014	F	06/30/2010	BANK OF AMERICA		5,586,400	5,000,000	72,569
06846N-AA-2	BILL BARRETT CORP 5.000000% 0 03/15/2028		01/27/2010	DEUTSCHE BANK CAPITAL CORP.		971,250	1,000,000	18,889
090572-AP-3	BIO-RAD LABS 12/15/2020		12/06/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,972,150	5,000,000	
064255-AC-6	BK TOKYO-MITSUBISHI UFJ 09/11/2013	F	09/08/2010	MORGAN STANLEY DEAN WITTER		14,999,100	15,000,000	
091797-AM-2	BLACK & DECKER CORP 11/01/2014		07/06/2010	CANTOR, FITZGERALD & CO.		5,406,050	5,000,000	44,861
601607-EH-3	BLACKROCK GALENA II SYTHETIC 04/07/2017		02/12/2009	BARCLAYS BANK		126,000	1,800,000	
05567L-G6-8	BNP PARIBAS 03/11/2015	F	11/05/2010	PARIBAS CAPITAL MARKETS		38,844,405	38,500,000	49,111
05572F-AA-1	BNP PARIBAS HOME LOAN 11/02/2015	F	10/26/2010	PARIBAS CAPITAL MARKETS		9,996,200	10,000,000	
096629-AA-8	BOARDWALK PIPELINES LLC 02/01/2017		08/17/2010	BARCLAYS BANK		3,249,720	3,000,000	8,708
09950M-AC-6	BORALEX INC 6.750000% 06/30/2 06/30/2017	C	11/04/2010	MERGER		3,225	3,225	
099724-AG-1	BORGWARNER INC 09/15/2020		11/16/2010	CANTOR, FITZGERALD & CO.		2,039,460	2,000,000	16,188
101137-AJ-6	BOSTON SCIENTIFIC CORP 01/15/2015		03/30/2010	ROYAL BANK OF SCOTLAND PLC		5,738,940	6,000,000	83,250
05565Q-BH-0	BP CAPITAL MARKETS PLC 03/10/2015	F	05/05/2010	Various		25,898,100	25,000,000	382,118
05565Q-BM-9	BP CAPITAL MARKETS PLC 08/11/2011	F	06/16/2010	Various		9,149,200	10,000,000	54,465
10510K-AA-5	BRAMBLES USA INC 04/01/2020	R	03/24/2010	J. P. MORGAN SECURITIES, INC.		11,996,280	12,000,000	
10510K-AB-3	BRAMBLES USA INC 04/01/2015	R	03/24/2010	J. P. MORGAN SECURITIES, INC.		14,987,100	15,000,000	
110394-AB-9	BRISTOW GROUP INC 09/15/2017		10/06/2010	OPPENHEIMER & CO. INC		5,549,250	5,285,000	29,728
11102A-AB-7	BRITISH TELECOM PLC 01/15/2013	F	02/11/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		8,454,320	8,000,000	36,622
111320-AA-5	BROADCOM CORP 11/01/2013		10/27/2010	J. P. MORGAN SECURITIES, INC.		3,987,760	4,000,000	
111320-AC-1	BROADCOM CORP 11/01/2015		10/27/2010	J. P. MORGAN SECURITIES, INC.		3,977,760	4,000,000	
120111-BH-1	BUILDING MATERIALS CORP 02/15/2020		07/14/2010	DEUTSCHE BANK SECURITIES		2,964,750	2,950,000	94,072
120111-BK-4	BUILDING MATERIALS CORP 08/15/2018		10/05/2010	Various		6,932,360	7,000,000	47,743
12800U-AD-2	CAISSE CENTRALE DESJARDN 09/16/2013	A	09/09/2010	MORGAN STANLEY DEAN WITTER		4,997,500	5,000,000	
131244-AC-9	CALLIDUS DEBT PARTNERS CLO FU 04/17/2020		03/24/2010	J. P. MORGAN SECURITIES, INC.		9,296,423	9,956,008	9,756
131347-BS-4	CALPINE CORP 07/31/2020		07/20/2010	Various		3,848,972	3,850,000	
131347-BW-5	CALPINE CORP 02/15/2021		10/18/2010	MORGAN STANLEY DEAN WITTER		1,000,000	1,000,000	
13342B-AB-1	CAMERON INTL CORP 2.500000% 0 06/15/2026		09/24/2010	MCMAHAN SECURITIES CO LP		403,364	314,000	2,268
134429-AT-6	CAMPBELL SOUP CO 02/15/2019		11/05/2010	ROYAL BANK OF SCOTLAND PLC		5,595,600	5,000,000	53,125
134429-AV-1	CAMPBELL SOUP CO 07/15/2017		06/30/2010	J. P. MORGAN SECURITIES, INC.		6,979,770	7,000,000	
136069-DF-5	CANADIAN IMPERIAL BANK 02/04/2013	A	07/27/2010	ROYAL BANK OF SCOTLAND PLC		10,178,600	10,000,000	98,333
136069-DM-0	CANADIAN IMPERIAL BANK 07/02/2015	A	06/30/2010	Various		25,028,250	25,000,000	1,444
136069-DS-7	CANADIAN IMPERIAL BANK 12/11/2015	A	12/06/2010	BARCLAYS BANK		9,989,700	10,000,000	
136375-BR-2	CANADIAN NATL RAILWAY 05/15/2018	A	03/08/2010	FIRST TENNESSEE BANK (THE)		8,692,000	8,000,000	143,067
13974C-AF-5	CAPITAL AUTO RECEIVABLES ASSE 02/18/2014		10/14/2010	BARCLAYS BANK		17,495,390	16,500,000	25,120
14042H-AF-0	CAPITAL ONE AUTO FINANCE TRUS 07/15/2014		10/25/2010	MORGAN STANLEY DEAN WITTER		10,900,313	10,500,000	19,830

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
13973A-AG-8	CARAT 2006-2, C 06/15/2012		11/08/2010	BARCLAYS BANK		4,002,017	3,915,000	15,591
14149Y-AT-5	CARDINAL HEALTH INC 12/15/2020		12/08/2010	DEUTSCHE BANK SECURITIES		12,437,625	12,500,000	
14312W-AF-0	CARMAX AUTO OWNER TRUST 12/16/2013		11/10/2010	NOMURA SECURITIES INTERNATIONAL, INC.		5,385,157	5,000,000	807
14312Y-AD-1	CARMAX AUTO OWNER TRUST 02/16/2016		11/03/2010	BARCLAYS BANK		7,499,036	7,500,000	
14313C-AD-8	CARMAX AUTO OWNER TRUST 04/15/2015		11/10/2010	NOMURA SECURITIES INTERNATIONAL, INC.		7,954,603	7,737,000	516
14313E-AD-4	CARMAX AUTO OWNER TRUST 10/15/2015		06/30/2010	J. P. MORGAN SECURITIES, INC.		11,998,194	12,000,000	
147446-AP-3	CASE NEW HOLLAND INC 09/01/2013		06/24/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		3,075,000	3,000,000	76,208
147528-E@-8	CASEY'S GENERAL STORES, INC. 08/09/2020		08/05/2010	PP COMPANY DIRECT		7,000,000	7,000,000	
14845W-AB-5	CASTLE HILL 3, CLASS A1B LOAN 09/15/2015	F	02/26/2010	BANK OF AMERICA		12,550,582	13,141,970	22,598
14912L-3U-3	CATERPILLAR FIN SERV CRP 04/15/2018		03/04/2010	FIRST TENNESSEE BANK (THE)		4,072,992	3,800,000	82,840
14912L-4Q-1	CATERPILLAR FINANCIAL SE 12/20/2013		12/13/2010	BANK OF AMERICA		14,983,350	15,000,000	
124857-AD-5	CBS CORP 04/15/2020		03/30/2010	MORGAN STANLEY DEAN WITTER		4,993,850	5,000,000	
1248EP-AL-7	CCO HLDGS LLC/CAP CORP 04/30/2018		07/08/2010	Various		3,521,375	3,450,000	41,016
1248EP-AQ-6	CCO HLDGS LLC/CAP CORP 10/30/2017		09/20/2010	CITIBANK		2,000,000	2,000,000	
151020-AD-6	CELGENE CORP 10/15/2015		10/04/2010	MORGAN STANLEY DEAN WITTER		8,986,860	9,000,000	
151290-AU-7	CEMEX SAB DE CV 4.875000% 03/ 03/15/2015	F	03/25/2010	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	
15189T-AG-2	CENTERPOINT ENERGY 06/01/2015		10/22/2010	J. P. MORGAN SECURITIES, INC.		5,878,500	5,000,000	138,903
15189T-AQ-0	CENTERPOINT ENERGY INC 05/01/2018		06/17/2010	MORGAN KEEGAN & COMPANY, INC.		16,654,068	15,250,000	140,427
15672W-AA-2	CEQUEL COM HLDG I/CAP CP 11/15/2017		05/18/2010	EXCHANGE		917,878	900,000	647
159864-AB-3	CHARLES RIVER LABORATORI 2.25 06/15/2013		07/14/2010	MCMAHAN SECURITIES CO LP		972,600	1,000,000	2,125
990512-9E-7	CHARTER COMMUNICATIONS OPERAT 09/06/2016		03/31/2010	EXCHANGE		7,484,673	8,824,338	
161630-BD-9	CHASE 2007-A1 11M1 03/25/2037		01/07/2010	BARCLAYS BANK		5,300,778	6,172,667	10,238
165167-CD-7	CHESAPEAKE ENERGY CORP 02/15/2015		07/14/2010	OPPENHEIMER & CO. INC		5,612,500	5,000,000	203,194
165167-CE-5	CHESAPEAKE ENERGY CORP 08/15/2018		08/09/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		2,500,000	2,500,000	
165167-CF-2	CHESAPEAKE ENERGY CORP 08/15/2020		08/09/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,000,000	4,000,000	
166751-AH-0	CHEVRON CORP 03/03/2014		01/27/2010	Various		22,108,650	21,000,000	327,850
125196-AA-3	CHRYSLER FINANCIAL AUTO SECUR 05/08/2014		05/28/2010	CITIGROUP GLOBAL MARKETS		9,342,422	9,000,000	37,500
12519A-AA-4	CHRYSLER FINANCIAL AUTO SECUR 08/08/2014		05/28/2010	CITIGROUP GLOBAL MARKETS		9,358,781	9,100,000	33,791
12519B-AA-2	CHRYSLER FINANCIAL AUTO SECUR 11/10/2014		06/09/2010	SALOMON SMITH BARNEY		10,438,672	10,000,000	
171203-AC-6	CHRYSLER FINANCIAL AUTO SECUR 01/15/2016		09/27/2010	GREENWICH CAPITAL MARKETS, INC.		33,743,587	33,120,000	38,916
17121D-AD-1	CHRYSLER FINANCIAL AUTO SECUR 11/08/2013		09/24/2010	BARCLAYS BANK		5,999,963	6,000,000	
17121D-AE-9	CHRYSLER FINANCIAL AUTO SECUR 01/08/2014		09/24/2010	BARCLAYS BANK		7,499,401	7,500,000	
17121D-AF-6	CHRYSLER FINANCIAL AUTO SECUR 08/08/2016		09/24/2010	BARCLAYS BANK		8,998,902	9,000,000	
171340-AG-7	CHURCH & DWIGHT CO INC 12/15/2015		12/08/2010	BANK OF AMERICA		7,989,440	8,000,000	
171779-AE-1	CIENA CORP .875000% 06/15/201 06/15/2017		05/11/2010	MCMAHAN SECURITIES CO LP		362,500	500,000	1,811
171779-AF-8	CIENA CORP 4.000000% 03/15/20 03/15/2015		11/12/2010	Various		3,419,682	3,400,000	13,733
125509-BN-8	CIGNA CORP 12/15/2020		12/01/2010	J. P. MORGAN SECURITIES, INC.		2,989,620	3,000,000	
17290D-AD-6	CITIFINANCIAL AUTO ISSUANCE T 08/15/2016		05/18/2010	CITIGROUP GLOBAL MARKETS		22,558,593	22,000,000	11,550
17314A-AE-2	CITIGROUP FUNDING INC 03/30/2012		03/22/2010	BARCLAYS BANK		30,199,290	30,000,000	38,085
172967-CK-5	CITIGROUP INC 05/05/2014		02/12/2010	NOMURA SECURITIES INTERNATIONAL, INC.		5,028,200	5,000,000	73,316
172967-EH-0	CITIGROUP INC 08/15/2017		02/23/2010	BANK OF AMERICA		5,024,350	5,000,000	9,167
172967-ES-6	CITIGROUP INC 05/15/2018		02/12/2010	CANTOR, FITZGERALD & CO.		4,935,950	5,000,000	79,115
172967-FD-8	CITIGROUP INC 05/19/2015		08/02/2010	CITIBANK		15,215,450	15,000,000	105,556
172967-FH-9	CITIGROUP INC 12/15/2015		12/01/2010	CITIBANK		18,355,968	18,000,000	
18451Q-AD-0	CLEAR CHANNEL WORLDWIDE 12/15/2017		07/28/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		3,180,000	3,000,000	36,229
18971W-AA-4	CLYDESDALE STRATEGIC CLO, CLA 01/20/2017	F	03/11/2010	GREENWICH CAPITAL MARKETS, INC.		2,793,750	3,000,000	1,029
12572X-AA-8	CME GROUP INDEX SERVICES 03/15/2018		03/08/2010	BARCLAYS BANK		9,980,000	10,000,000	
17309R-AA-0	CMLTI 2006-AR6 1A1 08/25/2036		03/12/2010	Various		15,761,349	18,440,832	37,253
17316D-AC-8	CMLTI 2010-3 1A1 03/25/2046		03/09/2010	CITIBANK		10,381,956	10,467,000	43,613
17316D-AV-6	CMLTI 2010-3 5A1 08/25/2037		03/24/2010	CITIBANK		22,856,250	23,000,000	95,833
125896-BC-3	CMS ENERGY CORP 06/15/2019		08/25/2010	ROYAL BANK OF SCOTLAND PLC		3,507,000	3,000,000	54,688
125896-BE-9	CMS ENERGY CORP 02/01/2020		10/06/2010	MORGAN STANLEY DEAN WITTER		2,135,000	2,000,000	24,653
U17469-AA-2	CNOOC FINANCE 2002 LTD 03/08/2012	F	06/03/2010	STANDARD CHARTERED BANK		5,387,500	5,000,000	79,688
191216-AP-5	COCA-COLA CO/THE 11/15/2015		11/04/2010	GOLDMAN, SACHS & CO.		14,965,500	15,000,000	
191216-AR-1	COCA-COLA CO/THE 11/15/2020		11/04/2010	BANK OF AMERICA		9,969,400	10,000,000	
19122T-AA-7	COCA-COLA ENTERPRISES 11/12/2013		11/08/2010	CITIBANK		9,987,400	10,000,000	
21987B-AN-8	CODELCO INC 11/04/2020	F	10/28/2010	Various		7,859,120	8,000,000	
194181-AB-9	COLIS 1A A2 INVESTMENT GRADE 07/24/2012	F	05/18/2010	CITICORP SECURITIES		10,579,332	10,713,247	35,912
199648-AA-4	COLUMBUS NOVA CLO 2006-1, CLA 07/18/2018	F	04/06/2010	CITICORP SECURITIES		22,711,585	24,632,956	26,237
20030N-AG-6	COMCAST CORP 06/15/2016		03/01/2010	Various		10,504,300	10,000,000	108,625
20030N-AR-2	COMCAST CORP 02/15/2018		04/13/2010	J. P. MORGAN SECURITIES, INC.		9,165,890	8,500,000	84,616
200340-AN-7	COMERICA INC 09/16/2015		09/13/2010	J. P. MORGAN SECURITIES, INC.		4,993,800	5,000,000	
202795-HU-7	COMMONWEALTH EDISON 03/15/2018		03/15/2010	J. P. MORGAN SECURITIES, INC.		5,422,500	5,000,000	2,417
202795-HV-5	COMMONWEALTH EDISON 08/01/2020		07/26/2010	BANK OF AMERICA		9,247,780	9,250,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
205826-AF-7	COMTECH TELECOMMUNICATIO 3.00 05/01/2029		01/28/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,178,153	1,000,000	6,750
20854P-AC-3	CONSOL ENERGY INC 04/01/2017		07/12/2010	Various		5,723,750	5,500,000	106,667
212015-AE-1	CONTINENTAL RESOURCES 04/01/2021		09/13/2010	BANK OF AMERICA		3,037,500	3,000,000	
216871-AE-3	COOPER US INC 12/15/2020		12/02/2010	GOLDMAN, SACHS & CO.		9,952,300	10,000,000	
219023-AE-8	CORN PRODUCTS INTL INC 11/01/2015		09/14/2010	J. P. MORGAN SECURITIES, INC.		3,992,920	4,000,000	
219868-BP-0	CORP ANDINA DE FOMENTO 01/15/2016	F	07/27/2010	Various		12,899,100	13,000,000	5,000
22025Y-AK-6	CORRECTIONS CORP OF AMER 06/01/2017		07/14/2010	OPPENHEIMER & CO. INC		3,157,500	3,000,000	31,000
12544T-AB-0	COUNTRYWIDE HOME LOANS 06/25/2037		04/26/2010	MORGAN STANLEY DEAN WITTER		13,383,210	15,383,000	68,796
223030-AK-6	COVIDIEN INTL FINANCE SA 06/15/2015	F	06/21/2010	MORGAN STANLEY DEAN WITTER		4,990,600	5,000,000	
223030-AL-4	COVIDIEN INTL FINANCE SA 06/15/2020	F	06/21/2010	MORGAN STANLEY DEAN WITTER		2,996,400	3,000,000	
126193-AB-7	CPS AUTO TRUST 03/15/2016		09/22/2010	CITIGROUP GLOBAL MARKETS		7,499,525	7,500,000	
126193-AC-5	CPS AUTO TRUST 03/15/2016		09/22/2010	CITIGROUP GLOBAL MARKETS		1,999,950	2,000,000	
12619B-AD-5	CPS AUTO TRUST 06/17/2013		06/28/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		3,512,471	3,451,530	7,885
12619R-AD-0	CPS AUTO TRUST 11/15/2013		10/13/2010	Various		11,431,007	11,162,957	14,145
067383-AB-5	CR BARD INC 01/15/2016		12/15/2010	BANK OF AMERICA		9,997,500	10,000,000	
22546Q-AE-7	CREDIT SUISSE NEW YORK 03/23/2015	F	03/18/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		9,984,100	10,000,000	
22546Q-AF-4	CREDIT SUISSE NEW YORK 08/05/2020	F	08/02/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		5,992,320	6,000,000	
12626P-AK-9	CRH AMERICA INC 01/15/2016		11/30/2010	BANK OF AMERICA		6,985,930	7,000,000	
12626P-AL-7	CRH AMERICA INC 01/15/2021		11/30/2010	BANK OF AMERICA		4,997,200	5,000,000	
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC 02/15/2018		08/06/2010	Various		2,491,844	2,450,000	46,051
12629C-AA-7	CSAM FUNDING II 2A, CLASS A L 10/15/2016	F	03/24/2010	BANK OF AMERICA		3,374,033	3,533,019	4,952
126304-AK-0	CSC HOLDINGS INC 07/15/2018		07/26/2010	Various		4,642,500	4,500,000	105,479
126307-AB-3	CSC HOLDINGS INC 06/15/2015		06/24/2010	Various		8,297,500	8,000,000	112,035
126304-AG-9	CSC HOLDINGS LLC 02/15/2018		07/19/2010	Various		2,085,000	2,000,000	68,250
126307-AA-5	CSC HOLDINGS LLC 04/15/2014		06/10/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		2,593,750	2,500,000	35,417
225470-M4-2	CSMC 2006-3 1A2 04/25/2036		06/04/2009	BANK OF AMERICA		(910,898)	3,068,791	(384)
12642L-AA-0	CSMC 2009-13R 1A1 09/26/2037		02/26/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		14,995,152	14,714,654	4,905
126408-GN-7	CSX CORP 04/01/2015		05/17/2010	WARBURG DILLION READ LLC		5,696,350	5,000,000	42,535
126650-BT-6	CVS CAREMARK CORP 05/18/2015		05/13/2010	BARCLAYS BANK		9,985,400	10,000,000	
17025A-AF-9	CWHL 2006-17 A6 12/25/2036		03/22/2010	CANTOR FITZGERALD		11,634,375	15,000,000	60,000
12543P-AK-9	CWHL 2006-21 A10 02/25/2037		04/20/2010	BARCLAYS BANK		12,750,000	15,000,000	52,708
12544V-AD-1	CWHL 2007-5 A4 05/25/2037		05/03/2010	GOLDMAN, SACHS & CO.		6,071,802	6,939,202	5,542
23331A-AZ-2	D.R. HORTON INC 04/15/2016		06/18/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,850,000	5,000,000	61,389
233835-AW-7	DAIMLERCHRYSLER NA HLDG 11/15/2013	R	02/12/2010	Various		14,777,916	13,231,000	205,156
23636A-AA-9	DANSKE BANK A/S 04/01/2015	F	03/09/2010	GOLDMAN, SACHS & CO.		19,939,600	20,000,000	
237266-AB-7	DARLING INTERNATIONAL IN 12/15/2018		12/03/2010	J. P. MORGAN SECURITIES, INC.		275,000	275,000	
23918K-AL-2	DAVITA INC 11/01/2018		10/05/2010	BANK OF AMERICA		2,375,000	2,375,000	
23918K-AM-0	DAVITA INC 11/01/2020		10/06/2010	Various		9,769,688	9,625,000	
23311R-AD-8	DCP MIDSTREAM LLC 03/15/2020		03/08/2010	ROYAL BANK OF SCOTLAND PLC		7,991,360	8,000,000	
242370-AA-2	DEAN FOODS CO 06/01/2016		01/15/2010	WELLS FARGO		769,300	785,000	7,632
245217-AR-5	DEL MONTE FOODS CO 10/15/2019		09/02/2010	Various		9,701,350	9,170,000	216,194
24702R-AD-3	DELL INC 04/15/2013		07/22/2010	ROYAL BANK OF SCOTLAND PLC		5,420,800	5,000,000	66,583
24702R-AL-5	DELL INC 09/10/2015		12/14/2010	Various		7,915,870	8,000,000	18,592
24736V-AA-0	DELTA AIR LINES 07/02/2018		08/19/2010	GOLDMAN, SACHS & CO.		3,105,000	3,000,000	26,867
247361-ZH-4	DELTA AIR LINES 2010-2A 05/23/2019		11/15/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		10,000,000	10,000,000	
24823U-AG-3	DENBURY RESOURCES INC 02/15/2020		08/24/2010	OPPENHEIMER & CO. INC		3,217,500	3,000,000	8,250
251591-AM-5	DEVELOPERS DIVERS REALTY 05/01/2015		08/02/2010	CANTOR, FITZGERALD & CO.		2,872,500	3,000,000	43,083
25271C-AG-7	DIAMOND OFFSHORE DRILL 09/01/2014		02/09/2010	J. P. MORGAN SECURITIES, INC.		2,176,800	2,000,000	46,064
25271C-AJ-1	DIAMOND OFFSHORE DRILL 07/01/2015		02/08/2010	WELLS FARGO BROKERAGE SERVICES		3,225,750	3,000,000	16,250
25459H-AN-5	DIRECTV HOLDINGS LLC 03/15/2015		03/08/2010	CITIBANK		19,984,400	20,000,000	
25466A-AB-7	DISCOVER BANK 04/15/2020		04/12/2010	J. P. MORGAN SECURITIES, INC.		4,965,350	5,000,000	
25470D-AB-5	DISCOVERY COMMUNICATIONS 06/01/2015		05/26/2010	J. P. MORGAN SECURITIES, INC.		7,488,825	7,500,000	
27876G-BH-0	DISH DBS CORP 05/31/2015		07/22/2010	Various		7,000,000	6,750,000	61,085
255100-AA-7	DIVERSEY INC 11/15/2019		07/08/2010	Various		3,176,875	3,050,000	61,451
25600W-AA-8	DNB NOR BOLIGKREDITT AS 10/14/2015	F	10/06/2010	BARCLAYS BANK		19,982,000	20,000,000	
260543-CC-5	DOW CHEMICAL CO/THE 11/15/2020		11/04/2010	BARCLAYS BANK		14,958,750	15,000,000	
23336D-AC-2	DT AUTO OWNER TRUST 04/15/2013		10/19/2010	Various		6,125,284	6,125,000	1,606
23336D-AD-0	DT AUTO OWNER TRUST 01/15/2014		09/16/2010	DEUTSCHE BANK SECURITIES		4,249,667	4,250,000	
92718B-AB-1	DT AUTO OWNER TRUST 10/15/2015		09/23/2010	JEFFERIES & COMPANY, INC.		4,563,672	4,375,000	7,552
92718B-AD-7	DT AUTO OWNER TRUST 10/15/2015		09/22/2010	DEUTSCHE BANK SECURITIES		3,875,873	3,608,085	12,929
266233-AC-9	DUQUENSE LIGHT HLDGS INC 09/15/2020		09/08/2010	BARCLAYS BANK		2,978,160	3,000,000	
277432-AJ-9	EASTMAN CHEMICAL CO 12/15/2015		12/01/2010	J. P. MORGAN SECURITIES, INC.		9,988,400	10,000,000	
277432-AK-6	EASTMAN CHEMICAL CO 01/15/2021		12/01/2010	J. P. MORGAN SECURITIES, INC.		6,995,660	7,000,000	
278642-AA-1	EBAY INC 10/15/2013		10/21/2010	CITIBANK		1,995,860	2,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
278642-AB-9	EBAY INC 10/15/2015		10/21/2010	BANK OF AMERICA		9,963,000	10,000,000	
27876G-BE-7	ECHOSTAR DBS CORP 02/01/2016		07/08/2010	Various		8,860,313	8,750,000	257,885
281020-AF-4	EDISON INTERNATIONAL 09/15/2017		09/14/2010	CITIBANK		4,990,550	5,000,000	
26835P-AC-4	EDP FINANCE BV 10/01/2019	F	02/09/2010	BARCLAYS BANK		4,674,397	4,860,000	87,980
28264Q-T5-3	EKSPORTFINANS A/S 09/15/2015	F	09/08/2010	MORGAN STANLEY DEAN WITTER		12,468,125	12,500,000	
28336L-BT-5	EL PASO CORP 02/15/2016		07/02/2010	BANK OF AMERICA		5,275,000	5,000,000	162,708
28336L-BQ-1	EL PASO CORPORATION 06/15/2017		07/08/2010	Various		7,780,625	7,750,000	39,083
28336L-BR-9	EL PASO NATURAL GAS 06/01/2018		07/26/2010	BARCLAYS BANK		1,575,000	1,500,000	17,521
28370T-AA-7	EL PASO PIPELINE PART OP 04/01/2020		03/25/2010	MORGAN STANLEY DEAN WITTER		1,325,000	1,325,000	
P37110-AA-4	EMP NACIONAL DEL PETROLE 11/15/2012	F	12/20/2010	JEFFERIES & COMPANY, INC.		3,270,000	3,000,000	21,375
29250R-AS-5	ENBRIDGE ENERGY PARTNERS 03/15/2020		02/25/2010	CITIBANK		4,997,950	5,000,000	
29255W-AJ-9	ENCORE ACQUISITION CO 05/01/2016		07/20/2010	JEFFERIES & COMPANY, INC.		1,417,000	1,300,000	28,131
29266F-AA-2	ENDURANCE I CLO CLASS A LOANS 02/15/2014		02/18/2010	BROADPOINT FINANCIAL		4,657,458	4,876,920	664
292680-AG-0	ENERGY FUTURE HOLDINGS 01/15/2020		01/07/2010	CITIBANK		500,000	500,000	
29273V-AC-4	ENERGY TRANSFER EQUITY 10/15/2020		09/15/2010	Various		4,045,000	4,000,000	
29275Y-AA-0	ENERSYS 3.375000% 06/01/2038 06/01/2038		06/11/2010	Various		1,312,000	1,378,000	16,375
29364D-AQ-3	ENTERGY ARKANSAS INC 02/15/2021		11/09/2010	GOLDMAN, SACHS & CO.		4,998,550	5,000,000	
29365T-AB-0	ENTERGY TEXAS INC 06/01/2015		05/18/2010	PARIBAS CAPITAL MARKETS		2,997,390	3,000,000	
29379V-AR-4	ENTERPRISE PRODUCTS OPER 06/01/2015		08/19/2010	Various		9,150,460	9,000,000	38,644
26875P-AF-8	EOG RESOURCES INC 06/01/2015		05/17/2010	J. P. MORGAN SECURITIES, INC.		5,987,700	6,000,000	
26875P-AH-4	EOG RESOURCES INC 02/01/2016		11/18/2010	J. P. MORGAN SECURITIES, INC.		4,986,800	5,000,000	
29444U-AJ-5	EQUINIX INC 03/01/2018		07/21/2010	CITIBANK		6,375,000	6,150,000	161,372
29444U-AG-1	EQUINIX INC 3.000000% 10/15/2 10/15/2014		10/25/2010	Various		4,721,561	4,750,000	31,521
26884T-AB-8	ERAC USA FINANCE COMPANY 07/01/2013		06/24/2010	DEUTSCHE BANK SECURITIES		9,984,600	10,000,000	
297425-AG-5	ESTERLINE TECHNOLOGIES C 08/01/2020		10/28/2010	BROADPOINT FINANCIAL		4,046,419	3,795,000	66,413
298736-AF-6	EURONET WORLDWIDE INC 3.50000 10/15/2025		11/17/2010	MCMAHAN SECURITIES CO LP		2,953,750	3,000,000	28,972
30704@-AA-2	FAMILY DOLLAR STORES, SER 200 09/27/2015		11/17/2010	DIRECT		(6,500)		
30704@-AB-0	FAMILY DOLLAR STORES, SER 200 09/27/2015		11/17/2010	VARIOUS		(11,000)		
32052J-AA-6	FHAMS 2006-FA4 1A1 08/25/2036		01/07/2010	DEUTSCHE BANK SECURITIES		11,426,675	13,643,791	25,014
31620M-AA-4	FIDELITY NATIONAL INFORM 07/15/2017		07/14/2010	Various		7,314,500	7,100,000	3,813
31620M-AC-0	FIDELITY NATIONAL INFORM 07/15/2020		07/09/2010	Various		9,371,563	9,050,000	
31620R-AC-9	FIDELITY NATL FINANCIAL 05/15/2017		04/30/2010	BANK OF AMERICA		4,994,850	5,000,000	
31737U-AH-1	FINANCE FOR DANISH IND 06/12/2013	F	06/03/2010	BANK OF AMERICA		4,987,600	5,000,000	
337738-AH-1	FISERV INC 10/01/2015		09/14/2010	WELLS FARGO BROKERAGE SERVICES		2,993,190	3,000,000	
33842E-AB-8	FLAGSHIP CLO IV CLASS A FUNDE 06/01/2017	F	03/04/2010	GOLDMAN, SACHS & CO.		4,014,063	4,375,000	488
340711-AR-1	FLORIDA GAS TRANSMISSION 07/15/2015		07/08/2010	J. P. MORGAN SECURITIES, INC.		6,998,740	7,000,000	
34528R-AF-9	FORD CREDIT AUTO OWNER TRUST 05/15/2014		10/20/2010	CITIGROUP GLOBAL MARKETS		27,187,500	25,000,000	42,153
34529E-AD-2	FORD CREDIT AUTO OWNER TRUST 07/15/2014		10/25/2010	CITIGROUP GLOBAL MARKETS		8,155,750	7,600,000	12,350
34528Q-AN-4	FORD CREDIT FLOORPLAN MASTER 02/15/2017		01/29/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		3,725,459	3,727,000	
34528Q-AP-9	FORD CREDIT FLOORPLAN MASTER 02/15/2017		01/29/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		13,971,186	13,975,000	
345397-VL-4	FORD MOTOR CREDIT CO LLC 10/01/2014		07/20/2010	CITIBANK		4,270,000	4,000,000	108,267
345397-VM-2	FORD MOTOR CREDIT CO LLC 01/15/2020		10/08/2010	BARCLAYS BANK		4,715,000	4,000,000	80,347
345397-VN-0	FORD MOTOR CREDIT CO LLC 04/15/2015		04/06/2010	J. P. MORGAN SECURITIES, INC.		1,691,126	1,700,000	
345397-VP-5	FORD MOTOR CREDIT CO LLC 08/15/2017		07/28/2010	CITIBANK		2,166,670	2,200,000	
34528Q-AM-6	FORDF 2010-2 A 02/15/2017		01/29/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		132,292,219	132,298,000	
34529G-AG-0	FORDO 2009-D, A4 08/15/2014		05/13/2010	GREENWICH CAPITAL MARKETS, INC.		4,548,846	4,410,000	1,095
346091-AZ-4	FOREST OIL CORPORATION 06/15/2019		07/23/2010	Various		5,291,000	5,400,000	25,818
302570-BJ-4	FPL GROUP CAPITAL INC 09/01/2015		08/26/2010	BARCLAYS BANK		4,998,350	5,000,000	
35242W-AF-0	FRANKLIN AUTO TRUST 07/21/2014		09/30/2010	INCAPITAL		4,065,000	4,000,000	9,017
35242Y-AL-3	FRANKLIN AUTO TRUST 05/20/2016		04/13/2010	J. P. MORGAN SECURITIES, INC.		4,117,063	3,800,000	19,650
354613-AE-1	FRANKLIN RESOURCES INC 05/20/2013		05/17/2010	BANK OF AMERICA		14,973,450	15,000,000	
17453B-AT-8	FRONTIER COMMUNICATIONS 03/15/2015		06/18/2010	BANK OF AMERICA		4,825,000	5,000,000	90,174
35906A-AD-0	FRONTIER COMMUNICATIONS CORP 04/15/2015		07/09/2010	Various		2,043,313	2,000,000	33,206
35906A-AF-5	FRONTIER COMMUNICATIONS CORP 04/15/2017		07/13/2010	Various		1,203,750	1,170,000	21,542
35906A-AH-1	FRONTIER COMMUNICATIONS CORP 04/15/2020		03/26/2010	J. P. MORGAN SECURITIES, INC.		650,000	650,000	
302941-AH-2	FTI CONSULTING INC 10/01/2020		10/28/2010	Various		7,643,750	7,500,000	14,625
L4191B-AH-6	GAZ CAPITAL SA 11/22/2016	F	05/19/2010	CITIBANK		2,484,375	2,500,000	863
36159L-BK-1	GE DEALER FLOORPLAN MASTER NO 10/20/2014		09/27/2010	MORGAN STANLEY DEAN WITTER		25,421,875	25,000,000	13,806
36962G-3U-6	GENERAL ELEC CAP CORP 05/01/2018		09/15/2010	BARCLAYS BANK		13,820,500	12,500,000	271,484
36962G-4L-5	GENERAL ELEC CAP CORP 06/29/2015		06/21/2010	MORGAN STANLEY DEAN WITTER		19,971,800	20,000,000	
36962G-4Q-4	GENERAL ELEC CAP CORP 09/16/2013		09/13/2010	BARCLAYS BANK		29,954,700	30,000,000	
36962G-4T-8	GENERAL ELEC CAP CORP 11/09/2015		11/04/2010	MORGAN STANLEY DEAN WITTER		29,977,500	30,000,000	
36967H-AJ-6	GENERAL ELEC CAP CORP 06/08/2012		03/22/2010	BARCLAYS BANK		11,818,079	11,737,000	2,700
370334-BF-0	GENERAL MILLS INC 03/17/2015		02/04/2010	WALL STREET ACCESS		2,184,020	2,000,000	41,022

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
37247D-AN-6	GENWORTH FINANCIAL INC 02/15/2021		11/17/2010	BANK OF AMERICA		5,979,540	6,000,000	
372917-AQ-7	GENZYME CORP-GENL DIVISN 06/15/2015		06/14/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		19,936,800	20,000,000	
373298-BR-8	GEORGIA-PACIFIC 11/15/2029		08/25/2010	GOLDMAN, SACHS & CO.		4,130,000	4,000,000	90,417
373298-CG-1	GEORGIA-PACIFIC CORP 01/15/2015		06/02/2010	BARCLAYS BANK		2,025,000	2,000,000	55,222
373298-CF-3	GEORGIA-PACIFIC LLC 01/15/2024		09/22/2010	Various		4,122,500	3,750,000	27,444
37331N-AA-9	GEORGIA-PACIFIC LLC 05/01/2016		08/16/2010	STERNE AGEE & LEACH		2,170,000	2,000,000	49,500
37331N-AB-7	GEORGIA-PACIFIC LLC 11/01/2020		10/27/2010	J. P. MORGAN SECURITIES, INC.		8,947,170	9,000,000	
375558-AM-5	GILEAD SCIENCES INC 1.625000% 05/01/2016		08/04/2010	DEUTSCHE BANK CAPITAL CORP.		2,054,000	2,000,000	813
377372-AD-9	GLAXOSMITHKLINE CAPITAL 05/15/2018	R	03/09/2010	J. P. MORGAN SECURITIES, INC.		7,658,210	7,000,000	128,538
38011M-AB-4	GMX RESOURCES INC 5.000000% 0 02/01/2013		03/31/2010	EXCHANGE		700,000	700,000	5,833
38141E-A5-8	GOLDMAN SACHS GROUP INC 03/15/2020		03/01/2010	GOLDMAN, SACHS & CO.		6,936,930	7,000,000	
38141E-A7-4	GOLDMAN SACHS GROUP INC 08/01/2015		07/21/2010	GOLDMAN, SACHS & CO.		9,988,200	10,000,000	
38141G-EE-0	GOLDMAN SACHS GROUP INC 01/15/2016		02/09/2010	GOLDMAN, SACHS & CO.		10,390,500	10,000,000	40,125
38141G-FM-1	GOLDMAN SACHS GROUP INC 04/01/2018		02/08/2010	GOLDMAN, SACHS & CO.		10,583,000	10,000,000	222,083
38144L-AB-6	GOLDMAN SACHS GROUP INC 09/01/2017		02/10/2010	ROYAL BANK OF SCOTLAND PLC		5,321,700	5,000,000	143,229
38146F-AG-6	GOLDMAN SACHS GROUP INC 11/09/2011		09/09/2010	Various		36,165,344	36,000,000	21,096
382410-AC-2	GOODRICH PETROLEUM CORP 5.000 10/01/2029		07/13/2010	Various		3,516,460	4,000,000	33,333
389914-AD-4	GREAT CANADIAN GAMING CO 02/15/2015	A	07/13/2010	GOLDMAN, SACHS & CO.		1,509,375	1,500,000	45,615
391164-AD-2	GREAT PLAINS ENERGY INC 08/15/2013		08/10/2010	PARIBAS CAPITAL MARKETS		9,995,400	10,000,000	
39248#-9A-6	GREEKTOWN HOLDINGS, LLC INCRE 12/03/2012		02/15/2010	DIRECT		63,917	63,917	
39248#-9D-0	GREEKTOWN HOLDINGS, LLC TERM 12/03/2012		02/15/2010	DIRECT		320,777	320,777	
392485-AB-4	GREEKTOWN SUPERHOLDINGS 07/01/2015		06/25/2010	GOLDMAN, SACHS & CO.		5,520,000	6,000,000	
398905-AF-6	GROUP 1 AUTOMOTIVE INC 3.0000 03/15/2020		03/17/2010	J. P. MORGAN SECURITIES, INC.		2,000,000	2,000,000	
40052V-AA-2	GRUPO BIMBO SAB DE CV 06/30/2020	F	06/23/2010	BANK OF AMERICA		4,986,300	5,000,000	
36228F-AK-2	GS MORTGAGE SECURITIES CORP 9 09/19/2027		03/01/2010	SCHEDULED PAY UP				
410345-AF-9	HANESBRANDS INC 12/15/2016		07/13/2010	MORGAN STANLEY DEAN WITTER		2,966,000	2,900,000	84,867
410345-AH-5	HANESBRANDS INC 12/15/2020		11/05/2010	Various		1,505,000	1,500,000	177
41283F-AF-5	HARLEY-DAVIDSON MOTORCYCLE TR 01/15/2017		05/13/2010	NOMURA SECURITIES INTERNATIONAL, INC.		26,544,923	25,000,000	9,479
41283J-AD-2	HARLEY-DAVIDSON MOTORCYCLE TR 07/15/2014		09/27/2010	WELLS FARGO		5,125,000	5,000,000	5,000
41283K-AD-9	HARLEY-DAVIDSON MOTORCYCLE TR 09/15/2015		11/17/2010	GREENWICH CAPITAL MARKETS, INC.		8,999,730	9,000,000	
41283K-AE-7	HARLEY-DAVIDSON MOTORCYCLE TR 01/15/2016		11/17/2010	GREENWICH CAPITAL MARKETS, INC.		8,659,003	8,660,000	
41283K-AF-4	HARLEY-DAVIDSON MOTORCYCLE TR 04/15/2018		11/17/2010	GREENWICH CAPITAL MARKETS, INC.		8,997,009	9,000,000	
41283U-AE-5	HARLEY-DAVIDSON MOTORCYCLE TR 01/15/2014		08/04/2010	J. P. MORGAN SECURITIES, INC.		15,677,930	15,000,000	53,700
41283V-AE-3	HARLEY-DAVIDSON MOTORCYCLE TR 03/15/2014		07/26/2010	J. P. MORGAN SECURITIES, INC.		16,810,000	16,000,000	32,542
413875-AM-7	HARRIS CORPORATION 12/15/2020		11/30/2010	J. P. MORGAN SECURITIES, INC.		6,960,030	7,000,000	
404119-AX-7	HCA INC 11/15/2016		06/24/2010	Various		9,907,900	9,340,000	95,820
404119-BF-5	HCA INC 04/15/2019		07/01/2010	BARCLAYS BANK		4,287,400	4,040,000	77,747
404119-BJ-7	HCA INC 02/15/2020		10/13/2010	GOLDMAN, SACHS & CO.		553,750	500,000	6,891
421924-BJ-9	HEALTHSOUTH CORP 09/15/2022		09/28/2010	CITIBANK		5,000,000	5,000,000	
127914-AB-5	HELIX ENERGY SOLUTIONS 3.2500 12/15/2025		05/19/2010	MCMAHAN SECURITIES CO LP		1,366,875	1,500,000	21,531
225470-W5-8	HEMT 2006-2, 2A1 07/25/2036		12/28/2009	VARIOUS		(26,588)	(26,588)	
427866-AR-9	HERSHEY COMPANY 12/01/2020		12/08/2010	Various		16,015,850	16,000,000	
428236-BE-2	HEWLETT-PACKARD CO 12/01/2015		11/29/2010	BANK OF AMERICA		9,991,100	10,000,000	
428236-BF-9	HEWLETT-PACKARD CO 12/01/2020		11/29/2010	BANK OF AMERICA		9,982,700	10,000,000	
431318-AL-8	HILCORP ENERGY I/HILCORP 04/15/2021		10/08/2010	BARCLAYS BANK		1,275,000	1,250,000	265
43739E-BS-5	HMBT 2005-4 A1 10/25/2035		04/27/2010	CITIBANK		9,708,094	12,556,952	743
43812U-AD-3	HONDA AUTO RECEIVABLES OWNER 07/15/2015		09/23/2010	BARCLAYS BANK		20,261,248	19,061,000	30,492
43813B-AD-4	HONDA AUTO RECEIVABLES OWNER 12/21/2016		10/20/2010	J. P. MORGAN SECURITIES, INC.		14,996,499	15,000,000	
440543-AE-6	HORNBECK OFFSHORE SRVCS 1.625 11/15/2026		01/14/2010	MORGAN STANLEY DEAN WITTER		430,625	500,000	1,467
441060-AJ-9	HOSPIRA INC 03/30/2017		06/17/2010	Various		8,813,510	8,000,000	72,432
44107T-AJ-5	HOST HOTELS & RESORTS 11/01/2020		10/19/2010	GOLDMAN, SACHS & CO.		2,000,000	2,000,000	
44107T-AD-8	HOST HOTELS & RESORTS LP 11/01/2014		07/12/2010	Various		8,136,810	8,124,000	88,122
44107T-AH-9	HOST HOTELS & RESORTS LP 05/15/2017		07/13/2010	WELLS FARGO		4,871,250	4,500,000	1,125
44108E-BA-5	HOST MARRIOTT LP 06/01/2016		06/02/2010	MORGAN STANLEY DEAN WITTER		4,900,000	5,000,000	5,625
44328M-AB-0	HSBC BANK PLC 06/28/2015	F	06/21/2010	HSBC SECURITIES, INC.		4,995,900	5,000,000	
44328M-AD-6	HSBC BANK PLC 08/12/2013	F	08/05/2010	HSBC SECURITIES, INC.		9,989,200	10,000,000	
40429C-GB-2	HSBC FINANCE CORP 01/15/2021		12/08/2010	HSBC SECURITIES, INC.		5,825,340	6,000,000	11,127
446148-AD-0	HUNTINGTON AUTO TRUST 01/15/2014		01/22/2010	BARCLAYS BANK		22,186,255	20,377,000	38,920
446150-AG-9	HUNTINGTON BANCSHARES IN 12/15/2020		12/15/2010	GOLDMAN, SACHS & CO.		7,000,000	7,000,000	
446436-AB-3	HUNTINGTON NATIONAL BANK 06/01/2012		03/22/2010	BARCLAYS BANK		17,154,275	17,000,000	6,773
44841R-AA-9	HUTCHISON WHAMP INTL LTD 02/13/2013	F	07/21/2010	ROYAL BANK OF SCOTLAND PLC		11,004,500	10,000,000	294,306
44920X-AF-9	HYUNDAI AUTO RECEIVABLES TRUS 11/17/2014		11/16/2010	BARCLAYS BANK		10,487,287	9,822,000	5,981
44923W-AD-3	HYUNDAI AUTO RECEIVABLES TRUS 12/15/2016		10/06/2010	MORGAN STANLEY DEAN WITTER		18,757,969	18,000,000	33,075
44923Q-AA-2	HYUNDAI CAPITAL AMERICA 04/06/2016		09/29/2010	CITIBANK		6,736,028	6,750,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
44890A-AA-6	HYUNDAI MOTOR MANUFACTUR 04/15/2015	F	04/12/2010	BANK OF AMERICA		9,969,900	10,000,000	
459200-GT-2	IBM CORP 08/05/2013		08/02/2010	BARCLAYS BANK		34,856,850	35,000,000	
459200-GU-9	IBM CORP 01/05/2016		12/06/2010	DEUTSCHE BANK SECURITIES		19,935,600	20,000,000	
451102-AD-9	ICAHN ENTERPRISES/FIN 01/15/2016		07/30/2010	Various		6,066,657	6,150,000	18,568
451102-AH-0	ICAHN ENTERPRISES/FIN 01/15/2018		10/08/2010	BANK OF AMERICA		1,015,000	1,000,000	19,778
451055-AB-3	ICONIX BRAND GROUP INC 1.8750 06/30/2012		02/23/2010	EXCHANGE		2,250,000	2,250,000	6,211
45256#-AA-0	IMPACT C.I.L. PARENT, LLC 10/25/2056		09/29/2010	DIRECT		1,944,485	1,944,485	
45257#-AA-9	IMPACT CHILDCARE LLC 06/15/2020		10/15/2010	Various		25,413	25,413	
45257H-AA-5	IMPACT FUNDING 2010-1, A1 08/25/2024		06/18/2010	EXCHANGE		19,250,397	19,250,397	88,089
45257H-AN-7	IMPACT FUNDING 2010-1, A2 09/25/2025		06/18/2010	EXCHANGE		4,398,751	4,398,751	22,257
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1 01/31/2029		10/15/2010	SCHEDULED PAY UP		23,183	23,183	
456610-AC-8	INDX 2006-AR15 A3 07/25/2036		02/26/2010	SCHEDULED PAY UP				
45661T-AJ-0	INERGY LP/INERGY FIN 10/01/2018		09/13/2010	WELLS FARGO		2,000,000	2,000,000	
44984X-AA-3	ING BANK NV 09/01/2015	F	08/17/2010	BANK OF AMERICA		24,933,000	25,000,000	
45763P-AC-0	INMARSAT FINANCE PLC 12/01/2017	F	10/29/2010	Various		7,316,155	7,078,000	84,373
458140-AD-2	INTEL CORP 2.950000% 12/15/20 12/15/2035		08/26/2010	KBC FINANCIAL PRODUCTS USA INC		978,480	1,000,000	6,228
45822E-AJ-9	INTELSAT SUBSIDIARY HLDG 01/15/2015	F	07/14/2010	Various		3,621,250	3,500,000	7,396
45822E-AK-6	INTELSAT SUBSIDIARY HLDG 01/15/2015	F	06/02/2010	DEUTSCHE BANK SECURITIES		4,010,000	4,000,000	140,028
461070-AH-7	INTERSTATE POWER & LIGHT 06/15/2015		06/10/2010	BARCLAYS BANK		3,987,760	4,000,000	
459902-AQ-5	INTL GAME TECHNOLOGY 3.250% 0 05/01/2014		10/07/2010	Various		4,576,027	4,200,000	58,634
459745-FY-6	INTL LEASE FINANCE CORP 09/01/2014		08/11/2010	BANK OF AMERICA		1,999,940	2,000,000	
03235E-AP-5	INVESCO LTD 12/15/2014		03/02/2010	ROYAL BANK OF SCOTLAND PLC		3,003,750	3,000,000	35,833
462846-AC-0	IRON MOUNTAIN INC 01/01/2016		06/21/2010	DEUTSCHE BANK SECURITIES		2,977,500	3,000,000	95,510
466313-AD-5	JABIL CIRCUIT INC 03/15/2018		07/26/2010	J. P. MORGAN SECURITIES, INC.		5,462,500	5,000,000	153,542
466313-AF-0	JABIL CIRCUIT INC 12/15/2020		11/23/2010	Various		6,032,750	6,000,000	4,219
471109-AC-2	JARDEN CORP 05/01/2016		06/02/2010	DEUTSCHE BANK SECURITIES		3,075,000	3,000,000	24,000
471109-AD-0	JARDEN CORP 01/15/2020		07/21/2010	DEUTSCHE BANK SECURITIES		2,258,820	2,250,000	4,010
471109-AE-8	JARDEN CORP 11/15/2022		11/02/2010	BARCLAYS BANK		1,000,000	1,000,000	
445658-CB-1	JB HUNT TRANSPRT SVCS 09/15/2015		09/15/2010	DEUTSCHE BANK SECURITIES		3,986,400	4,000,000	
472319-AG-7	JEFFERIES GROUP INC 3.875000% 11/01/2029		11/16/2010	MCMAHAN SECURITIES CO LP		1,034,763	1,000,000	1,938
24422E-QZ-5	JOHN DEERE CAPITAL CORP 09/18/2017		09/13/2010	DEUTSCHE BANK SECURITIES		4,990,850	5,000,000	
478366-AU-1	JOHNSON CONTROLS INC 03/30/2020		03/04/2010	CITIBANK		9,954,300	10,000,000	
46630P-AP-0	JPMMT 07A2 3A1 04/25/2037		04/07/2010	DEUTSCHE BANK SECURITIES		10,389,494	11,052,653	19,667
46629C-AM-9	JPMMT 2006-A5 3A6 08/25/2036		01/07/2010	BARCLAYS BANK		15,678,664	19,629,000	35,418
46630P-AZ-8	JPMMT 2007-A2 4A1M 04/25/2037		01/07/2010	DEUTSCHE BANK SECURITIES		10,882,899	12,159,664	21,421
46625H-GY-0	JPMORGAN CHASE & CO 01/15/2018		02/10/2010	Various		16,064,650	15,000,000	70,833
46625H-HP-8	JPMORGAN CHASE & CO 01/20/2015		02/10/2010	Various		15,038,700	15,000,000	38,028
46625H-HS-2	JPMORGAN CHASE & CO 07/22/2020		07/15/2010	J. P. MORGAN SECURITIES, INC.		9,973,600	10,000,000	
46625H-HU-7	JPMORGAN CHASE & CO 10/15/2020		12/07/2010	Various		19,667,400	20,000,000	57,847
46625H-HW-3	JPMORGAN CHASE & CO 01/15/2016		11/10/2010	J. P. MORGAN SECURITIES, INC.		19,981,000	20,000,000	
481247-AC-8	JPMORGAN CHASE & CO 12/02/2011		03/22/2010	GOLDMAN, SACHS & CO.		50,651,000	50,000,000	28,839
481247-AF-1	JPMORGAN CHASE & CO 06/22/2012		03/22/2010	UNION BANK OF SWITZERLAND		25,204,500	25,000,000	452
481247-AJ-3	JPMORGAN CHASE & CO 06/15/2012		03/22/2010	UNION BANK OF SWITZERLAND		23,640,826	23,530,000	2,547
481247-AN-4	JPMORGAN CHASE & CO 12/26/2012		03/23/2010	MORGAN STANLEY DEAN WITTER		30,216,900	30,000,000	
466247-YH-0	JPMT 2005-A8 1A1 11/25/2035		04/29/2010	Various		13,241,827	14,995,028	29,405
48601T-AA-6	KATONAH 7, CLASS A1 LOANS 11/15/2017	F	01/21/2010	GREENWICH CAPITAL MARKETS, INC.		8,764,890	9,711,790	10,199
48601T-AB-4	KATONAH 7, CLASS A2 LOANS 11/15/2017	F	01/21/2010	GREENWICH CAPITAL MARKETS, INC.		8,764,890	9,711,790	10,199
487836-BB-3	KELLOGG CO 05/30/2016		02/16/2010	RBC DOMINION SECURITIES		10,512,600	10,000,000	97,653
487836-BD-9	KELLOGG CO 12/15/2020		12/08/2010	BARCLAYS BANK		29,741,100	30,000,000	
491674-BB-2	KENTUCKY UTILITIES 11/01/2015		11/08/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,982,500	5,000,000	
491674-BD-8	KENTUCKY UTILITIES 11/01/2020		11/08/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		9,962,200	10,000,000	
492914-AR-7	KEY ENERGY SERVICES INC 12/01/2014		07/22/2010	Various		1,773,750	1,750,000	27,510
49326E-EC-3	KEYCORP 08/13/2015		08/10/2010	J. P. MORGAN SECURITIES, INC.		9,987,800	10,000,000	
49327G-AB-3	KEYCORP 12/19/2011		03/22/2010	GOLDMAN, SACHS & CO.		49,509,306	49,000,000	4,559
49460W-AF-6	KINETIC CONCEPTS INC 3.250000 04/15/2015		10/22/2010	Various		2,059,687	2,000,000	7,719
49549C-AA-6	KING INTL LEASING LLC 10/15/2022		11/10/2010	GOLDMAN, SACHS & CO.		5,000,000	5,000,000	
496902-AD-9	KINROSS GOLD CORP 1.750000% 0 03/15/2028	A	03/29/2010	EXCHANGE		2,715,300	2,500,000	1,701
499005-AD-8	KNIGHT CAPITAL GROUP INC 3.50 03/15/2015		09/10/2010	MCMAHAN SECURITIES CO LP		2,345,000	2,500,000	
50065B-AB-8	KOREA ELECTRIC POWER 10/05/2015	F	09/27/2010	BANK OF AMERICA		9,717,240	9,750,000	
50064Y-AB-9	KOREA HYDRO & NUCLEAR PO 09/16/2015	F	09/09/2010	BANK OF AMERICA		3,950,160	4,000,000	
50075N-BA-1	KRAFT FOODS INC 02/10/2020		02/04/2010	DEUTSCHE BANK SECURITIES		19,835,200	20,000,000	
501044-CG-4	KROGER CO. 08/15/2017		02/23/2010	HSBC SECURITIES, INC.		5,557,750	5,000,000	9,778
502413-AU-1	L-3 COMMUNICATIONS CORP 10/15/2015		10/08/2010	Various		6,553,750	6,500,000	131,661
502413-AZ-0	L-3 COMMUNICATIONS CORP 07/15/2020		05/18/2010	BANK OF AMERICA		2,990,370	3,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
513075-AP-6	LAMAR MEDIA CORP 08/15/2015		06/21/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		1,979,328	2,089,000	49,592
513075-AV-3	LAMAR MEDIA CORP 04/01/2014		07/22/2010	BARCLAYS BANK		1,229,250	1,100,000	34,558
513075-AY-7	LAMAR MEDIA CORP 04/15/2018		04/08/2010	J. P. MORGAN SECURITIES, INC.		1,225,000	1,225,000	
028191-69-0	LANDWIRTSCH. RENTENBANK 01/10/2014	F	07/14/2010	MORGAN STANLEY DEAN WITTER		11,037,700	10,000,000	255,938
51511C-AD-0	LANDWIRTSCH. RENTENBANK 01/15/2016	F	04/20/2010	MORGAN STANLEY DEAN WITTER		2,492,300	2,500,000	
521865-AR-6	LEAR CORP 03/15/2018		07/16/2010	MORGAN STANLEY DEAN WITTER		841,500	825,000	20,754
521865-AS-4	LEAR CORP 03/15/2020		10/05/2010	Various		8,211,250	7,750,000	147,322
526057-BD-5	LENNAR CORP 06/01/2018		04/27/2010	CITIBANK		2,423,761	2,450,000	
526057-BC-7	LENNAR CORP 2.000000% 12/01/2 12/01/2020		12/17/2010	Various		2,483,910	2,500,000	583
526057-BE-3	LENNAR CORP 2.750000% 12/15/2 12/15/2020		11/05/2010	J. P. MORGAN SECURITIES, INC.		1,500,000	1,500,000	
52736R-AV-4	LEVI STRAUSS & CO 04/01/2016		07/14/2010	OPPENHEIMER & CO. INC		1,047,500	1,000,000	26,625
50188F-AA-3	LG&E & KU ENERGY LLC 11/15/2015		11/08/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		3,982,280	4,000,000	
53217V-AB-5	LIFE TECHNOLOGIES CORP 03/01/2015		06/17/2010	Various		8,077,480	8,000,000	45,100
53217V-AD-1	LIFE TECHNOLOGIES CORP 01/15/2016		12/09/2010	BANK OF AMERICA		14,976,000	15,000,000	
53217V-AE-9	LIFE TECHNOLOGIES CORP 01/15/2021		12/09/2010	BANK OF AMERICA		4,977,800	5,000,000	
53219L-AJ-8	LIFEPOINT HOSPITALS INC 10/01/2020		10/06/2010	Various		9,241,250	9,000,000	17,483
532716-AM-9	LIMITED BRANDS INC 07/15/2017		06/02/2010	SAMCO		100,000	100,000	2,722
532716-AR-8	LIMITED BRANDS INC 06/15/2019		10/06/2010	Various		6,728,531	6,000,000	81,694
532716-AS-6	LIMITED BRANDS INC 05/01/2020		06/02/2010	Various		508,250	510,000	2,246
534187-AZ-2	LINCOLN NATIONAL CORP 06/15/2015		06/15/2010	J. P. MORGAN SECURITIES, INC.		5,992,020	6,000,000	
535678-AC-0	LINEAR TECHNOLOGY CORP 3.0000 05/01/2027		03/09/2010	EXCHANGE		4,572,641	4,500,000	48,000
538034-AC-3	LIVE NATION ENTERTAINMEN 05/15/2018		05/06/2010	Various		972,000	960,000	903
53947M-AA-4	LLOYDS TSB BANK PLC 01/12/2015	F	02/19/2010	Various		9,778,950	10,000,000	47,396
539830-AS-8	LOCKHEED MARTIN CORP 03/14/2013		08/12/2010	ROYAL BANK OF SCOTLAND PLC		15,217,799	14,230,000	147,348
548661-CS-4	LOWE'S COMPANIES INC 04/15/2016		11/17/2010	WELLS FARGO BROKERAGE SERVICES		14,992,500	15,000,000	
577778-CE-1	MACYS RETAIL HLDGS INC 07/15/2034		10/05/2010	CHAPDELAINE COMPANY		3,067,500	3,000,000	46,342
55659R-AA-6	MADISON AVENUE CDO LTD 2A-A I 03/24/2014	F	08/27/2010	Various		4,479,475	4,600,270	6,327
966602-AA-2	MAGMA CDO, CLASS A INVESTME 11/15/2012	F	08/27/2010	Various		5,128,575	5,217,037	8,890
563571-AG-3	MANITOWOC COMPANY INC 02/15/2018		02/03/2010	J. P. MORGAN SECURITIES, INC.		1,400,000	1,400,000	
570506-AH-8	MARKWEST ENERGY PART/FIN 04/15/2018		08/06/2010	Various		3,049,500	2,825,000	77,043
57165L-AA-2	MARRIOTT VACATION CLUB OWNER 10/20/2032		11/05/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		9,998,912	10,000,000	
571748-AM-4	MARSH & MCLENNAN COS INC 07/15/2014		09/29/2010	CANTOR, FITZGERALD & CO.		10,784,100	10,000,000	117,951
573334-AB-5	MARTIN MIDSTREAM PARTNER 04/01/2018		10/08/2010	Various		5,597,500	5,500,000	134,481
574599-BG-0	MASCO CORP 03/15/2020		07/26/2010	Various		5,667,950	5,660,000	153,833
57629W-BK-5	MASSMUTUAL GLOBAL FUNDIN 04/21/2014		04/14/2010	MORGAN STANLEY DEAN WITTER		4,984,100	5,000,000	
57629W-BM-1	MASSMUTUAL GLOBAL FUNDIN 09/28/2015		09/20/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		9,993,900	10,000,000	
577081-AS-1	MATTEL INC 03/15/2013		03/10/2010	DEUTSCHE BANK SECURITIES		5,401,350	5,000,000	
57772K-AA-9	MAXIM INTEGRATED PRODUCT 06/14/2013		06/10/2010	J. P. MORGAN SECURITIES, INC.		7,990,080	8,000,000	
577778-CB-7	MAY DEPARTMENT STORES CO 07/15/2024		09/29/2010	Various		5,732,673	5,614,000	77,202
58013M-EJ-9	MCDONALD'S CORP 07/15/2020		07/28/2010	BANK OF AMERICA		9,960,200	10,000,000	
581557-AU-9	MCKESSON HBOC INC 03/01/2013		07/21/2010	GREENWICH CAPITAL MARKETS, INC.		7,633,150	7,000,000	148,021
58405U-AF-9	MEDCO HEALTH SOLUTIONS I 09/15/2015		09/07/2010	DEUTSCHE BANK SECURITIES		4,998,350	5,000,000	
585055-AR-7	MEDTRONIC INC 03/15/2015		03/11/2010	DEUTSCHE BANK SECURITIES		24,997,750	25,000,000	
587200-AF-3	MENTOR GRAPHICS CORP 6.250000 03/01/2026		06/16/2010	Various		1,485,000	1,500,000	28,646
58933Y-AA-3	MERCK & CO INC 01/15/2021		12/07/2010	J. P. MORGAN SECURITIES, INC.		19,939,600	20,000,000	
59001A-AN-2	MERITAGE HOMES CORP 04/15/2020		07/21/2010	JEFFERIES & COMPANY, INC.		3,185,000	3,500,000	71,599
59217G-AC-3	MET LIFE GLOB FUNDING I 09/29/2015		09/22/2010	DEUTSCHE BANK SECURITIES		9,994,900	10,000,000	
552953-BP-5	MGM MIRAGE INC 03/15/2020		07/14/2010	Various		3,112,206	3,010,000	61,500
595112-AH-6	MICRON TECHNOLOGY INC 1.87500 06/01/2014		02/01/2010	Various		2,106,642	2,300,000	7,250
594918-AG-9	MICROSOFT CORP 09/25/2015		09/22/2010	J. P. MORGAN SECURITIES, INC.		19,912,200	20,000,000	
594918-AE-4	MICROSOFT CORP 0% 06/15/2013 06/15/2013		10/12/2010	Various		14,288,262	14,000,000	
59565A-AA-8	MIDCONTINENT EXPRESS PIP 09/15/2014		01/20/2010	Various		9,414,519	8,980,000	175,372
59020U-H3-2	MLMI 2005-A7 2A1 09/25/2035		01/11/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		9,154,890	10,344,509	20,068
55314A-AD-4	MMCA AUTOMOBILE TRUST 11/16/2015		05/13/2010	MORGAN STANLEY DEAN WITTER		10,940,234	10,000,000	5,208
608190-AH-7	MOHAWK INDUSTRIES INC 01/15/2016		07/26/2010	Various		4,270,250	4,150,000	8,231
60855R-AA-8	MOLINA HEALTHCARE 10/01/2014		10/28/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,001,975	1,000,000	3,229
617446-7N-3	MORGAN STANLEY 07/24/2015		07/21/2010	MORGAN STANLEY DEAN WITTER		9,965,500	10,000,000	
61747Y-CK-9	MORGAN STANLEY 11/20/2014		11/01/2010	MORGAN STANLEY DEAN WITTER		5,224,150	5,000,000	95,667
61747Y-CL-7	MORGAN STANLEY 01/26/2015		02/16/2010	J. P. MORGAN SECURITIES, INC.		5,892,840	6,000,000	15,717
61747Y-CT-0	MORGAN STANLEY 11/02/2015		10/26/2010	MORGAN STANLEY DEAN WITTER		14,990,400	15,000,000	
61757U-AJ-9	MORGAN STANLEY 06/20/2012		03/22/2010	Various		81,787,427	81,100,000	1,399
61757U-AL-4	MORGAN STANLEY 02/10/2012		09/08/2010	BARCLAYS BANK		25,133,430	25,000,000	14,401
61757U-AN-0	MORGAN STANLEY 03/13/2012		03/22/2010	GOLDMAN, SACHS & CO.		26,119,054	26,000,000	2,641
61751J-AF-8	MSM 2007-6XS 2A1S 02/25/2047		01/01/2010	VARIOUS		249,745	249,745	

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628530-AK-3	MYLAN INC 07/15/2017		06/29/2010	GOLDMAN, SACHS & CO.		4,690,568	4,575,000	34,831
628530-AL-1	MYLAN INC 07/15/2020		07/19/2010	Various		1,638,965	1,575,000	17,227
629855-AP-2	NALCO CO 05/15/2017		12/29/2010	Various		3,268,125	3,125,000	47,409
629855-AQ-0	NALCO CO 01/15/2019		12/09/2010	GOLDMAN, SACHS & CO.		1,825,000	1,825,000	
631103-AE-8	NASDAQ OMX GROUP 01/16/2018		12/17/2010	J. P. MORGAN SECURITIES, INC.		6,941,830	7,000,000	
6325C0-AV-3	NATIONAL AUSTRALIA BANK 07/08/2014	F	01/21/2010	BANK OF AMERICA		25,395,103	24,720,000	41,715
637432-ML-6	NATIONAL RURAL UTIL COOP 11/01/2015		10/25/2010	J. P. MORGAN SECURITIES, INC.		9,990,000	10,000,000	
637640-AF-0	NATIONAL SEMICONDUCTOR 04/15/2015		03/31/2010	GOLDMAN, SACHS & CO.		4,943,850	5,000,000	
63937W-AC-9	NAVISTAR FINANCIAL CORP OWNER 01/21/2014		10/19/2010	NOMURA SECURITIES INTERNATIONAL, INC.		20,255,468	20,000,000	4,422
63934E-AM-0	NAVISTAR INTL CORP 11/01/2021		10/05/2010	Various		7,105,375	6,700,000	162,433
63934E-AL-2	NAVISTAR INTL CORP 3.000000% 10/15/2014		03/10/2010	MORGAN STANLEY DEAN WITTER		1,068,400	1,000,000	11,417
62875U-AF-2	NBC UNIVERSAL 04/30/2015		04/27/2010	GOLDMAN, SACHS & CO.		14,966,700	15,000,000	
62875U-AJ-4	NBC UNIVERSAL 04/01/2016		09/27/2010	J. P. MORGAN SECURITIES, INC.		9,994,500	10,000,000	
628782-9A-4	NBTY INC TERM B LOAN 10/01/2017		10/12/2010	BARCLAYS BANK		5,033,750	5,000,000	
S05400-29-6	NEDER WATERSCHAPSBANK 09/09/2015	F	09/01/2010	RBC DOMINION SECURITIES		2,999,880	3,000,000	
64952W-AW-3	NEW YORK LIFE GLOBAL FDG 05/04/2015		04/29/2010	BARCLAYS BANK		9,972,800	10,000,000	
651229-AK-2	NEWELL RUBBERMAID INC 08/15/2020		08/02/2010	BARCLAYS BANK		4,498,200	4,500,000	
651290-AK-4	NEWFIELD EXPLORATION CO 05/15/2018		06/30/2010	Various		3,916,875	3,920,000	36,925
651290-AN-8	NEWFIELD EXPLORATION CO 02/01/2020		01/20/2010	J. P. MORGAN SECURITIES, INC.		743,318	750,000	
651639-AH-9	NEWMONT MINING CORP 1.250000% 07/15/2014		02/19/2010	EXCHANGE		2,609,006	2,500,000	2,951
651639-AJ-5	NEWMONT MINING CORP 1.625000% 07/15/2017		02/19/2010	EXCHANGE		2,408,333	2,300,000	3,530
654679-AA-7	NISKA GAS STORAGE US/CAN 03/15/2018		06/11/2010	Various		4,530,000	4,500,000	54,483
654730-AL-7	NISOURCE FINANCE CORP 07/15/2014		02/02/2010	BANK OF AMERICA		11,486,445	10,800,000	29,610
65476B-AD-5	NISSAN AUTO RECEIVABLES OWNER 09/15/2016		09/15/2010	BANK OF AMERICA		7,498,735	7,500,000	
654742-AB-1	NISSAN MOTOR ACCEPTANCE 01/30/2015	R	01/20/2010	BANK OF AMERICA		24,895,750	25,000,000	
65504R-AG-9	NOBLE GROUP LTD 08/05/2015	F	07/30/2010	J. P. MORGAN SECURITIES, INC.		4,992,100	5,000,000	
65504L-AB-3	NOBLE HOLDING INTL LTD 08/01/2015	F	07/21/2010	BARCLAYS BANK		6,650,000	6,650,000	
655422-AT-0	NORANDA INC 10/15/2015		03/16/2010	CAPROK CAPITAL LLC		5,927,167	5,493,000	140,987
655664-AN-0	NORDSTROM INC 05/01/2020		04/20/2010	GOLDMAN, SACHS & CO.		3,982,600	4,000,000	
665772-CF-4	NORTHERN STATES PWR-MINN 08/15/2015		08/04/2010	CITIBANK		24,950,250	25,000,000	
665859-AL-8	NORTHERN TRUST CORP 11/04/2020		11/01/2010	BANK OF AMERICA		2,996,490	3,000,000	
G6644#-AL-2	NORTHGATE PLC SERIES A SENIO 09/30/2012	F	06/30/2010	SCHEDULED PAY UP		466,190	466,190	
G6644#-AF-5	NORTHGATE PLC SERIES A SENIOR 12/14/2013	F	01/01/2010	VARIOUS		480,192	480,192	
666807-BC-5	NORTHROP GRUMMAN CORP 11/15/2015		11/01/2010	CITIBANK		19,974,200	20,000,000	
66989H-AB-4	NOVARTIS CAPITAL CORP 04/24/2013		08/11/2010	Various		31,772,713	31,275,000	173,723
66989H-AC-2	NOVARTIS CAPITAL CORP 04/24/2015	R	03/09/2010	J. P. MORGAN SECURITIES, INC.		24,880,500	25,000,000	
67000X-AG-1	NOVELIS INC 12/15/2017	A	12/10/2010	CITIBANK		2,750,000	2,750,000	
629377-AU-6	NRG ENERGY INC 02/01/2016		06/21/2010	Various		4,982,500	5,000,000	143,198
629377-AX-0	NRG ENERGY INC 01/15/2017		07/15/2010	Various		6,756,250	6,750,000	120,612
67021C-AB-3	NSTAR ELECTRIC CO 04/15/2014		03/11/2010	CITIBANK		8,647,920	8,000,000	163,583
670704-AB-1	NUVASIVE INC 2.250000% 03/15/ 03/15/2013		11/08/2010	MCMAHAN SECURITIES CO LP		1,058,063	1,100,000	3,919
67090F-9A-6	NUVEEN INVESTMENTS, INC.FIRST 11/13/2014		04/29/2010	SCHEDULED PAY UP		13,514	13,514	
674599-BY-0	OCCIDENTAL PETROLEUM COR 02/01/2021		12/13/2010	BARCLAYS BANK		4,998,850	5,000,000	
674599-BZ-7	OCCIDENTAL PETROLEUM COR 02/01/2016		12/13/2010	J. P. MORGAN SECURITIES, INC.		9,994,000	10,000,000	
674599-CA-1	OCCIDENTAL PETROLEUM COR 12/13/2013		12/13/2010	BANK OF AMERICA		24,970,250	25,000,000	
680223-AF-1	OLD REPUBLIC INTL CORP 8.0000 05/15/2012		02/10/2010	KBC FINANCIAL PRODUCTS USA INC		1,123,437	1,000,000	20,222
681936-AW-0	OMEGA HLTHCARE INVESTORS 10/15/2022		10/08/2010	Various		3,045,000	3,000,000	5,531
681904-AK-4	OMNICARE INC 12/15/2015		06/02/2010	JEFFERIES & COMPANY, INC.		2,802,325	2,845,000	93,450
681904-AM-0	OMNICARE INC 06/01/2020		10/29/2010	Various		5,968,750	5,750,000	187,668
681904-AL-2	OMNICARE INC 3.250000% 12/15/ 12/15/2035		10/15/2010	Various		1,792,500	2,000,000	22,569
681904-AN-8	OMNICARE INC 3.750000% 12/15/ 12/15/2025		12/01/2010	BARCLAYS CAPITAL		2,000,000	2,000,000	
682189-AG-0	ON SEMICONDUCTOR CORP 2.62500 12/15/2026		03/09/2010	EXCHANGE		1,904,217	1,700,000	10,413
683399-AB-5	ONYX PHARMACEUTICALS INC 4.00 08/15/2016		09/23/2010	MCMAHAN SECURITIES CO LP		1,039,038	1,010,000	4,826
68389X-AJ-4	ORACLE CORP 07/15/2020		07/12/2010	BANK OF AMERICA		3,991,160	4,000,000	
688225-AB-7	OSHKOSH CORP 03/01/2017		07/21/2010	BANK OF AMERICA		3,142,500	3,000,000	97,281
688225-AD-3	OSHKOSH CORP 03/01/2020		04/29/2010	Various		1,028,750	1,000,000	7,201
69073T-AP-8	OWENS-BROCKWAY 05/15/2016		07/06/2010	Various		2,452,813	2,350,000	75,655
69073T-AQ-6	OWENS-BROCKWAY 3.000000% 06/0 06/01/2015		11/03/2010	Various		3,910,797	4,000,000	29,125
70213B-AA-9	PARTNERRE FINANCE B LLC 06/01/2020		03/10/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		9,988,500	10,000,000	
704549-AE-4	PEABODY ENERGY CORP 11/01/2016		06/29/2010	CITIBANK		3,127,500	3,000,000	37,490
704549-AF-1	PEABODY ENERGY CORP 11/01/2026		10/08/2010	WELLS FARGO		2,054,350	1,810,000	64,538
704549-AH-7	PEABODY ENERGY CORP 09/15/2020		08/11/2010	BANK OF AMERICA		1,000,000	1,000,000	
705012-AA-0	PEARSON FUNDING TWO 05/17/2016	F	11/12/2010	Various		8,162,960	8,000,000	
707882-AA-4	PENN VIRGINIA CORP 4.500000% 11/15/2012		12/07/2010	MCMAHAN SECURITIES CO LP		1,985,000	2,000,000	6,250

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708160-BS-4	PENNEY (JC) CO INC 04/01/2037		10/07/2010	CHAPDELAINE COMPANY		2,580,000	2,500,000	6,167
713291-AR-3	PEPCO HOLDINGS INC 10/01/2015		10/26/2010	ROYAL BANK OF SCOTLAND PLC		3,031,080	3,000,000	6,300
713448-BQ-0	PEPSICO INC 10/25/2013		10/19/2010	J. P. MORGAN SECURITIES, INC.		4,997,800	5,000,000	
71645W-AN-1	PETROBRAS INTL FIN CO 03/15/2019	F	02/23/2010	CITIBANK		2,868,000	2,500,000	88,047
716495-AL-0	PETROHAWK ENERGY CORP 08/15/2018		08/04/2010	Various		3,511,250	3,500,000	
718592-AK-4	PHILLIPS-VAN HEUSEN 05/15/2020		10/06/2010	Various		4,666,875	4,500,000	86,554
720830-9B-6	PIERRE FOODS INC TERM LOAN 1S 09/30/2016		10/12/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		2,940,000	3,000,000	
72147K-AA-6	PILGRIM'S PRIDE CORP 12/15/2018		12/09/2010	BARCLAYS BANK		1,910,967	1,925,000	
72447W-AU-3	PITNEY BOWES INC 08/15/2014		11/16/2010	Various		7,524,820	7,000,000	84,365
727610-AD-9	PLASTIPAK HOLDINGS INC 12/15/2015		09/24/2010	OPPENHEIMER & CO. INC		4,120,000	4,000,000	98,222
73755L-AJ-6	POTASH CORP-SASKATCHEWAN 12/01/2017	A	11/22/2010	BANK OF AMERICA		4,982,600	5,000,000	
693506-BD-8	PPG INDUSTRIES INC 11/15/2020		11/08/2010	J. P. MORGAN SECURITIES, INC.		4,938,700	5,000,000	
693506-BF-3	PPG INDUSTRIES INC 01/15/2016		12/09/2010	GREENWICH CAPITAL MARKETS, INC.		4,760,150	5,000,000	8,444
74005P-AR-5	PRAXAIR INC 03/30/2015		02/19/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		17,294,846	16,289,000	301,347
740816-AF-0	PRES & FELLOWS OF HARVAR 01/15/2014		03/18/2010	BARCLAYS BANK		21,945,200	20,000,000	188,889
74112K-AC-9	PRESTIGE AUTO RECEIVABLES TRU 08/15/2014		08/31/2010	BARCLAYS BANK		4,400,528	4,259,435	11,884
74153W-BY-4	PRICOA GLOBAL FUNDING 1 06/11/2014		04/01/2010	DEUTSCHE BANK SECURITIES		16,220,250	15,000,000	263,417
742651-DK-5	PRIVATE EXPORT FUNDING 12/15/2017		10/06/2010	ROYAL BANK OF SCOTLAND PLC		2,992,530	3,000,000	
742718-DS-5	PROCTER & GAMBLE CO/THE 11/15/2015		11/24/2010	Various		47,662,500	48,000,000	5,300
744560-AW-6	PUB SVC ELEC & GAS 05/01/2015		05/17/2010	BARCLAYS BANK		3,992,880	4,000,000	
744448-CD-1	PUBLIC SERVICE COLORADO 11/15/2020		11/08/2010	GOLDMAN, SACHS & CO.		2,987,790	3,000,000	
745332-BV-7	PUGET SOUND ENERGY INC 10/01/2015		02/01/2010	WALL STREET ACCESS		6,194,464	5,808,000	103,129
74733V-AA-8	QEP RESOURCES INC 03/01/2021		08/13/2010	Various		5,019,990	5,000,000	1,146
748356-AA-0	QUESTAR CORP 02/01/2016		12/07/2010	BARCLAYS BANK		6,988,170	7,000,000	
749121-BR-9	QWEST COMMUNICATIONS INT 02/15/2014		07/07/2010	DEUTSCHE BANK SECURITIES		4,020,000	4,000,000	122,500
21685W-BL-0	RABOBANK NEDERLAND 10/13/2015	F	10/05/2010	BARCLAYS BANK		7,481,625	7,500,000	
74977R-CE-2	RABOBANK NEDERLAND NV NY 03/11/2015	F	03/04/2010	BARCLAYS BANK		4,996,550	5,000,000	
750438-AC-7	RADIOSHACK CORP 2.500000% 08/ 08/01/2013		11/29/2010	J. P. MORGAN SECURITIES, INC.		2,113,918	2,000,000	16,806
760985-4U-2	RAMP 2004-RZ2 AI6 03/25/2034		04/01/2010	SCHEDULED PAY UP		11,611	11,611	
75281A-AF-6	RANGE RESOURCES CORP 03/15/2015		06/29/2010	J. P. MORGAN SECURITIES, INC.		1,191,000	1,200,000	22,738
75281A-AG-4	RANGE RESOURCES CORP 05/15/2016		06/29/2010	JEFFERIES & COMPANY, INC.		1,668,700	1,640,000	16,058
75281A-AH-2	RANGE RESOURCES CORP 10/01/2017		06/30/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		508,750	500,000	9,896
75281A-AL-3	RANGE RESOURCES CORP 08/01/2020		10/28/2010	Various		9,560,713	9,290,000	49,350
75508A-AB-2	RAYONIER TRS HOLDINGS IN 3.75 10/15/2012		03/31/2010	EXCHANGE		1,515,620	1,500,000	25,938
755111-BT-7	RAYTHEON COMPANY 10/15/2020		12/10/2010	ROYAL BANK OF SCOTLAND PLC		4,612,050	5,000,000	23,872
758753-AD-9	REGAL CINEMAS CORP 07/15/2019		02/04/2010	BARCLAYS BANK		1,561,250	1,500,000	7,667
7591EP-AG-5	REGIONS FINANCIAL CORP 06/15/2015		04/21/2010	GOLDMAN, SACHS & CO.		7,910,560	8,000,000	
76009N-AF-7	RENT-A-CENTER INC 11/15/2020		10/28/2010	Various		3,315,875	3,275,000	
760759-AH-3	REPUBLIC SERVICES INC 03/01/2020		03/01/2010	J. P. MORGAN SECURITIES, INC.		4,999,250	5,000,000	
991196-9B-4	REYNOLDS GROUP HOLDINGS TERM 08/15/2015		11/16/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		990,000	1,000,000	
991196-9C-2	REYNOLDS GROUP HOLDINGS TERM 05/05/2016		11/16/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		3,002,500	3,000,000	
74959G-AA-8	REYNOLDS GRP ISS/REYNOLD 04/15/2019		10/06/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		2,000,000	2,000,000	
749581-AJ-3	RFSMI 2007-S1 A5 01/25/2037		04/27/2010	INCAPITAL		7,083,006	8,112,247	39,209
762397-AS-6	RHODIA SA 09/15/2020	F	09/23/2010	Various		4,013,125	4,000,000	286
767201-AJ-5	RIO TINTO FIN USA LTD 11/02/2015	F	10/28/2010	MORGAN STANLEY DEAN WITTER		9,991,900	10,000,000	
771196-AQ-5	ROCHE HLDGS INC 03/01/2014	R	08/12/2010	Various		24,824,850	22,284,000	504,048
77340R-AH-0	ROCKIES EXPRESS PIPELINE 04/15/2015		03/17/2010	J. P. MORGAN SECURITIES, INC.		14,990,700	15,000,000	
77340R-AK-3	ROCKIES EXPRESS PIPELINE 04/15/2020		03/17/2010	J. P. MORGAN SECURITIES, INC.		14,986,650	15,000,000	
779376-AA-0	ROVI CORP 2.625000% 02/15/204 02/15/2040		06/09/2010	Various		4,499,480	4,500,000	10,281
779382-AN-0	ROWAN COMPANIES INC 09/01/2017		08/19/2010	WELLS FARGO BROKERAGE SERVICES		4,477,680	4,500,000	
78009C-AA-8	ROYAL BANK OF CANADA 04/14/2015	A	04/07/2010	RBC DOMINION SECURITIES		29,984,700	30,000,000	
78010X-AG-6	ROYAL BK OF SCOTLAND PLC 09/21/2015	F	09/13/2010	ROYAL BANK OF SCOTLAND PLC		4,989,650	5,000,000	
X7435K-AS-8	RUSSIAN RAILWAYS 04/03/2017	F	03/26/2010	BARCLAYS BANK		2,500,000	2,500,000	
78355H-JP-5	RYDER SYSTEM INC 03/01/2016		08/26/2010	WELLS FARGO BROKERAGE SERVICES		4,994,300	5,000,000	
786514-BS-7	SAFEWAY INC 08/15/2020		07/27/2010	MORGAN STANLEY DEAN WITTER		9,955,600	10,000,000	
78390X-AD-3	SAIC INC 12/01/2020		12/13/2010	MORGAN STANLEY DEAN WITTER		9,963,700	10,000,000	
79466L-AA-2	SALESFORCE.COM INC .750000% 0 01/15/2015		04/07/2010	Various		3,246,250	3,250,000	224
799183-AA-6	SAN PASQUAL CASINO 09/15/2013		11/01/2010	CITADEL SECURITIES		199,000	200,000	2,178
80004C-AD-3	SANDISK CORP 1.500000% 08/15/ 08/15/2017		11/23/2010	Various		2,440,887	2,550,000	2,321
80007P-AC-3	SANDRIDGE ENERGY INC 06/01/2018		07/21/2010	CANTOR, FITZGERALD & CO.		1,617,910	1,624,000	19,849
80007P-AH-2	SANDRIDGE ENERGY INC 05/15/2016		07/22/2010	Various		2,650,000	2,500,000	48,826
800907-AJ-6	SANMINA-SCI CORP 03/01/2013		04/08/2010	MORGAN STANLEY DEAN WITTER		373,125	375,000	2,953
80282F-AE-7	SANTANDER DRIVE AUTO RECEIVAB 11/17/2014		10/06/2010	UNION BANK OF SWITZERLAND		5,597,625	5,520,000	7,576
80282F-AG-2	SANTANDER DRIVE AUTO RECEIVAB 06/15/2017		10/18/2010	Various		9,935,462	9,773,000	3,274

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
80282H-AC-7	SANTANDER DRIVE AUTO RECEIVAB 06/16/2014		11/18/2010	DEUTSCHE BANK SECURITIES		9,999,703	10,000,000	
80282H-AD-5	SANTANDER DRIVE AUTO RECEIVAB 05/15/2015		11/18/2010	DEUTSCHE BANK SECURITIES		10,998,053	11,000,000	
803111-AQ-6	SARA LEE CORP 06/15/2013		06/24/2010	BANK OF AMERICA		7,343,350	7,000,000	10,549
86359D-SR-9	SASC 2005-17 5A1 10/25/2035		02/25/2010	BARCLAYS BANK		16,425,935	19,970,742	3,051
78401F-AC-1	SBA TELECOMMUNICATIONS 08/15/2016		07/08/2010	Various		6,997,500	6,750,000	203,778
78401F-AD-9	SBA TELECOMMUNICATIONS 08/15/2019		07/16/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		2,064,563	1,925,000	68,819
78403D-AA-8	SBA TOWER TRUST 04/15/2015		08/26/2010	BARCLAYS BANK		10,566,800	10,000,000	17,725
810186-AH-9	SCOTTS MIRACLE-GRO CO/TH 01/15/2018		07/14/2010	J. P. MORGAN SECURITIES, INC.		2,791,250	2,750,000	80,032
810186-AJ-5	SCOTTS MIRACLE-GRO CO/TH 12/15/2020		12/13/2010	BANK OF AMERICA		1,000,000	1,000,000	
80282D-AC-6	SDART 2010-1 A3 11/17/2014		05/19/2010	WACHOVIA SECURITIES		24,998,998	25,000,000	
80282G-AD-7	SDART 2010-2 B 12/15/2014		08/19/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,999,282	5,000,000	
81180W-AB-7	SEAGATE HDD CAYMAN 12/15/2018	F	12/15/2010	Various		6,118,750	6,100,000	6,458
81180W-AA-9	SEAGATE TECHNOLOGY 05/01/2020	F	10/05/2010	Various		2,305,000	2,325,000	55,382
812141-AP-4	SEALY MATTRESS CO 04/15/2016		07/26/2010	J. P. MORGAN SECURITIES, INC.		3,093,750	2,750,000	86,396
78412D-AN-9	SEMCO ENERGY INC 04/21/2020		04/14/2010	RBC DOMINION SECURITIES		6,995,100	7,000,000	
81721M-AE-9	SENIOR HOUSING PROP TRUS 04/15/2020		06/25/2010	WARBURG DILLION READ LLC		2,988,750	3,000,000	45,563
817565-BF-0	SERVICE CORP INTL 06/15/2017		06/15/2010	OPPENHEIMER & CO. INC		972,500	1,000,000	583
817565-BU-7	SERVICE CORP INTL 11/15/2021		10/28/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		1,806,750	1,650,000	61,233
817565-BV-5	SERVICE CORP INTL 05/15/2019		11/17/2010	BANK OF AMERICA		500,000	500,000	
78412F-AH-7	SESI LLC 1.500000% 12/15/2026 12/15/2026		09/08/2010	MCMAHAN SECURITIES CO LP		2,342,500	2,500,000	5,458
822582-AL-6	SHELL INTERNATIONAL FIN 03/25/2013	F	03/18/2010	BARCLAYS BANK		9,988,100	10,000,000	
822582-AQ-5	SHELL INTERNATIONAL FIN 06/28/2015	F	08/25/2010	Various		30,639,500	30,000,000	71,472
826200-AC-1	SIEMENS FINANCIERINGSMAT 10/17/2016	F	03/23/2010	J. P. MORGAN SECURITIES, INC.		6,073,650	5,500,000	139,677
845437-BH-4	SOUTHWESTERN ELEC POWER 01/15/2017		07/13/2010	MORGAN KEEGAN & COMPANY, INC.		4,209,960	4,000,000	617
845437-BJ-0	SOUTHWESTERN ELEC POWER 03/01/2018		03/03/2010	NOMURA SECURITIES INTERNATIONAL, INC.		4,774,050	4,500,000	5,141
991185-9A-9	SPANSION LLC TERM LOAN 02/09/2015		11/30/2010	Various		4,010,000	4,000,000	
007947-A@-3	SPRINGDALE AR INDL DEV AERT I 12/15/2011		12/15/2010	Various		656,944	656,944	
854315-AA-6	STANFIELD VANTAGE CLO CLASS A 03/21/2017	F	03/04/2010	CANTOR FITZGERALD		13,950,000	15,000,000	17,985
85771T-AH-7	STATS CHIPPAC LTD 08/12/2015	F	08/04/2010	STERNE AGEE & LEACH		3,075,000	3,000,000	
858119-AQ-3	STEEL DYNAMICS INC 03/15/2020		10/06/2010	MORGAN STANLEY DEAN WITTER		2,130,000	2,000,000	11,438
858119-AP-5	STEEL DYNAMICS INC 5.125000% 06/15/2014		10/21/2010	Various		1,257,583	1,100,000	15,532
865622-AD-6	SUMITOMO MITSUI BANKING 07/22/2013	F	07/14/2010	GOLDMAN, SACHS & CO.		14,994,300	15,000,000	
867363-AP-8	SUNGARD DATA SYSTEMS INC 11/15/2018		11/02/2010	J. P. MORGAN SECURITIES, INC.		2,518,750	2,500,000	
86959L-AA-1	SVENSKA HANDELSBANKEN AB 06/10/2014	F	03/26/2010	BANK OF AMERICA		10,598,500	10,000,000	150,313
871503-AG-3	SYMANTEC CORP 09/15/2015		09/13/2010	MORGAN STANLEY DEAN WITTER		9,743,663	9,750,000	
871503-AD-0	SYMANTEC CORP .750000% 06/15/ 06/15/2011		11/11/2010	KBC FINANCIAL PRODUCTS USA INC		527,188	500,000	1,573
871503-AF-5	SYMANTEC CORP 1.000000% 06/15 06/15/2013		05/25/2010	KBC FINANCIAL PRODUCTS USA INC		1,406,846	1,400,000	6,339
872312-AA-1	TCM SUB LLC 01/15/2015		03/05/2010	BARCLAYS BANK		4,994,600	5,000,000	41,910
87875U-AJ-1	TECO FINANCE INC 03/15/2016		03/04/2010	CITIBANK		7,967,520	8,000,000	
879369-AA-4	TELEFLEX INC 3.875000% 08/01/ 08/01/2017		08/24/2010	Various		2,014,165	2,000,000	1,238
87938W-AL-7	TELEFONICA EMISIONES SAU 04/27/2015	F	04/12/2010	J. P. MORGAN SECURITIES, INC.		15,000,000	15,000,000	
879403-AS-2	TELEFONOS DE MEXICO SAB 01/27/2015	F	10/27/2010	GOLDMAN, SACHS & CO.		6,679,560	6,000,000	86,167
881609-AT-8	TESORO CORP 06/01/2017		11/08/2010	Various		4,093,455	4,082,000	99,259
882330-AH-6	TEXAS COMP ELEC HOLD LLC 11/01/2016		05/01/2010	SCHEDULED PAY UP		50,435	50,435	
882384-AB-6	TEXAS EASTERN TRANSMISSI 12/01/2020		12/01/2010	ROYAL BANK OF SCOTLAND PLC		11,947,560	12,000,000	
883556-AU-6	THERMO FISHER SCIENTIFIC 11/20/2014		03/29/2010	BANK OF AMERICA		5,944,020	6,000,000	70,958
884903-BA-2	THOMSON REUTERS CORP 07/15/2013	A	07/30/2010	MORGAN STANLEY DEAN WITTER		10,110,690	9,000,000	28,263
88732J-AW-8	TIME WARNER CABLE INC 02/01/2020		02/05/2010	BANK OF AMERICA		4,900,700	5,000,000	40,972
887317-AF-2	TIME WARNER INC 03/15/2020		03/03/2010	BANK OF AMERICA		9,967,000	10,000,000	
887317-AJ-4	TIME WARNER INC 07/15/2015		07/07/2010	BARCLAYS BANK		14,982,150	15,000,000	
Y85859-DE-6	TNB CAPITAL (L) LTD 05/05/2015	F	05/11/2010	STANDARD CHARTERED BANK		1,608,750	1,500,000	1,969
88947E-AJ-9	TOLL BROS FINANCE CORP 11/01/2019		07/20/2010	Various		5,173,125	5,250,000	63,844
891145-LV-4	TORONTO-DOMINION BANK 07/29/2015	A	07/22/2010	ROYAL BANK OF SCOTLAND PLC		34,950,650	35,000,000	
891777-AB-0	TOWER GROUP INC 5.000000% 09/ 09/15/2014		09/14/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		500,000	500,000	
89233P-4B-9	TOYOTA MOTOR CREDIT CORP 06/17/2015		06/14/2010	BANK OF AMERICA		39,950,400	40,000,000	
89233P-4H-6	TOYOTA MOTOR CREDIT CORP 08/12/2013		08/09/2010	WARBURG DILLION READ LLC		14,987,250	15,000,000	
893521-AA-2	TRANSATLANTIC HOLDINGS 12/14/2015		10/28/2010	BANK OF AMERICA		10,809,200	10,000,000	220,417
893526-DH-3	TRANS-CANADA PIPELINES 06/01/2015	A	05/26/2010	DEUTSCHE BANK SECURITIES		7,990,480	8,000,000	
893647-AN-7	TRANSDIGM INC 12/15/2018		12/01/2010	WARBURG DILLION READ LLC		5,009,375	5,000,000	
991204-9A-8	TRANSUNION LLC TERM LOAN 06/15/2017		10/06/2010	DEUTSCHE BANK SECURITIES		6,066,094	5,987,500	
89469A-AA-2	TREEHOUSE FOODS INC 03/01/2018		08/06/2010	Various		7,402,500	7,000,000	218,076
89578W-AD-6	TRIAD AUTO RECEIVABLES OWNER 07/14/2014		06/17/2010	GREENWICH CAPITAL MARKETS, INC.		7,005,932	6,685,000	10,083
87264M-AA-7	TRW AUTOMOTIVE INC 03/15/2014		07/07/2010	GOLDMAN, SACHS & CO.		990,000	1,000,000	22,750
87264M-AB-5	TRW AUTOMOTIVE INC 03/15/2017		06/17/2010	BANK OF AMERICA		3,377,500	3,500,000	68,372

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902133-AK-3	TYCO ELECTRONICS GROUP S 01/15/2021	F	12/15/2010	BANK OF AMERICA		9,942,200	10,000,000	
902118-BM-9	TYCO INTERNATIONAL FINAN 10/15/2014		03/31/2010	BANK OF AMERICA		5,170,950	5,000,000	103,698
902118-BN-7	TYCO INTERNATIONAL FINAN 10/15/2015	F	04/28/2010	CITIBANK		9,967,600	10,000,000	
902494-AP-8	TYSON FOODS INC 3.250000% 10/ 10/15/2013		01/19/2010	CITIGROUP GLOBAL MARKETS		1,665,600	1,500,000	13,135
90261X-GD-8	UBS AG STAMFORD CT 08/04/2020	F	07/28/2010	WARBURG DILLION READ LLC		1,995,620	2,000,000	
90400X-AD-6	ULTRAPETROL(BAHAMAS) LTD 7.25 01/15/2017	F	12/20/2010	JEFFERIES & COMPANY, INC.		250,000	250,000	
90969Q-AA-0	UNITED BUSINESS MEDIA LT 11/03/2020	F	10/27/2010	HSBC SECURITIES, INC.		4,914,750	5,000,000	
911312-AM-8	UNITED PARCEL SERVICE 01/15/2021		11/08/2010	J. P. MORGAN SECURITIES, INC.		4,966,500	5,000,000	
90320R-AA-2	UPC GERMANY GMBH 12/01/2017		06/28/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		2,985,000	3,000,000	20,313
90345K-AA-8	US AIRWAYS GROUP INC 04/22/2023		12/15/2010	MORGAN STANLEY DEAN WITTER		10,000,000	10,000,000	
91159H-GU-8	US BANCORP 03/04/2015		03/01/2010	MORGAN STANLEY DEAN WITTER		4,991,300	5,000,000	
91159H-GX-2	US BANCORP 07/27/2015		07/22/2010	MORGAN STANLEY DEAN WITTER		6,643,483	6,650,000	
91911X-AM-6	VALEANT PHARMACEUTICALS 10/01/2020		12/03/2010	Various		2,713,110	2,728,000	23,520
91911X-AN-4	VALEANT PHARMACEUTICALS 12/01/2018	A	11/18/2010	GOLDMAN, SACHS & CO.		992,400	1,000,000	
91913T-AA-9	VALEO CDO II, CLASS A1 INVE 06/01/2013	F	12/01/2010	Various		6,276,345	6,453,826	9,671
919136-AA-9	VALEO IG CDO, CLASS A1 INVE 01/15/2013	F	02/22/2010	ICP CAPITAL LLC		16,061,006	16,472,826	16,885
920253-AD-3	VALMONT INDUSTRIES 04/20/2020		04/07/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,999,900	5,000,000	
92203P-AE-6	VANGUARD HLT HDG LLC/INC 02/01/2018		08/02/2010	Various		3,968,325	4,000,000	20,889
92203P-AF-3	VANGUARD HLT HDG LLC/INC 02/01/2018		07/23/2010	STERNE AGEE & LEACH		5,253,750	5,250,000	208,833
92334N-AA-1	VEOLIA ENVIRONNEMENT 06/03/2013	F	06/22/2010	WARBURG DILLION READ LLC		5,366,000	5,000,000	16,042
92343E-AD-4	VERISIGN INC 3.250000% 08/15/ 08/15/2037		03/31/2010	EXCHANGE		5,657,372	5,000,000	20,764
92769X-AC-9	VIRGIN MEDIA SECURED FIN 01/15/2018	F	07/01/2010	Various		7,343,750	7,500,000	134,514
928645-AA-8	VOLCANO CORP 2.875000% 09/01/ 09/01/2015		09/15/2010	J. P. MORGAN SECURITIES, INC.		500,000	500,000	
928670-AC-2	VOLKSWAGEN INTL FIN NV 08/12/2013	F	08/05/2010	CITIBANK		9,970,000	10,000,000	
92928B-AA-9	WAHA AEROSPACE BV 07/28/2020	F	07/21/2010	DEUTSCHE BANK A.G.		5,000,000	5,000,000	
931142-CR-2	WAL-MART STORES INC 04/01/2015		03/24/2010	GOLDMAN, SACHS & CO.		9,930,900	10,000,000	
931142-CT-8	WAL-MART STORES INC 07/08/2015		06/30/2010	BARCLAYS BANK		24,923,750	25,000,000	
931142-CW-1	WAL-MART STORES INC 10/25/2013		10/18/2010	BARCLAYS BANK		1,993,140	2,000,000	
931142-CX-9	WAL-MART STORES INC 10/25/2015		10/18/2010	BARCLAYS BANK		14,918,850	15,000,000	
94106L-AW-9	WASTE MANAGEMENT INC 06/30/2020		06/03/2010	BANK OF AMERICA		4,969,400	5,000,000	
990457-9K-1	WC LUXCO S.A.R.L. TERM B-3 LO 02/20/2016	F	09/07/2010	Various		3,789,845	3,774,511	
952355-AG-0	WEST CORP 10/01/2018		10/29/2010	Various		4,097,250	3,950,000	15,537
94980S-AT-2	WFMBS 2006-9 1A18 08/25/2036		03/16/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		14,987,081	15,817,500	47,453
94985A-AA-7	WFMBS 2006-AR15 A1 10/25/2036		04/08/2010	BARCLAYS BANK		8,621,002	9,995,365	18,413
94984S-AA-9	WFMBS 2006-AR18 1A1 11/25/2036		04/22/2010	Various		14,691,110	16,418,994	24,590
94985W-DN-8	WFMBS 2007-11 A85 08/25/2037		04/14/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		6,178,145	6,934,431	20,803
94985W-DZ-1	WFMBS 2007-11 A96 08/25/2037		03/02/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		15,541,356	17,268,173	11,512
94985L-AG-0	WFMBS 2007-13 A7 09/25/2037		01/19/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		13,067,161	14,723,562	51,532
94985L-AH-8	WFMBS 2007-13 A8 09/25/2037		03/31/2010	BANK OF AMERICA		7,985,574	9,093,892	7,578
966387-AF-9	WHITING PETROLEUM CORP 10/01/2018		09/21/2010	BANK OF AMERICA		1,000,000	1,000,000	
96950F-AG-9	WILLIAMS PARTNERS LP 11/15/2020		11/02/2010	J. P. MORGAN SECURITIES, INC.		2,999,730	3,000,000	
97381W-AD-6	WINDSTREAM CORP 08/01/2016		06/24/2010	BARCLAYS BANK		8,135,000	8,000,000	281,271
97381W-AP-9	WINDSTREAM CORP 09/01/2018		07/14/2010	MORGAN STANLEY DEAN WITTER		5,018,750	5,000,000	
976826-BH-9	WISCONSIN POWER & LIGHT 06/15/2020		06/10/2010	WARBURG DILLION READ LLC		2,994,990	3,000,000	
92933B-AB-0	WMG ACQUISITION CORP 06/15/2016		08/03/2010	Various		5,986,250	5,500,000	66,104
980888-AC-5	WOOLWORTHS LIMITED 09/22/2015	F	09/14/2010	CITIBANK		4,994,150	5,000,000	
98156D-AH-0	WORLD OMNI AUTO RECEIVABLES T 04/15/2015		09/29/2010	GREENWICH CAPITAL MARKETS, INC.		7,584,670	7,205,000	22,740
98156Y-AF-8	WORLD OMNI AUTO RECEIVABLES T 05/15/2014		05/21/2010	Various		17,053,559	15,892,000	19,296
98310W-AB-4	WYNDHAM WORLDWIDE 12/01/2016		07/12/2010	WELLS FARGO		6,288,750	6,500,000	47,250
98310W-AE-8	WYNDHAM WORLDWIDE 03/01/2020		08/04/2010	Various		3,124,990	3,000,000	83,993
983130-AR-6	WYNN LAS VEGAS LLC/CORP 08/15/2020		10/06/2010	Various		8,502,375	8,250,000	43,917
98389B-AM-2	XCEL ENERGY INC 05/15/2020		05/10/2010	BARCLAYS BANK		2,990,280	3,000,000	
98385X-AL-0	XTO ENERGY INC 08/01/2017		06/28/2010	GOLDMAN, SACHS & CO.		7,117,980	6,000,000	156,250
98385X-AP-1	XTO ENERGY INC 06/15/2018		03/04/2010	WALL STREET ACCESS		5,143,764	4,696,000	60,265
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						6,149,410,095	6,118,158,509	21,921,190
293791-AW-9	ENTERPRISE PRODUCTS OPER 01/15/2068		09/30/2010	Various		4,934,375	5,000,000	91,833
391164-80-3	GREAT PLAINS ENERGY INC 06/15/2012		01/01/2010	VARIOUS		500,000		
4899999. Bonds - Hybrid Securities						5,434,375	5,000,000	91,833
8399997. Total - Bonds - Part 3						9,708,522,905	9,661,312,250	25,249,754
8399998. Total - Bonds - Part 5						2,290,767,350	2,242,083,321	6,631,647
8399999. Total - Bonds						11,999,290,255	11,903,395,571	31,881,401
037411-80-8	APACHE CORP		12/22/2010	Various	122,000.000	6,623,337	0.00	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
060505-81-5	BANK OF AMERICA		05/07/2010	DIRECT	28,038.000		0.00	
060505-58-3	BANK OF AMERICA DEPOSITARY SHARE		09/16/2010	DIRECT	96,520.000		0.00	
20451N-10-1	COMPASS MINERALS INTERNATION		12/15/2010	UBS AG	3,620.000	282,233	0.00	
28336L-60-4	EL PASO CORPORATION		03/18/2010	DEUTSCHE BANK CAPITAL CORP.	1,100.000	1,097,989	0.00	
37045V-20-9	GENERAL MOTORS CO		11/18/2010	J. P. MORGAN SECURITIES, INC.	20,000.000	1,000,000	0.00	
38143Y-66-5	GOLDMAN SACHS SERIES A		09/16/2010	DIRECT	43,330.000		0.00	
38144X-60-9	GOLDMAN SACHS SERIES C		09/16/2010	DIRECT	18,059.000		0.00	
38144G-80-4	GOLDMAN SACHS SERIES D		09/22/2010	Various	154,611.000	148,400	0.00	
416515-70-8	HARTFORD FINL SVCS GRP		05/24/2010	Various	157,000.000	3,970,990	0.00	
595017-AB-0	MICROCHIP TECHNOLOGY INC 2.125000% 12/15		03/29/2010	EXCHANGE	5,850,000.000	5,927,551	0.00	35,912
69351T-60-1	PPL CORPORATION		07/14/2010	Various	80,000.000	4,120,500	0.00	
902973-15-5	US BANCORP SERIES H		09/16/2010	DIRECT	152,560.000		0.00	
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV	D	12/15/2010	Various	6,241.000	700,768	0.00	
949746-80-4	WELLS FARGO AND COMPANY		12/08/2010	Various	12,800.000	12,097,699	0.00	
H9709Y-10-2	XL CAPITAL LTD		11/29/2010	Various	150,000.000	4,318,930	0.00	
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						40,288,397	XXX	35,912
8999997. Total - Preferred Stocks - Part 3						40,288,397	XXX	35,912
8999998. Total - Preferred Stocks - Part 5						2,780,925	XXX	3,990
8999999. Total - Preferred Stocks						43,069,322	XXX	39,903
88579Y-10-1	3M COMPANY		12/15/2010	Various	87,840.000	7,472,329		
000361-10-5	A A R CORP.		12/15/2010	Various	6,580.000	162,714		
001765-10-6	A M R CORP.		05/11/2010	UBS AG	9,820.000	68,151		
G2953L-10-9	AAC ACOUSTIC TECHNOLOGY HOLDINGS INC	D	06/08/2010	ITG HONG KONG LIMITED	66,000.000	90,776		
N00089-27-1	AALBERTS INDUSTRIES NV	D	06/08/2010	UBS AG	9,221.000	114,745		
D00379-11-1	AAREAL BANK AG	D	06/08/2010	UBS AG	4,970.000	77,927		
W9609T-10-7	AARHUSKARLSHAMN AB	D	12/15/2010	Various	8,656.000	182,032		
002535-30-0	AARONS INC		05/11/2010	Various	7,700.000	163,958		
Q0015N-10-4	ABACUS PROPERTY GROUP	D	06/08/2010	ITG HONG KONG LIMITED	195,584.000	60,785		
002567-10-5	ABAXIS INC		12/15/2010	Various	4,860.000	125,124		
H0010V-10-1	ABB LTD-REG CMN STK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	9,276.000	199,089		
002824-10-0	ABBOTT LABS		12/15/2010	Various	134,280.000	6,660,998		
F0011K-10-6	ABC ARBITRAGE	D	06/09/2010	Various	14,115.000	120,629		
J00056-10-1	ABC-MART	D	06/08/2010	Various	2,800.000	87,071		
E0002V-17-9	ABENGOA SA	D	06/08/2010	UBS AG	3,249.000	52,627		
002896-20-7	ABERCROMBIE + FITCH CO		12/15/2010	Various	11,200.000	469,413		
E0003D-11-1	ABERTIS INFRAESTRUCTURAS	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	10,816.000	197,296		
003654-10-0	ABIOMED INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,720.000	54,004		
000957-10-0	ABM INDUSTRIES		12/15/2010	Various	6,020.000	137,385		
00374N-10-7	ABOVENET INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,520.000	71,183		
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES		12/15/2010	Various	5,080.000	94,614		
G1151C-10-1	ACCENTURE PLC	R	12/15/2010	Various	84,420.000	3,563,149		
J0005L-10-8	ACCESS CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	52.000	74,298		
E0008Z-10-9	ACCIONA	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	1,804.000	128,921		
00081T-10-8	ACCO BRANDS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,940.000	52,718		
F00189-12-0	ACCOR EUR3	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	2,864.000	124,697		
004397-10-5	ACCURAY		12/15/2010	Various	16,580.000	112,603		
H0023R-10-5	ACE LIMITED		12/15/2010	Various	47,420.000	2,614,717		
L00306-10-7	ACERGY SA	D	06/08/2010	SG WARBURG	14,231.000	194,806		
E0060D-14-5	ACERINOX	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	7,198.000	116,376		
B01165-15-6	ACKERMANS & VAN HAAREN	D	12/15/2010	Various	3,470.000	224,751		
J00105-10-6	ACOM CO	D	06/08/2010	Various	7,540.000	126,907		
E7813W-16-3	ACS ACTIV. CONST. Y SVCS	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	3,931.000	185,574		
H0032X-13-5	ACTELION LTD REG	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	1,936.000	104,779		
W0250B-19-8	ACTIVE BIOTECH AB	D	06/08/2010	UBS AG	4,178.000	60,535		
00507V-10-9	ACTIVISION BLIZZARD INC	R	12/15/2010	Various	68,720.000	762,981		
J00110-10-9	ADEKA CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	9,700.000	89,544		
Q0109N-10-1	ADELAIDE BRIGHTON LTD	D	06/08/2010	ITG HONG KONG LIMITED	34,613.000	77,492		
D0065L-10-1	ADIDAS SALOMON AG	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	3,641.000	243,469		
007094-10-5	ADMINISTAFF INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,580.000	68,679		
G0110T-10-6	ADMIRAL GROUP	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	8,276.000	200,893		
00724F-10-1	ADOBE SYS INC		12/15/2010	Various	68,460.000	2,238,955		
00101B-10-3	ADPT CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,960.000	52,790		
00738A-10-6	ADTRAN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,080.000	164,177		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
J00184-10-1	ADVANCE RESIDENCE INVESTMENT CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	47.000	59,494		
00751Y-10-6	ADVANCED AUTO PARTS INC.		12/15/2010	Various	11,460.000	651,292		
007973-10-0	ADVANCED ENERGY INDUSTRIES		12/15/2010	Various	8,780.000	113,256		
007903-10-7	ADVANCED MICRO DEVICES INC		12/15/2010	Various	74,740.000	661,484		
00765F-10-1	ADVANTAGE OIL & GAS LTD	C	06/08/2010	CREDIT SUISSE	14,000.000	84,063		
J00210-10-4	ADVANTEST	D	01/22/2010	CREDIT SUISSE	13,000.000	363,687		
007974-10-8	ADVENT SOFTWARE		12/15/2010	Various	2,560.000	120,872		
00766T-10-0	AECOM TECHNOLOGY GROUP		12/15/2010	UBS AG	10,760.000	295,156		
G0105D-10-8	AEGIS GROUP PLC	D	06/08/2010	UBS AG	46,540.000	71,726		
J00288-10-0	AEON CO LTD NPV	D	01/21/2010	CREDIT SUISSE	7,000.000	68,775		
J0021H-10-7	AEON CREDIT SERV JPY50	D	01/21/2010	CREDIT SUISSE	23,700.000	258,582		
J10005-10-6	AEON MALL CO	D	01/21/2010	CREDIT SUISSE	7,300.000	149,129		
007865-10-8	AEROPOSTALE INC		05/11/2010	Various	10,680.000	314,703		
008073-10-8	AEROVIRONMENT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,000.000	50,950		
00130H-10-5	AES CORP		12/15/2010	Various	86,380.000	940,488		
00817Y-10-8	AETNA INC.		12/15/2010	Various	57,460.000	1,643,414		
008252-10-8	AFFILIATED MANAGERS GR		12/15/2010	UBS AG	6,220.000	522,669		
00826A-10-9	AFFYMAX INC		12/15/2010	Various	5,240.000	85,690		
00826T-10-8	AFFYMETRIX INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,800.000	59,684		
001055-10-2	AFLAC INC.		12/15/2010	Various	64,640.000	3,213,833		
G01283-10-3	AFREN PLC COMMON STOCK	D	06/08/2010	UBS AG	92,627.000	115,899		
001181-10-6	AG GROWTH INTERNATIONAL INC	C	06/08/2010	CREDIT SUISSE	2,400.000	73,182		
001084-10-2	AGCO CORP.		12/15/2010	Various	11,460.000	404,170		
001092-10-5	AGF MANAGEMENT LTD	C	06/08/2010	CREDIT SUISSE	5,900.000	80,161		
B0302M-10-4	AGFA GEVAERT NV NPV	D	06/08/2010	UBS AG	17,633.000	111,905		
G0116S-10-2	AGGREKO ORD GBP0.20	D	06/08/2010	UBS AG	27,135.000	550,547		
00846U-10-1	AGILENT TECHNOLOGIES INC		12/15/2010	Various	47,180.000	1,423,139		
001204-10-6	AGL RESOURCES INC		12/15/2010	Various	9,480.000	367,121		
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	724,800.000	2,201,260		
J07686-10-8	AICHI BANK LTD/THE	D	12/16/2010	Various	2,800.000	175,698		
F01699-13-5	AIR FRANCE KLM	D	06/08/2010	UBS AG	1,965.000	22,650		
009128-30-7	AIR METHODS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,460.000	48,414		
009158-10-6	AIR PRODUCTS & CHEM		12/15/2010	Various	27,860.000	2,163,549		
J00662-11-4	AIR WATER INC	D	01/21/2010	CREDIT SUISSE	11,000.000	131,596		
G0129K-10-4	AIRCASTLE LTD		12/15/2010	Various	11,620.000	124,252		
009363-10-2	AIRGAS INC		12/15/2010	Various	8,740.000	562,996		
J00714-10-5	AISIN SEIKI CO JPY50	D	01/21/2010	CREDIT SUISSE	19,000.000	580,237		
D0198L-14-3	AIXTRON SE	D	06/08/2010	UBS AG	8,177.000	189,212		
J00882-12-6	AJINOMOTO	D	01/21/2010	CREDIT SUISSE	69,000.000	701,384		
001547-10-8	AK STL HLD G CORP COM		12/15/2010	Various	17,000.000	263,334		
00971T-10-1	AKAMAI TECHNOLOGIES		12/15/2010	Various	22,940.000	1,039,012		
J01050-10-3	AKEBONO BRAKE INDUSTRY CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	18,900.000	87,146		
R0180X-10-0	AKER SOLUTIONS ASA	D	12/15/2010	Various	17,973.000	247,798		
011527-10-8	ALAMOS GOLD INC	C	06/08/2010	CREDIT SUISSE	8,900.000	129,834		
011659-10-9	ALASKA AIR GROUP, INC.		12/15/2010	UBS AG	260.000	14,721		
01167P-10-1	ALASKA COM SYSTEMS GRP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,320.000	51,023		
012348-10-8	ALBANY INTERNATIONAL CORP.		12/15/2010	Various	7,620.000	183,179		
012653-10-1	ALBEMARLE CORP		12/15/2010	Various	8,500.000	376,527		
013078-10-0	ALBERTO CULVER CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,880.000	263,854		
013817-10-1	ALCOA INC COM		12/15/2010	Various	215,500.000	2,841,108		
01449J-10-5	ALERE INC		12/15/2010	UBS AG	9,900.000	370,348		
014482-10-3	ALEXANDER & BALDWIN, INC.		12/15/2010	Various	6,760.000	239,935		
014752-10-9	ALEXANDERS, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	260.000	79,331		
015271-10-9	ALEXANDRIA REAL ESTATE		12/15/2010	UBS AG	5,840.000	408,383		
015351-10-9	ALEXION PHARMACEUTICAL INC		12/15/2010	UBS AG	20,140.000	1,347,120		
W04008-15-2	ALFA LAVAL	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	3,396.000	66,030		
J0109X-10-7	ALFRESA HOLDINGS	D	06/08/2010	Various	3,800.000	169,017		
015857-10-5	ALGONQUIN POWER & UTILITIES CO	C	06/08/2010	CREDIT SUISSE	22,800.000	87,717		
016255-10-1	ALIGN TECHNOLOGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,180.000	123,762		
01626P-40-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	C	06/08/2010	CREDIT SUISSE	8,700.000	158,426		
J51914-10-9	ALL NIPPON AIRWAYS CO	D	12/15/2010	Various	81,000.000	258,697		
017175-10-0	ALLEGHANY CORP.		12/15/2010	Various	840.000	248,249		
017361-10-6	ALLEGHENY ENERGY INC		12/15/2010	Various	21,380.000	481,318		
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		12/15/2010	Various	10,880.000	503,633		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
018490-10-2	ALLERGAN I NC COM		12/15/2010	Various	40,000.000	2,604,492		
018522-30-0	ALLETE INC		12/15/2010	Various	6,520.000	238,505		
018581-10-8	ALLIANCE DATA SYSTEMS CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	6,660.000	387,798		
G0252S-10-6	ALLIANCE OIL COMPANY LTD	D	12/15/2010	Various	11,943.000	160,255		
018802-10-8	ALLIANT ENERGY CORP COM		12/15/2010	Various	18,180.000	651,367		
018804-10-4	ALLIANT TECHSYSTEMS, INC.		12/15/2010	Various	3,980.000	313,941		
D03080-11-2	ALLIANZ SE-REG COM STK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	2,235.000	268,217		
G02072-11-7	ALLIED IRISH BANK PLC	D	06/08/2010	UBS AG	55,040.000	59,950		
019344-10-0	ALLIED NEVADA GOLD CORP		12/15/2010	UBS AG	10,960.000	284,717		
019456-10-2	ALLIED PROPERTIES REIT	C	06/08/2010	CREDIT SUISSE	2,900.000	53,885		
019777-10-1	ALLOS THERAPEUTICS INC		12/15/2010	UBS AG	9,340.000	36,123		
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION	R	12/15/2010	Various	22,176.000	412,029		
020409-10-8	ALMOST FAMILY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,000.000	41,941		
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,520.000	92,855		
X1687N-11-9	ALPHA BANK	D	12/15/2010	Various	46,974.000	248,317		
02076X-10-2	ALPHA NATURAL RESOURCES		12/15/2010	Various	14,800.000	636,220		
02081G-10-2	ALPHATEC HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,380.000	14,058		
J01134-10-5	ALPINE ELECTRONICS INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,600.000	80,517		
J01176-11-4	ALPS ELECTRIC CO JPY50	D	06/08/2010	UBS WARBURG ASIA LIMITED	15,100.000	145,714		
021361-10-0	ALTAGAS LTD	C	06/08/2010	CREDIT SUISSE	3,100.000	52,700		
F02626-10-3	ALTEN	D	06/08/2010	UBS AG	2,272.000	55,422		
021441-10-0	ALTERA CORP		12/15/2010	Various	40,420.000	1,142,418		
G0229R-10-8	ALTERRA CAPITAL HOLDINGS LTD		12/15/2010	Various	12,120.000	266,599		
L0175J-10-4	ALTISOURCE PORTFOLIO SOL	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	1,840.000	42,324		
02208R-10-6	ALTRA HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,440.000	51,367		
F02646-10-1	ALTRAN TECHNOLOGIES SA	D	06/08/2010	UBS AG	12,565.000	49,590		
X0142R-10-3	ALTRI SGPS SA	D	06/08/2010	UBS AG	11,580.000	54,776		
J01218-10-6	AMADA CO	D	12/15/2010	Various	51,000.000	376,130		
E04908-11-2	AMADEUS IT HOLDING CMN STK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	18,479.000	385,187		
00163U-10-6	AMAG PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,460.000	80,113		
023135-10-6	AMAZON COM INC		12/15/2010	Various	46,320.000	6,318,478		
00163T-10-9	AMB PROPERTY CORP		12/15/2010	Various	23,060.000	593,892		
023139-10-8	AMBAC FINANCIAL GRO		05/11/2010	CREDIT SUISSE INTERNATIONAL	31,420.000	46,216		
02341W-10-3	AMCOL INTL CORP		12/15/2010	Various	5,300.000	159,554		
G02604-11-7	AMEC	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	6,831.000	121,981		
023436-10-8	AMEDISYS INC		12/15/2010	UBS AG	1,200.000	32,940		
X01416-11-8	AMER SPORTS OYJ	D	06/08/2010	UBS AG	10,369.000	99,839		
023586-10-0	AMERCO		12/15/2010	UBS AG	80.000	8,219		
023608-10-2	AMEREN CORP		12/15/2010	Various	23,220.000	643,705		
02913V-10-3	AMERICA PUBLIC EDUCATION		12/15/2010	UBS AG	620.000	21,447		
024061-10-3	AMERICAN AXLE MFG HLDGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,380.000	71,971		
02503Y-10-3	AMERICAN C AP LTD		12/15/2010	UBS AG	13,440.000	104,042		
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		12/15/2010	Various	7,020.000	196,037		
02503X-10-5	AMERICAN CAPITAL AGENCY CORP		12/15/2010	Various	5,740.000	165,395		
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		12/15/2010	Various	21,000.000	338,303		
025537-10-1	AMERICAN ELEC PWR INC		12/15/2010	Various	66,820.000	2,384,799		
025816-10-9	AMERICAN EXPRESS CO		12/15/2010	Various	143,760.000	6,203,105		
025932-10-4	AMERICAN FINANCIAL GROUP INC		05/11/2010	UBS AG	7,960.000	230,920		
026375-10-5	AMERICAN GREETINGS CORP., CLASS A		12/15/2010	Various	5,180.000	123,603		
026874-78-4	AMERICAN INTL GROUP INC		12/15/2010	Various	16,280.000	719,500		
02744M-10-8	AMERICAN MEDICAL SYSTEMS HOLDINGS		12/15/2010	UBS AG	1,860.000	36,355		
028591-10-5	AMERICAN NATIONAL INSURANCE COMPANY		12/15/2010	Various	1,500.000	146,787		
029263-10-0	AMERICAN REPROGRAPHICS		12/15/2010	Various	10,820.000	91,229		
029429-10-7	AMERICAN SCIENCE ENGINEERING INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,020.000	78,409		
029899-10-1	AMERICAN STATES WATER CO		12/15/2010	Various	3,520.000	131,628		
030111-10-8	AMERICAN SUPERCONDUCTOR CORP		12/15/2010	Various	6,600.000	186,934		
029912-20-1	AMERICAN TOWER CORP		12/15/2010	Various	54,200.000	2,530,360		
030420-10-3	AMERICAN WATER WORKS CO INC		12/15/2010	Various	19,740.000	459,334		
03076C-10-6	AMERIPRISE FINL INC		12/15/2010	Various	36,840.000	1,679,583		
03076K-10-8	AMERIS BANCORP		03/29/2010	STOCK DIV.	25.840	177		
03071H-10-0	AMERISAFE INC		12/15/2010	Various	6,300.000	113,039		
03073E-10-5	AMERISOURCEBERGEN CORP		12/15/2010	Various	38,560.000	1,145,864		
030700-10-1	AMERISTAR CASINOS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,720.000	71,117		
030710-10-7	AMERON, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,120.000	76,471		

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031100-10-0	AMETEK INC		12/15/2010	Various	12,600.000	660,017		
031162-10-0	AMGEN INC		12/15/2010	Various	107,840.000	6,062,669		
031652-10-0	AMKOR TECHNOLOGY		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,500.000	92,965		
G0334Q-17-7	AMLIN PLC	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	32,441.000	206,034		
001744-10-1	AMN HEALTHCARES SERVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,160.000	46,177		
G0344G-10-1	AMP LTD	D	12/16/2010	INSTINET	18,656.000	97,703		
032095-10-1	AMPHENOL CORP.		12/15/2010	Various	23,340.000	1,079,015		
03232P-40-5	AMSUNG CORP		12/15/2010	Various	6,680.000	140,768		
032346-10-8	AMYLIN PHARMACEUTIALS INC		12/15/2010	UBS AG	18,660.000	319,232		
032511-10-7	ANADARKO PETE CORP		12/15/2010	Various	60,240.000	3,370,824		
032515-10-8	ANADIGICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,800.000	39,701		
032654-10-5	ANALOG DEVICES INC		12/15/2010	Various	39,820.000	1,233,678		
032657-20-7	ANALOGIC CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,180.000	97,269		
032900-10-2	ANATOLIA MINERALS DEVELOPMENT LTD	C	06/08/2010	CREDIT SUISSE	10,500.000	50,417		
034164-10-3	ANDERSON INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,160.000	76,624		
A11123-10-5	ANDRITZ AG	D	06/08/2010	UBS AG	3,610.000	189,250		
03475V-10-1	ANGIODYNAMICS INC		12/15/2010	Various	6,340.000	100,456		
034760-20-7	ANGLE ENERGY INC	C	06/08/2010	CREDIT SUISSE	7,100.000	53,381		
G03764-13-4	ANGLO AMERICAN PLC CMN STK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	6,604.000	320,906		
W05244-10-3	ANGPANNEFORENINGEN AB	D	06/08/2010	UBS AG	4,507.000	65,152		
035290-10-5	ANIXTER INTERNATIONAL INC		12/15/2010	Various	3,100.000	166,122		
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		12/15/2010	Various	71,640.000	1,261,423		
036115-10-3	ANNTAYLOR STORES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,320.000	153,541		
J01554-10-4	ANRITSU CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	20,000.000	82,938		
T0421V-11-9	ANSALDO STS SPA	D	07/05/2010	Various	8,214.000	102,562		
Q04020-10-5	ANSELL LTD	D	06/08/2010	ITG HONG KONG LIMITED	9,970.000	105,747		
03662Q-10-5	ANSYS INC		12/15/2010	Various	11,000.000	507,555		
037347-10-1	ANWORTH MORTGAGE ASSET CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,200.000	73,071		
Q09504-13-7	ANZ NATIONAL BANK	D	12/16/2010	INSTINET	23,420.000	546,422		
00184X-10-5	AOL INC		12/15/2010	UBS AG	15,220.000	370,761		
J01680-10-7	AOMORI BANK LTD/THE	D	06/09/2010	UBS WARBURG ASIA LIMITED	47,000.000	108,897		
037389-10-3	AON CORP.		12/15/2010	Various	38,220.000	1,635,178		
J01722-10-7	AOYAMA TRADING CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,600.000	118,321		
J0172K-10-7	AOZORA BANK	D	01/21/2010	CREDIT SUISSE	71,000.000	90,312		
K0514G-10-1	AP MOLLER MAERSK B	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	14.000	125,682		
Q0437B-10-0	APA GROUP	D	06/08/2010	ITG HONG KONG LIMITED	32,723.000	96,593		
037411-10-5	APACHE CORP		12/15/2010	Various	47,100.000	4,628,684		
03748R-10-1	APARTMENT INVT + MGMT CO CLASS A		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,200.000	275,496		
Q1076J-10-7	APN NEWS & MEDIA LTD	D	06/08/2010	ITG HONG KONG LIMITED	43,943.000	79,732		
037598-10-9	APOGEE ENTERPRISES, INC.		12/15/2010	Various	6,880.000	92,789		
037604-10-5	APOLLO GROUP		12/15/2010	Various	16,200.000	834,343		
037833-10-0	APPLE INC.		12/15/2010	Various	118,400.000	31,227,920		
038222-10-5	APPLIED MATERIALS INC		12/15/2010	Various	158,120.000	2,123,078		
03822W-40-6	APPLIED MICRO CIRCUITS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,700.000	85,113		
038336-10-3	APTARGROUP INC		12/15/2010	Various	6,940.000	296,301		
03836W-10-3	AQUA AMERICA INC		12/15/2010	Various	15,700.000	287,030		
G0440M-12-8	AQUARIUS PLATINUM LTD	D	12/16/2010	Various	56,788.000	295,591		
Q0460J-10-3	AQUILA RESOURCES LTD	D	12/03/2010	Various	13,704.900	84,851		
03875Q-10-8	ARBITRON INC		12/15/2010	Various	3,780.000	126,133		
N0605M-14-7	ARCADIS NV	D	06/08/2010	UBS AG	6,905.000	115,519		
G0450A-10-5	ARCH CAPITAL GROUP		12/15/2010	Various	8,320.000	674,979		
039380-10-0	ARCH COAL INC		12/15/2010	Various	21,280.000	567,068		
039483-20-1	ARCHER DANIELS		11/29/2010	CITIGROUP GLOBAL MARKETS	50,000.000	1,894,785		
039483-10-2	ARCHER DANIELS MIDLAND CO		12/15/2010	Various	87,040.000	2,637,725		
03969P-10-7	ARDEA BIOSCIENCES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,360.000	55,659		
040047-10-2	ARENA PHARMACEUTICALS INC		12/15/2010	Various	22,360.000	64,679		
04010L-10-3	ARES CAPITAL CORP		12/15/2010	Various	4,380.000	72,712		
G0464B-10-7	ARGO GROUP INTL		12/15/2010	Various	4,800.000	159,970		
J01964-10-5	ARIAKE JAPAN CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,200.000	49,867		
04033V-20-3	ARIBA INC		12/15/2010	Various	12,680.000	194,827		
Q0521T-10-8	ARISTOCRAT LEISURE NPV	D	06/08/2010	ITG HONG KONG LIMITED	12,969.000	41,844		
040790-10-7	ARKANSAS BEST CORP DEL		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,020.000	88,524		
F0392W-12-5	ARKEMA EUR10	D	12/15/2010	Various	5,605.000	232,019		
G0483X-12-2	ARM HOLDINGS PLC	D	12/15/2010	Various	140,259.000	591,811		

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04247X-10-2	ARMSTRONG WORLD IND		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,420.000	92,626		
J0197M-10-4	ARNEST ONE CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	8,000.000	76,626		
04269Q-10-0	ARRIS GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,540.000	173,599		
042735-10-0	ARROW ELECTRONICS INC		12/15/2010	Various	15,580.000	483,748		
04289L-10-7	ART TECHNOLOGY GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,000.000	76,564		
043136-10-0	ARTHROCARE CORP		12/15/2010	UBS AG	4,020.000	125,870		
363576-10-9	ARTHUR J GALLAGHER & CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,680.000	270,975		
043176-10-6	ARUBA NETWORKS INC		12/15/2010	Various	9,180.000	132,753		
043353-10-1	ARVINMERITOR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,640.000	156,441		
J02268-10-0	ASAHI DIAMOND INDUSTRIAL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,000.000	87,588		
J02394-12-0	ASAHI GLASS CO LTD COMMON STOCK	D	12/15/2010	Various	97,000.000	1,030,521		
J02773-10-9	ASAHI HOLDINGS INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	5,500.000	102,123		
J0242P-11-0	ASAHI KASEI CORP	D	01/21/2010	CREDIT SUISSE	100,000.000	532,921		
J03014-10-7	ASATSU-DK INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,800.000	88,253		
043436-10-4	ASBURY AUTOMOTIVE GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,260.000	63,054		
261570-10-5	ASCENA RETAIL GROUP		12/15/2010	UBS AG	1,780.000	44,980		
043632-10-8	ASCENT MEDIA CORP CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,060.000	61,480		
Q0557G-10-3	ASCIANO LTD	D	12/16/2010	INSTINET	37,863.000	60,461		
Y0261Y-10-2	ASCOTT RESIDENCE TRUST	D	06/09/2010	Various	115,000.000	89,538		
044103-10-9	ASHFORD HOSPITALITY TRUST		12/15/2010	UBS AG	1,860.000	17,171		
044209-10-4	ASHLAND INC		12/15/2010	Various	9,400.000	538,903		
G0609C-10-1	ASHMORE GROUP PLC	D	06/08/2010	UBS AG	27,066.000	94,464		
G05320-10-9	ASHTEAD GROUP PUBLIC LIMITED COMPANY	D	06/08/2010	UBS AG	89,273.000	137,610		
04518A-10-4	ASIAINFO LINKAGE INC		12/15/2010	Various	8,120.000	160,541		
D0460R-10-9	ASIAN BAMBOO AG	D	06/08/2010	UBS AG	2,107.000	83,583		
J03234-15-0	ASICS CORP	D	06/08/2010	Various	14,500.000	141,019		
J03325-10-7	ASKUL CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,100.000	57,424		
N07045-20-1	ASM INTERNATIONAL NV	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	5,132.000	155,183		
G0535Q-13-3	ASM PACIFIC	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	9,500.000	101,433		
N07059-17-8	ASML HOLDING NV EURO.02	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	4,117.000	151,999		
G0536Q-10-8	ASOS PLC	D	06/08/2010	UBS AG	10,774.000	99,570		
G05384-10-5	ASPEN INSURANCE HLDGS LTD	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	9,320.000	247,751		
W0817X-10-5	ASSA ABLOY B	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	3,165.000	88,609		
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	12,894.000	259,218		
04544X-30-0	ASSISTED LIVING CONCEPTS CL A		12/15/2010	UBS AG	2,040.000	70,611		
045487-10-5	ASSOCIATED BANC-CORP		12/15/2010	Various	20,520.000	293,205		
04621X-10-8	ASSURANT I NC		12/15/2010	Various	14,140.000	526,547		
G0585R-10-6	ASSURED GUARANTY LTD		12/15/2010	Various	20,060.000	363,099		
T0538F-10-6	ASTALDI SPA	D	06/08/2010	UBS AG	16,098.000	77,081		
046224-10-1	ASTEC INDS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,260.000	72,070		
J96216-12-2	ASTELLAS PHARMA INC	D	01/21/2010	CREDIT SUISSE	31,200.000	1,202,560		
046265-10-4	ASTORIA FINANCIAL CORP		12/15/2010	UBS AG	3,100.000	41,279		
046346-20-1	ASTRAL MEDIA INC-A	C	12/15/2010	ITG, INC CANADA	4,000.000	168,699		
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	5,963.000	292,952		
Q0604U-10-5	ASX	D	12/16/2010	Various	15,756.000	449,983		
00206R-10-2	AT&T INC		12/15/2010	Various	765,080.000	20,829,117		
046789-40-0	ATCO LTD CLASS'1'N/VTG COM NPV	C	06/08/2010	CREDIT SUISSE	3,700.000	165,835		
046827-10-1	ATHABASCA OIL SANDS CORP	C	12/15/2010	Various	22,600.000	253,832		
04685W-10-3	ATHENAHEALTH INC		12/15/2010	Various	4,120.000	141,821		
04743P-10-8	ATHEROS COMMUNICATIONS		12/15/2010	UBS AG	1,280.000	42,871		
04878Q-86-3	ATLANTIC POWER CORP	C	06/08/2010	CREDIT SUISSE	9,400.000	109,439		
049079-20-5	ATLANTIC TELE NETWORK INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,140.000	54,057		
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS		12/15/2010	UBS AG	340.000	19,314		
049298-10-2	ATLAS ENERGY INC		12/15/2010	Various	2,360.000	97,475		
Q0622U-10-3	ATLAS IRON LTD	D	06/08/2010	ITG HONG KONG LIMITED	41,268.000	65,714		
049513-10-4	ATMEL CORP		12/15/2010	UBS AG	57,740.000	387,494		
00207R-10-1	ATMI INC		12/15/2010	Various	7,440.000	137,348		
049560-10-5	ATMOS ENERGY CORP.		12/15/2010	Various	10,140.000	293,629		
00208J-10-8	ATP OIL GAS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,340.000	82,839		
X4030J-13-2	ATRIA PLC	D	06/09/2010	Various	6,140.000	81,535		
9EQ2BD-C5-5	ATRIUM EUROPEAN REAL STATE	D	06/08/2010	UBS AG	22,250.000	98,613		
050095-10-8	ATWOOD OCEANICS INC		12/15/2010	Various	7,500.000	242,331		
Q06213-10-4	AUCKLAND INTL AIRPORT	D	06/08/2010	INSTINET HONG KONG	69,116.000	84,170		
05152Q-30-5	AURA MINERALS INC	C	06/08/2010	CREDIT SUISSE	14,400.000	57,689		

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05155P-10-6	AURIZON MINES LTD	C	06/08/2010	CREDIT SUISSE	15,300.000	76,031		
D5566D-10-2	AURUBIS AG	D	12/15/2010	Various	3,897.000	184,768		
Q0716Q-10-9	AUSTAR UNITED COMMUNICATIONS LTD	D	06/08/2010	ITG HONG KONG LIMITED	80,485.000	65,181		
R0814U-10-0	AUSTEVOLL SEAFOOD ASA	D	06/08/2010	SG WARBURG	19,003.000	112,408		
Q07932-10-8	AUSTRALAND PROPERTY GROUP	D	06/08/2010	ITG HONG KONG LIMITED	28,187.000	55,819		
Q09994-10-6	AUSTRALIAN INFRASTRUCTURE FUND	D	06/08/2010	ITG HONG KONG LIMITED	61,432.000	85,448		
Q1233E-10-8	AUSTRALIAN WORLDWIDE EXPLORATION LTD	D	06/08/2010	ITG HONG KONG LIMITED	55,812.000	94,598		
J03507-10-0	AUTOBACS SEVEN CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,000.000	107,028		
052769-10-6	AUTODESK INCORPORATED		12/15/2010	Various	29,740.000	913,458		
T8347V-10-5	AUTOGRILL	D	06/08/2010	UBS AG	4,977.000	54,134		
052800-10-9	AUTOLIV INV		12/15/2010	UBS AG	20,940.000	1,391,384		
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		12/15/2010	Various	24,780.000	1,062,034		
05329W-10-2	AUTONATION INC DEL		12/15/2010	Various	12,200.000	297,616		
T06552-10-2	AUTOSTRADA TORINO-MILANO SPA	D	06/08/2010	UBS AG	10,787.000	125,524		
053332-10-2	AUTOZONE INC		12/15/2010	Various	3,900.000	861,921		
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		12/15/2010	Various	8,240.000	234,574		
Y0486S-10-4	AVAGO TECHNOLOGIES LTD	R	12/15/2010	UBS AG	17,000.000	450,252		
053484-10-1	AVALONBAY CMNTYS INC		12/15/2010	Various	11,780.000	1,225,429		
W4218X-13-6	AVANZA BANK HOLDING AB	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	5,687.000	188,945		
053611-10-9	AVERY DENNISON CORP		12/15/2010	Various	15,660.000	613,733		
G06812-11-2	AVEVA GROUP PLC	D	06/08/2010	UBS AG	10,411.000	171,678		
05366Y-10-2	AVIAT NETWORKS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,960.000	36,094		
05367P-10-0	AVID TECHNOLOGY INC		12/15/2010	Various	7,400.000	120,423		
053774-10-5	AVIS BUDGET GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,260.000	147,947		
05379B-10-7	AVISTA CORP		12/15/2010	UBS AG	3,500.000	77,655		
053807-10-3	AVNET INC		12/15/2010	Various	19,300.000	591,353		
Q1226Z-11-8	AVOCA RESOURCES LTD	D	12/16/2010	INSTINET	47,918.000	152,193		
054303-10-2	AVON PRODS INC COM		12/15/2010	Various	60,660.000	1,785,453		
002444-10-7	AVX CORP	R	05/11/2010	Various	5,260.000	76,290		
J03612-10-8	AWA BANK LTD/THE	D	12/15/2010	Various	22,000.000	131,935		
F06106-10-2	AXA	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	18,596.000	314,090		
Q12354-10-8	AXA ASIA PACIFIC HLDGS	D	12/16/2010	INSTINET	13,209.000	81,455		
D76169-11-5	AXEL SPRINGER AG	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	1,475.000	222,987		
G0692U-10-9	AXIS CAPITAL HOLDINGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,620.000	598,581		
T0783G-10-6	AZIMUT HOLDING SPA	D	06/08/2010	UBS AG	16,599.000	134,385		
002474-10-4	AZZ INC		12/15/2010	Various	2,940.000	115,992		
05615F-10-2	BABCOCK AND WILCOX CO		12/15/2010	Various	27,620.500	672,603		
G0689Q-15-2	BABCOCK INTERNATIONAL GROUP PLC	D	07/09/2010	Various	24,777.720	214,736		
056525-10-8	BADGER METER INC		12/15/2010	Various	2,800.000	120,676		
G06940-10-3	BAE SYSTEMS ORD GBP0.025	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	74,713.000	391,660		
057224-10-7	BAKER HUGHES INC		12/15/2010	Various	54,560.000	2,349,307		
K4002E-11-5	BAKKAFROST P/F	D	12/21/2010	Various	17,865.000	141,687		
057741-10-0	BALDOR ELECTRIC CO.		12/15/2010	Various	5,680.000	230,194		
G3224V-10-8	BALFOUR BEATTY	D	06/08/2010	UBS AG	19,429.000	70,075		
058498-10-6	BALL CORP COM		12/15/2010	Various	11,220.000	687,776		
05874B-10-7	BALLY TECHNOLOGIES INC		12/15/2010	Various	6,200.000	275,385		
T1325T-11-9	BANCA POPOL EMILIA ROMAGNA	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	22,525.000	293,511		
E16100-36-9	BANCO DE VALENCIA	D	11/01/2010	STOCK DIV.	283.840	1,146		
E1943H-15-4	BANCO PASTOR SA	D	06/08/2010	UBS AG	19,318.000	87,470		
E19550-20-6	BANCO POPULAR ESPANOL	D	07/06/2010	STOCK DIV.	1,392.580	10,423		
E15819-19-1	BANCO SABADELL	D	04/23/2010	STOCK DIV.	1,941.400	11,247		
E1979K-70-9	BANCO SANTANDER - RIGHTS	D	10/15/2010	DISTRIBUTION	691,871.000	153,885		
E19790-10-9	BANCO SANTANDER SA EUR 0.5	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	57,909.000	629,856		
059692-10-3	BANCORPSOUTH INC		12/15/2010	Various	10,320.000	209,517		
060505-10-4	BANK AMER CORP COM		12/15/2010	Various	1,150,500.000	18,703,925		
Y06942-10-9	BANK EAST ASIA	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	26,000.000	109,664		
M60758-08-9	BANK HAPOALIM B.M.	D	06/08/2010	SG WARBURG	95,889.000	356,609		
J03990-10-8	BANK KYOTO	D	01/21/2010	CREDIT SUISSE	27,000.000	239,222		
M16043-10-7	BANK LEUMI LE'ISRAEL LTD.	D	06/08/2010	SG WARBURG	116,528.000	446,859		
063750-10-3	BANK MUTUAL CORP		12/15/2010	Various	25,460.000	150,600		
064058-10-0	BANK NEW YORK MELLON CORP		12/15/2010	UBS AG	24,000.000	704,966		
M1637D-10-6	BANK OF CYPRUS	D	12/15/2010	Various	78,429.310	292,491		
062540-10-9	BANK OF HAWAII CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,920.000	258,480		
G49374-14-6	BANK OF IRELAND	D	12/15/2010	Various	308,930.000	245,314		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
J25510-10-8	BANK OF IWATE LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,300.000	67,191		
063671-10-1	BANK OF MONTREAL	C	12/15/2010	Various	47,200.000	2,724,330		
J04032-10-8	BANK OF OKINAWA LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,100.000	71,209		
X06397-10-7	BANK OF PIRAEUS	D	06/08/2010	UBS AG	24,732.000	110,252		
Q12764-11-6	BANK OF QUEENSLAND LTD	D	06/08/2010	ITG HONG KONG LIMITED	22,636.000	205,670		
063904-10-6	BANK OF THE OZARKS		12/15/2010	Various	2,060.000	78,830		
J04158-10-1	BANK OF THE RYUKYUS LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	7,000.000	77,270		
J04242-10-3	BANK OF YOKOHAMA	D	01/22/2010	CREDIT SUISSE	94,000.000	461,882		
H3822H-28-6	BANK SARASIN & COMPAGNIE AG	D	06/08/2010	UBS AG	3,028.000	109,241		
066286-30-3	BANKERS PETROLEUM LTD	C	06/08/2010	CREDIT SUISSE	18,600.000	117,141		
G08036-12-4	BARCLAYS ORD GBP0.25	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	68,039.000	282,744		
B0833F-10-7	BARCO NV	D	06/08/2010	UBS AG	2,002.000	95,293		
067383-10-9	BARD (C.R.) INC.		12/15/2010	Various	10,200.000	820,931		
067774-10-9	BARNES & NOBLE		12/15/2010	Various	7,240.000	136,214		
067806-10-9	BARNES GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,440.000	109,638		
G08288-10-5	BARRATT DEVELOPMENTS PLC	D	12/15/2010	Various	124,470.000	169,467		
06846N-10-4	BARRETT BILL CORP		05/11/2010	Various	4,700.000	152,015		
067901-10-8	BARRICK GOLD CORP COM NPV	C	12/15/2010	Various	23,300.000	1,107,619		
H05072-10-5	BARRY CALLEBAUT AG	D	12/15/2010	Various	387.000	277,817		
D06216-10-1	BASF SE	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	1,451.000	117,321		
K0834C-11-1	BAVARIAN NORDIC A/S	D	06/08/2010	UBS AG	1,613.000	57,977		
071813-10-9	BAXTER INTL INC		12/15/2010	Various	12,420.000	624,531		
D07112-11-9	BAYER AG ORD NPV	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	9,978.000	753,054		
073176-10-9	BAYTEX ENERGY TRUST	C	12/15/2010	Various	10,000.000	356,813		
054937-10-7	BB+T CORP		12/15/2010	Various	75,880.000	2,492,216		
E11805-10-3	BBVA(BILB-VIZ-ARG) EUR0.49	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	86,691.000	905,133		
073302-10-1	BE AEROSPACE		12/15/2010	UBS AG	11,900.000	337,288		
W22229-10-3	BE GROUP AB	D	06/08/2010	UBS AG	10,883.000	62,656		
Q13921-10-3	BEACH ENERGY LTD	D	12/16/2010	INSTINET	147,911.000	118,218		
07556Q-10-5	BEAZER HOMES USA		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,320.000	54,008		
G11430-10-1	BEAZLEY GROUP LIMITED	D	06/08/2010	UBS AG	32,864.000	53,353		
075811-10-9	BECKMAN COULTER INC		12/15/2010	Various	8,800.000	551,280		
075887-10-9	BECTON DICKINSON		12/15/2010	Various	31,620.000	2,318,654		
075896-10-0	BED BATH & BEYOND INC		12/15/2010	Various	30,400.000	1,222,920		
B09186-10-5	BEFIMMO (SICAFI)	D	06/08/2010	UBS AG	2,058.000	138,830		
B09800-13-5	BEKAERT SA	D	12/15/2010	Various	1,664.000	235,661		
077454-10-6	BELDEN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,700.000	154,101		
G09744-15-5	BELLWAY PLC	D	06/08/2010	UBS AG	7,601.000	70,422		
080555-10-5	BELO CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,820.000	92,932		
081437-10-5	BEMIS CO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,520.000	299,513		
08160H-10-1	BENCHMARK ELECTRONICS INC		12/15/2010	UBS AG	2,600.000	45,563		
Q1456C-11-0	BENDIGO & ADELAIDE BANK	D	06/08/2010	ITG HONG KONG LIMITED	7,871.000	56,075		
J0429N-10-2	BENESSE HOLDINGS	D	06/08/2010	Various	5,900.000	251,170		
F09419-10-6	BENETEAU SA	D	06/08/2010	UBS AG	4,666.000	60,355		
T19807-13-9	BENI STABILI	D	06/10/2010	DISTRIBUTION	14,520.000	13,282		
G1191G-12-0	BERKELEY GRP HLDGS UNIT	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	9,019.000	126,091		
084423-10-2	BERKLEY W R CORP COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	31,200.000	862,047		
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		12/15/2010	Various	220,758.000	18,043,008		
084680-10-7	BERKSHIRE HILLS BANCORP INC		12/15/2010	Various	6,700.000	138,950		
085789-10-5	BERRY PETROLEUM CO CL A		12/15/2010	Various	6,780.000	233,840		
086516-10-1	BEST BUY CO INC		12/15/2010	Various	45,140.000	1,968,860		
M20120-10-0	BEZEQ-ISRAELI TELECOMMUNICATIONS CORP.	D	06/08/2010	SG WARBURG	151,310.000	322,915		
G1245Z-10-8	BG GROUP ORD GBP0.10	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	16,290.000	335,083		
05541T-10-1	BGC PARTNERS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,820.000	37,937		
Q18193-12-0	BHP BILLITON LTD COMN STOCK	D	12/16/2010	INSTINET	10,453.000	466,361		
08915P-10-1	BIG 5 SPORTING GOODS CORP		12/15/2010	Various	6,740.000	102,937		
089302-10-3	BIG LOTS INC		12/15/2010	UBS AG	9,320.000	334,522		
D11648-10-8	BILFINGER BERGER SE	D	06/08/2010	UBS AG	2,671.000	142,706		
090572-20-7	BIO RAD LABORATORIES INC		12/15/2010	Various	2,540.000	252,642		
09062X-10-3	BIOGEN IDEC INC.		12/15/2010	Various	30,520.000	1,731,358		
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		05/11/2010	UBS AG	11,180.000	235,786		
09063H-10-7	BIOMED REALTY TRUST INC		12/15/2010	UBS AG	2,220.000	39,121		
09057G-60-2	BIO-REFERENCE LABS INC		12/15/2010	UBS AG	2,840.000	61,166		
G11325-10-0	BIOSENSORS INTERNATIONAL GROUP LTD	D	06/08/2010	ITG HONG KONG LIMITED	130,000.000	69,895		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
W2R76B-10-6	BIOVITRUM	D	06/08/2010	UBS AG	15,799.000	77,755		
090697-10-3	BIRCHCLIFF ENERGY LTD	C	06/08/2010	CREDIT SUISSE	8,200.000	77,402		
09180C-10-6	BJS RESTAURANTS INC		12/15/2010	UBS AG	300.000	11,094		
05548J-10-6	BJ'S WHOLESALE CLUB		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,800.000	217,699		
091826-10-7	BLACK BOX CORP		12/15/2010	UBS AG	220.000	8,644		
G1311M-11-4	BLACK EARTH FARMING LTD	D	06/09/2010	Various	26,216.000	73,499		
09227Q-10-0	BLACKBAUD INC		12/15/2010	Various	7,540.000	185,012		
091935-50-2	BLACKBOARD INC		12/15/2010	Various	4,300.000	170,675		
09251U-10-0	BLACKPEARL RESOURCES INC	C	06/08/2010	CREDIT SUISSE	26,200.000	69,068		
09247X-10-1	BLACKROCK INC		12/15/2010	Various	9,060.000	1,604,836		
092533-10-8	BLACKROCK KELSO CAPITAL CORP		12/15/2010	Various	7,200.000	81,089		
09578R-10-3	BLUE NILE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,820.000	93,688		
09643P-20-7	BLYTH INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	740.000	42,888		
055921-10-0	BMC SOFTWARE INC		12/15/2010	Various	23,360.000	901,425		
F07875-19-2	BNP PARIBAS S.A.	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	6,322.000	428,919		
096631-10-6	BOARDWALK REAL ESTATE INVESTMENT TRUST	C	06/08/2010	CREDIT SUISSE	2,300.000	83,921		
Q1645L-10-4	BOART LONGYEAR GROUP	D	06/08/2010	ITG HONG KONG LIMITED	61,352.000	132,464		
096761-10-1	BOB EVANS FARMS, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,700.000	110,058		
Y0920U-10-3	BOC HONG KONG HOLDINGS	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	69,000.000	231,882		
G1214R-11-1	BODYCOTE PLC	D	06/08/2010	UBS AG	83,162.000	226,107		
097023-10-5	BOEING CO		12/15/2010	Various	94,880.000	6,167,496		
09746Y-10-5	BOISE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,140.000	45,821		
055610-20-1	BOK FINANCIAL CORP		12/15/2010	UBS AG	3,140.000	173,283		
W17218-10-3	BOLIDEN AB	D	12/15/2010	Various	24,148.000	307,703		
E8893G-10-2	BOLSAS Y MERCADOS ESPANOLES	D	06/08/2010	UBS AG	6,553.000	139,782		
098536-10-5	BONAVISTA ENERGY TRUST	C	06/08/2010	CREDIT SUISSE	4,600.000	102,810		
F10689-11-9	BONDUELLE S.C.A.	D	06/09/2010	Various	948.000	87,014		
098546-10-4	BONTERRA ENERGY CORP	C	06/09/2010	Various	3,100.000	99,461		
G1344P-10-0	BOOKER GROUP PLC	D	06/11/2010	Various	609,930.000	353,843		
Q16969-10-9	BORAL LIMITED NPV	D	12/16/2010	INSTINET	29,089.000	137,957		
09950M-30-0	BORALEX INC	C	11/04/2010	Various	6,756.000	56,998		
099724-10-6	BORG WARNER INC.		12/15/2010	Various	15,640.000	817,562		
101121-10-1	BOSTON PPTYS INC		12/15/2010	Various	20,760.000	1,694,312		
101137-10-7	BOSTON SCI ENTIFIC CORP COM		12/15/2010	Various	189,360.000	1,258,254		
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		12/15/2010	UBS AG	3,080.000	62,344		
F11235-13-6	BOURBON SA	D	12/15/2010	Various	5,699.000	236,351		
F11487-12-5	BOUYGUES SA	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	3,387.000	144,443		
G1488U-10-5	BOWLEVEL PLC	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	20,219.000	114,224		
103304-10-1	BOYD GAMING CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,940.000	87,186		
055622-10-4	BP PLC - SPONS ADR	R	12/15/2010	UBS AG	21,149.000	937,203		
Q17369-10-1	BRADKEN LTD	D	06/08/2010	ITG HONG KONG LIMITED	16,315.000	95,347		
104674-10-6	BRADY CORPORATION		12/15/2010	Various	7,940.000	268,762		
Q6634U-10-6	BRAMBLES	D	12/16/2010	INSTINET	16,778.000	116,777		
105368-20-3	BRANDYWINE REALTY		12/15/2010	Various	19,300.000	237,935		
05564E-10-6	BRE PROPERTIES INC		05/11/2010	UBS AG	6,220.000	261,986		
D12459-10-9	BRENNTAG AG	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	2,509.000	240,095		
J04578-12-6	BRIDGESTONE	D	12/15/2010	Various	60,100.000	1,041,196		
109043-10-9	BRIGGS & STRATTON CORP.		12/15/2010	Various	9,980.000	212,079		
109178-10-3	BRIGHAM EXPLORATION CO		12/15/2010	UBS AG	1,860.000	51,284		
G1371C-10-5	BRIGHTOIL PETROLEUM HOLDINGS LTD	D	06/08/2010	ITG HONG KONG LIMITED	224,000.000	115,552		
109473-40-5	BRIGHTPOINT		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,960.000	62,995		
109641-10-0	BRINKER INTERNATIONAL, INC.		05/11/2010	UBS AG	11,240.000	208,165		
109696-10-4	BRINKS COMPANY		12/15/2010	Various	6,560.000	168,071		
X07448-10-7	BRISA	D	06/08/2010	UBS AG	10,574.000	60,511		
110122-10-8	BRISTOL MYERS SQUIBB CO		12/15/2010	Various	227,780.000	6,017,106		
110394-10-3	BRISTOW GROUP INC		12/15/2010	UBS AG	640.000	29,485		
G14980-10-9	BRITISH AIRWAYS ORD GBP0.25	D	06/08/2010	UBS AG	29,281.000	81,270		
G15540-11-8	BRITISH LAND COMPANY PLC	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	40,637.000	326,124		
G17387-10-4	BRITVIC PLC	D	06/08/2010	UBS AG	64,724.000	438,228		
111320-10-7	BROADCOM CORP		12/15/2010	Various	58,680.000	2,048,747		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		05/11/2010	UBS AG	14,940.000	328,829		
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS INC		12/15/2010	Various	52,980.000	337,995		
112463-10-4	BROOKDALE SENIOR LIVING INC		12/15/2010	Various	13,860.000	279,788		
G16252-10-1	BROOKFIELD INFRASTRUCTURE PARTNERS		11/19/2010	MERGER	5,990.880	130,302		

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112900-10-5	BROOKFIELD PROPERT COM NPV	C	06/08/2010	CREDIT SUISSE	21,500.000	292,673		
112834-13-0	BROOKFIELD RENEWABLE POWER FUN	C	06/08/2010	CREDIT SUISSE	7,800.000	146,944		
11373M-10-7	BROOKLINE BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,860.000	95,723		
114340-10-2	BROOKS AUTOMATION INC		12/15/2010	Various	16,560.000	152,279		
114813-10-8	BROTHER INDUSTRIES	D	12/15/2010	Various	25,200.000	314,156		
115236-10-1	BROWN & BROWN		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,960.000	254,022		
116794-10-8	BRUKER CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,840.000	112,852		
N1677J-10-3	BRUNEL INTERNATIONAL	D	06/08/2010	UBS AG	2,423.000	69,846		
117043-10-9	BRUNSWICK CORP.		12/15/2010	Various	13,880.000	281,711		
117421-10-7	BRUSH ENGINEERED MATERIALS INC		12/15/2010	Various	3,660.000	112,545		
H10914-17-6	BUCHER INDUSTRIES AG-REG	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	930.000	163,270		
118255-10-8	BUCKEYE TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,740.000	64,975		
118440-10-6	BUCKLE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,100.000	110,772		
118759-10-9	BUCYRUS INTERNATIONAL INC CL A		12/15/2010	Various	17,800.000	1,097,384		
T23079-11-3	BULGARI SPA	D	06/08/2010	UBS AG	15,736.000	114,460		
F5895B-25-4	BULL SA	D	06/08/2010	UBS AG	21,997.000	72,166		
G16962-10-5	BUNGE LTD		12/15/2010	Various	41,687.080	2,476,806		
G16962-11-3	BUNGE LTD		01/01/2010	VARIOUS	4,000.000	2,521,720		
H12013-10-0	BURCKHARDT COMPRESSION HOLDING AG	D	06/08/2010	UBS AG	372.000	59,305		
T2320M-10-9	BUZZI UNICEM SPA EUR0.6		06/08/2010	UBS AG	12,121.000	116,567		
G1190N-10-0	BW OFFSHORE LTD	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	51,811.000	130,879		
126501-10-5	C T S CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,720.000	61,094		
G1826G-10-7	C&C GROUP ORD EUR0.01	D	06/08/2010	UBS AG	36,458.000	135,853		
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		12/15/2010	Various	19,740.000	1,325,885		
A1144Q-15-5	CA IMMOBILIEN	D	06/08/2010	UBS AG	12,445.000	123,455		
12673P-10-5	CA INC		12/15/2010	Various	56,360.000	1,248,140		
126804-30-1	CABELAS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,680.000	91,991		
G17416-12-7	CABLE & WIRELESS COMMUNICATIONS PLC		12/15/2010	Various	89,867.820	77,096		
G1839Y-10-3	CABLE AND WIRELESS WORLDWIDE	D	12/15/2010	Various	261,290.000	327,370		
12686C-10-9	CABLEVISION SYSTEMS		12/15/2010	Various	31,040.000	839,477		
127055-10-1	CABOT CORP.		12/15/2010	UBS AG	8,940.000	284,221		
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		12/15/2010	Various	3,480.000	134,686		
127097-10-3	CABOT OIL + GAS CORP COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,080.000	403,081		
127387-10-8	CADENCE DESIGN SYSTEMS INC		12/15/2010	Various	33,960.000	236,365		
124765-10-8	CAE INC	C	12/15/2010	Various	24,400.000	236,509		
G1744V-10-3	CAFE DE CORAL HOLDINGS LTD	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	44,000.000	108,388		
G17528-25-1	CAIRN ENERGY	D	12/15/2010	Various	53,256.000	335,227		
12802T-10-1	CAL DIVE INTL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,980.000	76,796		
128030-20-2	CAL MAINE FOODS		12/15/2010	UBS AG	900.000	29,778		
129584-10-8	CALFRAC WELL SERVICES LTD	C	06/08/2010	CREDIT SUISSE	3,400.000	63,927		
129603-10-6	CALGON CARBON CORP.		12/15/2010	Various	9,560.000	148,735		
13054D-10-9	CALIFORNIA PIZZA KITCHEN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,820.000	57,577		
130788-10-2	CALIFORNIA WATER SERVICE GRP		12/15/2010	Various	5,120.000	195,648		
131193-10-4	CALLOWAY GOLF COMPANY		12/15/2010	Various	14,340.000	123,633		
131253-20-5	CALLOWAY REIT	C	12/15/2010	ITG, INC CANADA	8,100.000	189,020		
131347-30-4	CALPINE CORP		12/15/2010	Various	43,680.000	583,781		
Y1082Q-10-4	CAMBRIDGE INDUSTRIAL TRUST	D	06/08/2010	ITG HONG KONG LIMITED	344,000.000	117,677		
133131-10-2	CAMDEN PROP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,720.000	339,488		
13321L-10-8	CAMECO CORP COM	C	12/15/2010	Various	11,200.000	349,211		
13342B-10-5	CAMERON INTERNATIONAL		12/15/2010	UBS AG	5,480.000	264,392		
Q20240-10-9	CAMPBELL BROTHERS LTD	D	06/09/2010	Various	5,899.000	134,746		
134429-10-9	CAMPBELL SOUP CO		12/15/2010	Various	58,660.000	2,102,549		
134801-10-9	CANACCORD FINANCIAL INC	C	06/08/2010	CREDIT SUISSE	9,100.000	75,231		
136069-10-1	CANADIAN IMP BANK COM NPV	C	12/15/2010	Various	31,300.000	2,146,215		
136681-20-2	CANADIAN TIRE LTD CL A	C	06/08/2010	CREDIT SUISSE	5,100.000	267,750		
136717-83-2	CANADIAN UTILITIES LTD A	C	06/08/2010	CREDIT SUISSE	6,300.000	256,596		
13677F-10-1	CANADIAN WESTERN BANK	C	12/15/2010	Various	8,100.000	213,844		
137576-10-4	CANFOR CORP	C	06/08/2010	CREDIT SUISSE	9,400.000	80,066		
J05124-14-4	CANON	D	12/15/2010	INSTINET	3,700.000	181,035		
J05082-10-2	CANON ELECTRONICS INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,500.000	60,772		
J05166-11-1	CANON MARKETING JAPAN	D	01/21/2010	CREDIT SUISSE	7,200.000	108,163		
J05187-10-9	CAPCOM CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,600.000	58,784		
139594-10-5	CAPELLA EDUCATION CO		12/15/2010	UBS AG	660.000	40,046		
Y1091F-10-7	CAPITACOMMERCIAL TRUST	D	12/15/2010	Various	239,000.000	226,920		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G19406-10-0	CAPITAL AND COUNTIES PROPERTIES	D	12/15/2010	Various	76,997.000	163,930		
14040H-10-5	CAPITAL ONE FINL CORP		12/15/2010	Various	59,180.000	2,332,979		
14042M-10-2	CAPITAL POWER CORP	C	06/08/2010	CREDIT SUISSE	3,000.000	64,003		
G8995Y-10-8	CAPITAL SHOPPING CENTRES GROUP	D	06/08/2010	UBS AG	46,503.000	216,362		
14055X-10-2	CAPITALSOURCE INC		05/11/2010	UBS AG	30,940.000	150,059		
Y1122V-10-5	CAPITAMALLS ASIA LTD	D	01/21/2010	CREDIT SUISSE	56,000.000	94,232		
14057J-10-1	CAPITOL FEDERAL FINANCIAL INC		12/15/2010	UBS AG	4,100.000	124,657		
140288-10-1	CAPLEASE INC		12/15/2010	Various	20,040.000	118,840		
14067E-50-6	CAPSTEAD MORTGAGE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,640.000	91,967		
14068G-10-4	CAPSTONE MINING CORP	C	12/15/2010	ITG, INC CANADA	24,500.000	109,080		
14149Y-10-8	CARDINAL HEALTH INC		12/15/2010	Various	47,160.000	1,567,748		
W1991F-10-0	CARDO AB	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	1,182.000	72,548		
14161H-10-8	CARDTRONICS INC		12/15/2010	Various	5,560.000	79,661		
141665-10-9	CAREER EDUCATION CORP.		05/11/2010	UBS AG	9,400.000	283,034		
14170T-10-1	CAREFUSION CORP		12/15/2010	Various	21,100.000	552,074		
X10788-10-1	CARGOTEC CORP	D	06/08/2010	UBS AG	2,961.000	73,909		
G1900N-10-1	CARILLION PLC	D	06/08/2010	UBS AG	40,350.000	183,690		
142339-10-0	CARLISLE CORP.		12/15/2010	Various	7,320.000	287,629		
143130-10-2	CARMAX INC		12/15/2010	Various	28,700.000	718,512		
143658-30-0	CARNIVAL CORP		12/15/2010	Various	61,720.000	2,222,111		
144285-10-3	CARPENTER TECHNOLOGY CORP.		12/15/2010	UBS AG	7,120.000	281,309		
144577-10-3	CARRIZO OIL GAS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,620.000	92,197		
146229-10-9	CARTER'S INC		12/15/2010	Various	8,040.000	257,471		
146900-10-5	CASCADES INC	C	06/08/2010	CREDIT SUISSE	7,800.000	49,950		
147528-10-3	CASEYS GENERAL STORES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,560.000	207,685		
J05250-13-9	CASIO COMPUTER CO	D	06/08/2010	Various	17,600.000	125,437		
W2084X-10-7	CASTELLUM	D	06/08/2010	UBS AG	14,887.000	122,228		
14888B-10-3	CATALYST HEALTH SOLUTIONS INC		12/15/2010	UBS AG	800.000	37,958		
149123-10-1	CATERPILLAR INC		12/15/2010	Various	83,880.000	6,127,100		
149150-10-4	CATHAY GENERAL BANCORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,600.000	112,969		
G196F1-10-0	CATLIN GROUP LIMITED	D	06/08/2010	UBS AG	31,943.000	146,897		
149205-10-6	CATO CORP NEW		12/15/2010	Various	6,280.000	166,730		
14965A-10-1	CAVIUM NETWORKS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,920.000	106,256		
12497T-10-1	CB RICHARD ELLIS GROUP INC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	27,100.000	450,998		
149847-10-5	CBEYOND INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,900.000	46,532		
124805-10-2	CBIZ INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,000.000	46,302		
124857-20-2	CBS CORP C LASS B		12/15/2010	Various	82,460.000	1,293,638		
124900-30-9	CCL INDUSTRIES	C	06/08/2010	CREDIT SUISSE	2,100.000	57,420		
Y1233P-10-4	CDL HOSPITALITY TRUSTS	D	06/08/2010	ITG HONG KONG LIMITED	54,000.000	64,980		
136375-10-2	CDN NATL RAILWAYS COM NPV	C	12/15/2010	Various	37,500.000	2,168,905		
W2363S-10-0	CDON GROUP	D	06/08/2010	DISTRIBUTION	2,861.000	7,852		
150602-20-9	CEDAR SHOPPING CENTERS INC		12/15/2010	UBS AG	12,700.000	79,286		
150838-10-0	CELADON GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,420.000	50,287		
150870-10-3	CELANESE CORP		12/15/2010	Various	20,080.000	599,760		
15100E-10-6	CELERA CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,040.000	77,060		
15101Q-10-8	CELESTICA INC SUB ORD VTG SHS NPV	C	06/08/2010	CREDIT SUISSE	11,500.000	96,438		
151020-10-4	CELGENE CORP.		12/15/2010	Various	60,811.000	3,425,036		
150934-50-3	CELL THERAPEUTICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	66,140.000	34,141		
15118Q-10-9	CELTIC EXPLORATION LTD	C	06/08/2010	CREDIT SUISSE	6,200.000	64,751		
15135U-10-9	CENOVUS ENERGY INC	C	12/15/2010	ITG, INC CANADA	7,100.000	221,136		
Q2159B-11-0	CENTAMIN EGYPT LTD	D	06/08/2010	UBS AG	88,113.000	208,170		
15135B-10-1	CENTENE CORP		12/15/2010	Various	8,000.000	183,879		
15189T-10-7	CENTERPOINT ENERGY INC		12/15/2010	Various	53,980.000	802,358		
152006-10-2	CENTERRA GOLD INC	C	12/15/2010	Various	15,600.000	213,438		
153527-20-5	CENTRAL GARDEN & PET SERIES A		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,140.000	58,066		
J05523-10-5	CENTRAL JAPAN RAILWAY CO	D	01/21/2010	CREDIT SUISSE	45.000	335,050		
G2018Z-14-3	CENTRICA ORD GBP0.0617284	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	62,703.000	324,639		
156700-10-6	CENTURYLINK INC		12/15/2010	Various	35,960.000	1,363,947		
15670S-10-5	CENVEO INC		12/15/2010	Various	16,300.000	108,933		
156708-10-9	CEPHALON INC		12/15/2010	Various	9,220.000	558,229		
R1536Z-10-4	CERMAQ ASA	D	06/08/2010	SG WARBURG	11,578.000	98,395		
156782-10-4	CERNER CORP		12/15/2010	Various	8,800.000	752,460		
157210-10-5	CEVA INC		12/15/2010	UBS AG	980.000	20,638		
125269-10-0	CF INDUSTRIES HOLDINGS		12/15/2010	Various	8,666.650	829,544		

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F2015W-10-2	CFAO SA	D	06/08/2010	UBS AG	2,348.000	59,883		
B27818-13-5	CFE (CIE FRANCOIS DENTER)	D	06/08/2010	UBS AG	1,343.000	56,622		
Q22625-20-8	CFS RETAIL PROP TRUST	D	12/16/2010	INSTINET	59,568.000	105,678		
39945C-10-9	CGI GROUP INC	C	06/08/2010	CREDIT SUISSE	18,800.000	291,014		
12541M-10-2	CH ENERGY GROUP INC.		12/15/2010	Various	3,700.000	162,714		
Q22685-10-3	CHALLENGER LTD	D	06/08/2010	ITG HONG KONG LIMITED	50,990.000	144,993		
Y1292D-10-9	CHAMPION REIT	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	269,000.000	158,404		
159864-10-7	CHARLES RIVER LAB		12/15/2010	Various	14,660.000	488,511		
808513-10-5	CHARLES SCHWAB		12/15/2010	Various	119,940.000	2,129,391		
161133-10-3	CHARMING SHOPPES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,800.000	75,755		
16115Q-30-8	CHART INDUSTRIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,600.000	73,287		
Q2308A-13-8	CHARTER HALL GROUP	D	06/08/2010	ITG HONG KONG LIMITED	132,100.000	65,397		
Q2308C-12-6	CHARTER HALL OFFICE REIT	D	06/08/2010	ITG HONG KONG LIMITED	474,924.000	99,631		
Q2308D-10-8	CHARTER HALL RETAIL REIT	D	06/08/2010	ITG HONG KONG LIMITED	185,190.000	80,622		
G2110V-10-7	CHARTER LIMITED	D	06/08/2010	UBS AG	11,972.000	113,314		
162825-10-3	CHECKPOINT SYSTEMS, INC.		12/15/2010	UBS AG	2,120.000	44,472		
163731-10-2	CHEMICAL FINANCIAL CORP		12/15/2010	Various	8,400.000	195,689		
G20860-10-5	CHEMRING GROUP PLC	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	2,479.000	115,658		
165167-10-7	CHESAPEAKE ENERGY CORP		12/15/2010	Various	85,660.000	2,007,825		
Y13213-10-6	CHEUNG KONG	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	5,000.000	74,289		
166764-10-0	CHEVRON CORP		12/15/2010	Various	260,820.000	21,307,345		
J05670-10-4	CHIBA BANK	D	01/21/2010	CREDIT SUISSE	65,000.000	404,132		
168615-10-2	CHICO FAS INC		12/15/2010	Various	23,160.000	337,944		
16934Q-10-9	CHIMERA INVESTMENT CORP		12/15/2010	Various	125,360.000	509,631		
G2153W-10-3	CHINA ENERGY DEVELOPMENT HOL	D	06/08/2010	ITG HONG KONG LIMITED	1,074,000.000	62,759		
16942J-10-5	CHINA SECURITY & SURVEILLANCE TECHNOLOGY	R	12/15/2010	Various	15,380.000	76,835		
Y1564X-10-6	CHINA XLX FERTILISER LTD	D	06/08/2010	ITG HONG KONG LIMITED	196,000.000	70,272		
169656-10-5	CHIPOTLE MEXICAN GRILL		12/15/2010	UBS AG	7,360.000	1,378,791		
170032-80-9	CHIQUITA BRANDS INTERNATIONAL, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,580.000	77,682		
J06237-10-1	CHIYODA CORP	D	01/21/2010	CREDIT SUISSE	13,000.000	123,592		
169905-10-6	CHOICE HOTELS INTL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,620.000	128,003		
K1830B-10-7	CHRISTIAN HANSEN HOLDING A/S	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	11,039.000	221,663		
171232-10-1	CHUBB CORP		12/15/2010	Various	76,820.000	4,074,272		
J06510-10-1	CHUBU ELECTRIC POWER CO	D	12/15/2010	Various	55,400.000	1,415,638		
J06930-10-1	CHUGAI PHARMACEUTICAL CO	D	12/15/2010	Various	20,900.000	381,044		
J07014-10-3	CHUGOKU BANK	D	12/15/2010	Various	16,500.000	205,934		
J07098-10-6	CHUGOKU ELECTRIC POWER	D	06/08/2010	Various	21,500.000	433,822		
J07182-11-6	CHUGOKU MARINE PAINTS LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	9,000.000	61,195		
J0752J-10-8	CHUO MITSUI TRUST HLDGS	D	01/21/2010	CREDIT SUISSE	88,000.000	330,981		
171340-10-2	CHURCH & DWIGHT CO.		12/15/2010	UBS AG	3,640.000	247,640		
171484-10-8	CHURCHILL DOWNS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,920.000	71,778		
125491-10-0	CI FINANCIAL CORP	C	12/15/2010	Various	15,900.000	295,568		
F80343-10-0	CIE DE ST-GOBAIN EUR4	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	3,107.000	160,836		
H25662-15-8	CIE FINANCIERE CMN STK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	4,300.000	248,710		
B2474T-10-7	CIE NATL A PORTEFEUILLE	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	3,819.000	193,332		
171779-30-9	CIENA CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,400.000	176,985		
125509-10-9	CIGNA CORP.		12/15/2010	Various	39,100.000	1,329,856		
171798-10-1	CIMAREX ENERGY CO		12/15/2010	Various	10,000.000	727,260		
X13765-10-6	CIMPOR CIMENTOS DE PORT	D	06/08/2010	UBS AG	5,306.000	25,681		
171871-10-6	CINCINNATI BELL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	25,200.000	91,627		
172062-10-1	CINCINNATI FINL CORP		12/15/2010	Various	23,320.000	672,451		
17243V-10-2	CINEMARK HOLDINGS INC		12/15/2010	UBS AG	3,980.000	70,567		
172908-10-5	CINTAS COR P COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	23,140.000	619,388		
T28980-12-5	CIR SPA	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	77,941.000	145,084		
J07928-12-0	CIRCLE K SUNKUS CO NPV	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,400.000	80,848		
17273K-10-9	CIRCOR INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,240.000	79,536		
17275R-10-2	CISCO SYS INC		12/15/2010	Various	362,800.000	7,517,325		
125581-80-1	CIT GROUP INC		12/15/2010	Various	24,200.000	933,861		
17306X-10-2	CITI TRENDS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,840.000	63,034		
172967-10-1	CITIGROUP INC		12/15/2010	Various	3,737,500.000	16,247,590		
J07938-11-1	CITIZEN HOLDINGS	D	12/15/2010	Various	36,100.000	232,279		
177376-10-0	CITRIX SYS INC		12/15/2010	Various	24,280.000	1,439,157		
V23130-11-1	CITY DEVELOPMENTS	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	5,000.000	49,711		
177835-10-5	CITY HOLDING CO		12/15/2010	Various	3,580.000	127,693		

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178566-10-5	CITY NATIONAL CORP.		12/15/2010	UBS AG	5,040.000	317,565		
X1422T-11-6	CITYCON	D	06/08/2010	UBS AG	39,712.000	115,514		
J08022-11-3	CKD CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	10,000.000	76,810		
M2447P-10-7	CLAL INSURANCE ENTERPRISES LTD.	D	06/08/2010	SG WARBURG	4,142.000	82,162		
H14843-16-5	CLARIANT AG-REG CHF4	D	06/08/2010	UBS AG	18,536.000	213,162		
184499-10-1	CLEAN ENERGY FUELS CORP		12/15/2010	UBS AG	4,280.000	59,348		
184496-10-7	CLEAN HARBORS		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,580.000	157,149		
18451C-10-9	CLEAR CHANNEL OUTDOOR CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,820.000	52,955		
18538R-10-3	CLEARWATER PAPER CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,280.000	80,402		
18683K-10-1	CLIFFS NATURAL RESOURCES INC		12/15/2010	Various	17,900.000	1,115,258		
189054-10-9	CLOROX CO		12/15/2010	Various	24,320.000	1,560,883		
G22120-10-2	CLOSE BROTHERS GROUP PLC	D	06/08/2010	UBS AG	13,511.000	136,584		
F18690-10-1	CLUB MEDITERRANEE	D	06/08/2010	UBS AG	8,518.000	107,685		
125720-10-5	CME GROUP INC.		12/15/2010	Various	7,800.000	2,565,088		
12582P-10-5	CML HEALTHCARE INCOME FUND	C	06/08/2010	CREDIT SUISSE	8,000.000	74,553		
125896-10-0	CMS ENERGY CORP		05/11/2010	UBS AG	20,840.000	322,186		
12612L-10-8	CNA SURETY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,100.000	52,904		
12621E-10-3	CNO FINANCIAL GROUP INC		12/15/2010	Various	31,540.000	195,676		
F1876N-31-8	CNP ASSURANCES	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	5,181.000	96,260		
189754-10-4	COACH INC		12/15/2010	Various	40,100.000	1,746,608		
Q2593N-10-0	COAL OF AFRICA LTD	D	06/08/2010	ITG HONG KONG LIMITED	34,591.000	56,273		
19122T-10-9	COCA COLA ENTERPRISES INC COM STK		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	103,640.000	2,965,410		
191098-10-2	COCA COLA BOTTLING COMPANY		12/15/2010	UBS AG	1,440.000	83,363		
191216-10-0	COCA COLA CO.		12/15/2010	Various	356,980.000	20,550,484		
X1435J-10-5	COCA COLA HELLENIC BOTTLING CO SA	D	12/15/2010	Various	20,112.000	428,725		
J0814J-10-4	COCA-COLA CENTRAL JAPAN CO LTD	D	06/10/2010	Various	32,100.000	386,004		
J0814U-10-9	COCA-COLA WEST CO	D	01/21/2010	CREDIT SUISSE	44,500.000	792,452		
192108-50-4	COEUR D'ALENE MINES		12/15/2010	Various	11,860.000	238,681		
B25654-13-6	COFINIMMO	D	06/08/2010	UBS AG	1,356.000	148,767		
19239V-30-2	COGENT COMMUNICATIONS GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,220.000	59,143		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		12/15/2010	Various	38,860.000	2,350,433		
19247A-10-0	COHEN STEERS INC		12/15/2010	Various	4,680.000	121,464		
192576-10-6	COHU INC		12/15/2010	Various	8,680.000	139,529		
19259P-30-0	COINSTAR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,380.000	169,268		
193068-10-3	COLDWATER CREEK INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,920.000	56,493		
194014-10-6	COLFAX CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,760.000	49,250		
194162-10-3	COLGATE PALMOLIVE CO		12/15/2010	Various	20,440.000	1,622,292		
19421W-10-0	COLLECTIVE BRANDS		12/15/2010	Various	8,900.000	195,413		
D15460-14-6	COLONIA REAL ESTATE	D	06/08/2010	UBS AG	9,653.000	44,865		
195872-10-6	COLONIAL PROPERTY TRUST		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,940.000	105,614		
19681L-10-9	COLOSSUS MINERALS INC	C	06/08/2010	CREDIT SUISSE	10,400.000	72,951		
199333-10-5	COLUMBUS MCKINNON CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,900.000	51,648		
20030N-10-1	COMCAST CORP NEW CL A		12/15/2010	Various	268,500.000	5,031,758		
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		12/15/2010	Various	92,860.000	1,661,583		
199908-10-4	COMFORT SYSTEMS USA INC		12/15/2010	Various	9,220.000	109,444		
200525-10-3	COMMERCE BANCSHARES, INC.		12/02/2010	Various	7,161.000	290,019		
201723-10-3	COMMERCIAL METALS CO.		12/15/2010	Various	16,420.000	255,164		
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	D	12/16/2010	INSTINET	8,209.000	411,368		
Q27075-10-2	COMMONWEALTH PROPERTY OFFICE FUND	D	12/16/2010	Various	283,925.000	228,843		
203233-10-1	COMMONWEALTH REIT		12/15/2010	Various	32,420.000	304,889		
203372-10-7	COMMSCOPE INC		12/15/2010	Various	11,420.000	338,538		
203668-10-8	COMMUNITY HEALTH SYSTEMS		12/15/2010	UBS AG	12,100.000	477,202		
204166-10-2	COMMVAULT SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,600.000	102,995		
B2878R-12-9	COMPAGNIE MARITIME BELGE SA	D	06/08/2010	UBS AG	2,468.000	65,212		
20452A-10-8	COMPELLENT TECHNOLOGIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,620.000	32,043		
205306-10-3	COMPUTER PROGRAMS SYSTEMS		12/15/2010	Various	2,180.000	101,764		
205363-10-4	COMPUTER S CIENCES CORP COM		12/15/2010	Various	18,380.000	931,877		
205638-10-9	COMPUWARE CORP COM		05/11/2010	UBS AG	25,700.000	207,656		
20564W-10-5	COMSCORE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,600.000	47,181		
205768-20-3	COMSTOCK RESOURCES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,040.000	181,827		
J5890P-10-6	COMSYS HOLDINGS CORP	D	12/15/2010	INSTINET	18,600.000	191,815		
205826-20-9	COMTECH TELECOMM CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,180.000	101,862		
205887-10-2	CONAGRA INC		12/15/2010	Various	61,720.000	1,382,810		
206016-10-7	CONCEPTUS INC		12/15/2010	Various	6,160.000	102,825		

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20605P-10-1	CONCHO RESOURCES INC		12/15/2010	Various	19,980.000	1,424,102		
206708-10-9	CONCUR TECHNOLOGIES		12/15/2010	Various	5,420.000	235,420		
207410-10-1	CONMED CORP		12/15/2010	UBS AG	2,000.000	50,610		
20588Y-10-3	CONNACHER OIL AND GAS LTD	C	06/08/2010	CREDIT SUISSE	46,600.000	59,806		
G2353T-11-6	CONNAUGHT PLC	D	06/08/2010	UBS AG	16,386.000	77,335		
Q2767C-11-2	CONNECTEAST GROUP	D	06/08/2010	ITG HONG KONG LIMITED	410,212.000	126,617		
207797-10-1	CONNECTICUT WATER SVC INC		12/15/2010	UBS AG	4,560.000	122,717		
20825C-10-4	CONOCOPHILLIPS		12/15/2010	Various	184,620.000	10,913,122		
20854P-10-9	CONSOL ENERGY INC.		12/15/2010	Various	29,460.000	1,193,487		
209115-10-4	CONSOLIDATED EDISON INC		12/15/2010	Various	34,540.000	1,655,606		
Q2784N-10-9	CONSOLIDATED MEDIA HOLDINGS	D	12/17/2010	Various	69,194.000	214,851		
210206-10-8	CONSOLIDATED THOMPSON IRON	C	06/08/2010	CREDIT SUISSE	16,400.000	116,683		
210313-10-2	CONSTANT CONTACT INC		12/15/2010	UBS AG	2,060.000	58,757		
210371-10-0	CONSTELLATION ENERG		12/15/2010	Various	6,600.000	184,931		
E31774-11-5	CONSTRUCCIONES Y AUXILIAR DE FERROCARRIL	D	06/08/2010	UBS AG	185.000	72,477		
Q2818G-10-4	CONTACT ENERGY	D	06/08/2010	INSTINET HONG KONG	9,810.000	37,669		
21075N-20-4	CONTANGO OIL GAS		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,340.000	72,716		
21077F-10-0	CONTANGO ORE INC		12/16/2010	DISTRIBUTION	138.000	748		
D16212-14-0	CONTINENTAL AG	D	12/15/2010	Various	5,147.000	269,827		
212485-10-6	CONVERGYS CORP COM		12/15/2010	UBS AG	16,220.000	196,633		
205944-10-1	CON-WAY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,480.000	206,718		
A1359Y-10-9	CONWERT IMMOBILIEN INVEST	D	06/08/2010	UBS AG	10,929.000	111,057		
G24108-24-6	COOKSON GROUP PLC	D	06/08/2010	UBS AG	20,293.000	123,543		
216648-40-2	COOPER COMPANIES INC		12/15/2010	UBS AG	5,760.000	224,711		
G24140-10-8	COOPER INDUSTRIES LTD SHS A		12/15/2010	Various	20,180.000	1,001,007		
216831-10-7	COOPER TIRE & RUBBER CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,420.000	133,544		
217204-10-6	COPART INC		12/15/2010	Various	8,420.000	310,479		
R15888-11-9	COPEINCA ASA	D	06/09/2010	Various	9,384.000	55,597		
N22717-10-7	CORE LABORATORIES	R	12/15/2010	Various	2,520.000	344,356		
21871D-10-3	CORELOGIC INC		12/15/2010	Various	18,840.000	461,166		
218868-10-7	CORINTHIAN COLLEGES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,080.000	131,840		
219023-10-8	CORN PRODUCTS INTL INC		12/15/2010	UBS AG	9,680.000	356,368		
219350-10-5	CORNING IN C COM		12/15/2010	Various	198,640.000	3,643,925		
21988R-10-2	CORPORATE EXECUTIVE BOARD		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,720.000	120,546		
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		12/15/2010	Various	6,460.000	262,856		
22025Y-40-7	CORRECTIONS CORP OF AMERICA		12/15/2010	Various	13,740.000	283,351		
219919-10-7	CORRIDOR RESOURCES INC	C	06/08/2010	CREDIT SUISSE	10,200.000	46,273		
220874-10-1	CORUS ENTM CL B	C	12/15/2010	Various	11,500.000	234,379		
221006-10-9	CORVEL CORP		12/15/2010	UBS AG	740.000	35,847		
J08316-10-1	COSMO OIL CO	D	06/08/2010	Various	68,000.000	183,210		
22160N-10-9	COSTAR GROUP INC		12/15/2010	Various	2,740.000	124,424		
22160K-10-5	COSTCO WHS L CORP NEW COM		12/15/2010	Various	50,020.000	3,070,388		
22163N-10-6	COTT CORP	C	06/08/2010	CREDIT SUISSE	6,500.000	47,369		
222795-10-6	COUSINS PROPERTY		12/15/2010	Various	18,425.820	150,071		
222816-10-0	COVANCE INC		12/15/2010	Various	7,100.000	390,313		
22282E-10-2	COVANTA HLDG CORP		12/15/2010	Various	15,480.000	256,428		
222862-10-4	COVENTRY HEALTH CARE INC		12/15/2010	Various	21,300.000	484,690		
G2554F-10-5	COVIDIEN PLC		12/15/2010	Various	64,640.000	2,900,842		
X1676B-11-8	CRAMO OYJ-B SHS	D	06/08/2010	UBS AG	3,833.000	54,929		
224399-10-5	CRANE CO.		12/15/2010	UBS AG	6,600.000	237,949		
Q29674-10-0	CRANE GROUP LTD	D	06/08/2010	ITG HONG KONG LIMITED	15,298.000	104,278		
G2504J-10-8	CRANSWICK PLC	D	06/11/2010	Various	9,935.000	125,904		
225310-10-1	CREAD ACCEPTANCE CORP		12/15/2010	UBS AG	540.000	33,382		
J7007M-10-9	CREDIT SAISON CO	D	01/21/2010	CREDIT SUISSE	25,500.000	347,567		
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	5,694.000	228,813		
225447-10-1	CREE INC		12/15/2010	Various	13,200.000	885,001		
22576C-10-1	CRESCENT POINT ENERGY	C	12/15/2010	Various	21,100.000	810,024		
226533-10-7	CREW ENERGY INC	C	06/08/2010	CREDIT SUISSE	5,600.000	89,180		
E3641N-10-3	CRITERIA CAIXACORP ORD	D	12/15/2010	Various	58,531.000	262,456		
227046-10-9	CROCS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,720.000	100,350		
G25536-10-6	CRODA INTERNATIONAL PLC	D	12/15/2010	Various	13,970.000	282,644		
228227-10-4	CROWN CASTLE INTL		12/15/2010	Various	38,780.000	1,535,593		
228368-10-6	CROWN HOLDINGS INC		12/15/2010	Various	19,980.000	583,966		
N23473-10-6	CRUCELL NV	D	12/15/2010	Various	6,681.000	150,484		

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Y8346J-10-7	CSE GLOBAL LTD	D	06/08/2010	ITG HONG KONG LIMITED	119,000.000	73,085		
N2366U-20-1	CSM	D	12/15/2010	Various	11,324.000	345,335		
Q30297-11-5	CSR	D	06/08/2010	ITG HONG KONG LIMITED	27,758.000	38,635		
G1790J-10-3	CSR PLC	D	06/08/2010	UBS AG	21,078.000	118,314		
126408-10-3	CSX CORP		12/15/2010	Various	49,620.000	2,824,346		
12642X-10-6	CTC MEDIA INC		12/15/2010	Various	7,780.000	137,619		
D1648T-10-8	CTS EVENTIM AG	D	06/08/2010	UBS AG	1,424.000	64,795		
229669-10-6	CUBIC CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,120.000	80,227		
229678-10-7	CUBIST PHARMACEUTICALS INC		12/15/2010	UBS AG	680.000	14,685		
Q3046H-12-0	CUDECO LTD	D	06/08/2010	ITG HONG KONG LIMITED	18,212.000	57,028		
229899-10-9	CULLEN FROST BANKERS, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,500.000	267,976		
231021-10-6	CUMMINS IN C COM		12/15/2010	Various	24,940.000	2,116,242		
231561-10-1	CURTIS WRIGHT CORP		12/15/2010	Various	7,700.000	262,727		
126650-10-0	CVS CAREMARK CORP		12/15/2010	Various	155,800.000	5,551,657		
J1046G-10-8	CYBERAGENT INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	56.000	87,533		
232572-10-7	CYMER, INC		12/15/2010	Various	4,220.000	156,001		
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		05/11/2010	UBS AG	16,520.000	192,128		
232820-10-0	CYTEC INDUSTRIES INC		12/15/2010	UBS AG	6,280.000	297,466		
233293-10-9	D P L, INC.		12/15/2010	UBS AG	12,960.000	351,931		
23331A-10-9	D R HORTON INC COM		12/15/2010	Various	39,220.000	413,237		
K19911-14-6	D/S NORDEN	D	06/08/2010	UBS AG	1,878.000	68,266		
Y19197-10-5	DAH CHONG HONG HOLDINGS LIMITED	D	06/08/2010	ITG HONG KONG LIMITED	127,000.000	74,677		
Y19182-10-7	DAH SING FINANCIAL	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	22,800.000	158,433		
J10584-10-0	DAI NIPPON PRINTING CO	D	12/15/2010	Various	51,000.000	693,729		
J08484-14-9	DAICEL CHEMICAL IND	D	06/08/2010	Various	22,500.000	147,395		
J08778-11-0	DAIDO STEEL CO	D	01/21/2010	CREDIT SUISSE	35,000.000	136,630		
J08946-19-6	DAIEI INC/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	13,550.000	56,684		
J09072-11-7	DAIHATSU MOTOR CO	D	12/15/2010	Various	24,000.000	286,946		
J09114-10-9	DAIHEN CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	18,000.000	73,034		
J11257-10-2	DAIICHI SANKYO CO NPV	D	12/15/2010	Various	54,000.000	1,176,699		
J10038-11-5	DAIKIN INDUSTRIES JPY50	D	01/21/2010	CREDIT SUISSE	21,600.000	840,832		
G26236-12-8	DAILY MAIL & GENERAL TST-A NV	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	19,423.000	167,250		
D16668-10-1	DAIMLERCHRYSLER	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	4,604.000	329,308		
J10626-10-9	DAINIPPON SCREEN MANUFACTURING CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	19,000.000	89,610		
J10542-11-6	DAINIPPON SUMITOMO PHARM	D	01/21/2010	CREDIT SUISSE	13,900.000	151,353		
J79518-11-4	DAIO PAPER CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	14,000.000	102,999		
G2624G-10-9	DAIRY CREST GROUP PLC	D	06/10/2010	Various	58,069.000	324,246		
J10773-10-9	DAISEKI CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	5,300.000	107,958		
J10794-10-5	DAISHI BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	17,000.000	51,543		
J11151-10-7	DAITO TRUST CONST JPY50	D	06/08/2010	Various	6,400.000	320,503		
J11508-12-4	DAIWA HOUSE INDS JPY50	D	01/21/2010	CREDIT SUISSE	40,000.000	450,461		
J1250G-10-9	DAIWA OFFICE INVESTMENT CORPORATION	D	06/08/2010	UBS WARBURG ASIA LIMITED	30.000	67,841		
J11718-11-1	DAIWA SECURITIES	D	01/21/2010	CREDIT SUISSE	157,000.000	855,624		
J11256-10-4	DAIWABO HOLDINGS CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	33,000.000	68,758		
234264-10-9	DAKTRONICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,220.000	45,679		
235851-10-2	DANAHER CO RP COM		12/15/2010	Various	68,720.000	2,663,474		
T73148-11-5	DANIELI & CO SPA	D	06/08/2010	UBS AG	3,689.000	67,868		
K21514-12-8	DANISCO A/S	D	12/15/2010	Various	6,106.000	413,333		
236442-10-9	DANVERS BANCORP INC		12/15/2010	Various	7,380.000	118,468		
237194-10-5	DARDEN RESTAURANTS INC		12/15/2010	Various	17,460.000	723,209		
Q6634W-10-2	DART ENERGY LTD	D	07/20/2010	DISTRIBUTION	27,480.000	15,387		
Q31227-10-3	DAVID JONES LTD	D	06/08/2010	ITG HONG KONG LIMITED	37,548.000	129,903		
T24091-11-7	DAVIDE CAMPARI-MILANO SPA	D	12/15/2010	Various	71,213.000	386,459		
239058-10-0	DAVIS & HENDERSON INCOME FUND	C	06/08/2010	CREDIT SUISSE	5,900.000	91,466		
G26796-14-7	DAVIS SERVICE GROUP PLC	D	12/15/2010	Various	32,740.000	199,747		
23918K-10-8	DAVITA INC.		12/15/2010	Various	13,360.000	866,838		
239590-20-1	DAYLIGHT ENERGY LTD	C	06/08/2010	CREDIT SUISSE	17,200.000	159,512		
V27915-10-3	DBS GROUP HOLDINGS LTD	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	9,000.000	95,912		
G2689P-10-1	DCC	D	06/08/2010	UBS AG	3,773.000	86,190		
J12549-10-1	DCM JAPAN HOLDINGS CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	13,700.000	77,242		
233153-10-5	DCT INDUSTRIAL TR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	25,120.000	140,720		
G2702K-13-9	DE LA RUE PLC	D	06/08/2010	UBS AG	27,600.000	376,220		
242309-10-2	DEALERTRACK HOLDINGS		12/15/2010	Various	9,500.000	175,755		
242370-10-4	DEAN FOODS CO		12/15/2010	Various	43,540.000	395,942		

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B33199-11-6	DECEUNINCK NV	D	06/08/2010	UBS AG	30,582.000	62,037		
243537-10-7	DECKERS OUTDOOR CORP		12/15/2010	UBS AG	640.000	52,534		
244199-10-5	DEERE & CO.		12/15/2010	Various	55,220.000	3,749,212		
24522P-10-3	DEL MONTE FOODS CO		12/15/2010	UBS AG	24,660.000	382,471		
M2775P-10-9	DELEK ENERGY SYSTEMS LTD	D	06/08/2010	SG WARBURG	274.000	76,429		
M27635-10-7	DELEK GROUP LTD	D	06/08/2010	SG WARBURG	513.000	115,972		
24702R-10-1	DELL INC		12/15/2010	Various	227,040.000	3,454,984		
247131-10-5	DELPHI FINANCIAL GROUP		12/15/2010	Various	7,300.000	205,612		
247361-70-2	DELTA AIR LINES, INC.		12/15/2010	Various	27,440.000	324,278		
N25633-10-3	DELTA LLOYD NV COMMON STOCK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	11,873.000	243,309		
247850-10-0	DELTIC TIMBER CORP		12/15/2010	Various	3,220.000	177,186		
D17567-10-4	DEMAG CRANES AG	D	06/08/2010	UBS AG	2,241.000	65,396		
J1257N-10-7	DENA CO	D	06/08/2010	Various	923.000	168,624		
247916-20-8	DENBURY RESOURCES INC		12/15/2010	Various	48,046.510	829,053		
248230-10-7	DENDREON CORP		12/15/2010	Various	18,440.000	822,854		
248356-10-7	DENISON MINES CORP	C	12/15/2010	ITG, INC CANADA	33,200.000	109,514		
J12936-13-4	DENKI KAGAKU KOGYO K.K	D	01/21/2010	CREDIT SUISSE	41,000.000	179,384		
24869P-10-4	DENNYS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,580.000	45,270		
J12075-10-7	DENSO CORP	D	01/21/2010	CREDIT SUISSE	15,400.000	504,240		
249030-10-7	DENTSPLY I NTL INC NEW		12/15/2010	Various	14,960.000	530,777		
J1207N-10-8	DENTSU	D	12/15/2010	Various	16,600.000	434,161		
F7194B-10-0	DERICHEBOURG	D	06/08/2010	UBS AG	20,217.000	70,541		
G27300-10-5	DERWENT LONDON	D	06/08/2010	UBS AG	6,577.000	123,645		
250669-10-8	DETOUR GOLD CORP	C	12/15/2010	Various	8,900.000	230,590		
D17922-12-7	DEUTSCHE BANK AG NPV(REGD)	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	32,754.000	1,726,402		
D19225-10-7	DEUTSCHE POST AG COM STK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	11,650.000	196,927		
D2035M-10-2	DEUTSCHE TELEKOM A COMMON STOCK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	18,162.000	237,151		
D2046U-17-6	DEUTSCHE WOHNEN AG	D	06/08/2010	UBS AG	9,572.000	70,153		
D39176-10-8	DEUTZ AG	D	06/08/2010	UBS AG	12,786.000	64,165		
251591-10-3	DEVELOPERS DIVERSIFIED RLTY COM		12/15/2010	UBS AG	2,680.000	35,218		
B33555-12-7	DEVGEN	D	06/09/2010	Various	5,642.000	61,418		
25179M-10-3	DEVON ENERGY CORP.		12/15/2010	Various	54,360.000	3,750,099		
F26011-10-0	DEVOTEAM SA	D	06/10/2010	Various	3,608.000	79,760		
G2743R-10-1	DEVRO PLC	D	12/15/2010	Various	63,945.000	185,510		
251893-10-3	DEVRY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,900.000	176,700		
252131-10-7	DEXCOM INC		12/15/2010	Various	9,540.000	105,822		
B3357R-21-8	DEXIA SA	D	06/15/2010	BONUS ISSUE	3,327.000			
Q3190P-10-0	DEXUS PROPERTY GROUP	D	12/16/2010	INSTINET	113,458.000	89,988		
23326R-10-9	DG FASTCHANNEL INC		12/15/2010	UBS AG	740.000	20,631		
G5821P-11-1	DIALOG SEMICONDUCTOR PLC	D	06/08/2010	CREDIT SUISSE	6,654.000	68,762		
25271C-10-2	DIAMOND OF FSHORE DRILLING INC COM		12/15/2010	Various	8,360.000	629,828		
252784-30-1	DIAMONDROCK HOSPITALITY CO		12/15/2010	Various	20,760.000	221,724		
T3475Y-10-4	DIASORIN SPA	D	06/08/2010	UBS AG	2,829.000	105,881		
D2837E-10-0	DIC ASSET AG	D	06/08/2010	UBS AG	6,578.000	48,273		
J10500-11-4	DIC CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	66,000.000	104,692		
253393-10-2	DICKS SPORTING GOODS		12/15/2010	Various	10,800.000	323,993		
253651-10-3	DIEBOLD, INC.		12/15/2010	Various	8,980.000	276,938		
B49343-18-7	DIETEREN SA	D	06/08/2010	UBS AG	306.000	128,278		
253798-10-2	DIGI INTERNATIONAL INC		12/15/2010	UBS AG	3,900.000	41,434		
253868-10-3	DIGITAL REALTY TRUST INC		12/15/2010	Various	9,880.000	572,918		
25389M-87-7	DIGITALGLOBE INC		12/15/2010	Various	5,900.000	175,865		
254423-10-6	DINEEQUITY INC		12/15/2010	UBS AG	400.000	21,161		
254543-10-1	DIODES INC		12/15/2010	Various	6,540.000	152,978		
254546-10-4	DIONEX CORP.		12/15/2010	Various	2,240.000	191,530		
F26334-10-6	DIOR (CHRISTIAN)	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	1,149.000	165,973		
25490A-10-1	DIRECTV		12/15/2010	Various	114,200.000	4,416,760		
J12327-10-2	DISCO CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,100.000	144,034		
254709-10-8	DISCOVER FINL SVCS		12/15/2010	Various	74,520.000	1,152,322		
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		12/15/2010	Various	19,420.000	653,007		
25470F-10-4	DISCOVERY COMMUNICATIONS INC		12/15/2010	Various	16,360.000	624,819		
25470M-10-9	DISH NETWORK CORP		12/15/2010	Various	10,480.000	188,171		
254687-10-6	DISNEY WALT CO		12/15/2010	Various	234,440.000	8,103,939		
R1812S-10-5	DNB NOR ASA NOK10	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	18,875.000	251,203		
R60003-10-1	DNO INTERNATIONAL ASA	D	06/08/2010	SG WARBURG	72,960.000	82,137		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
25659T-10-7	DOLBY LABORATORIES CL A		12/15/2010	Various	6,340.000	381,484		
256743-10-5	DOLLAR THRIFTY AUTOMOTIVE GP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,720.000	132,536		
256746-10-8	DOLLAR TREE INC		12/15/2010	Various	16,140.000	747,053		
25675T-10-7	DOLLARAM INC	C	06/08/2010	CREDIT SUISSE	2,800.000	65,467		
25746U-10-9	DOMINION RES INC VA		12/15/2010	Various	79,860.000	3,484,271		
257559-20-3	DOMTAR CORP		12/15/2010	UBS AG	560.000	44,397		
J1235L-10-8	DON QUIJOTE CO LTD COMMON STOCK	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,000.000	103,479		
257651-10-9	DONALDSON CO.		12/15/2010	Various	8,460.000	393,455		
257867-10-1	DONNELLEY R R + SONS CO COM		12/15/2010	Various	28,600.000	566,526		
25822C-20-5	DOREL INDUSTRIES INC	C	06/08/2010	CREDIT SUISSE	1,900.000	62,647		
25960P-10-9	DOUGLAS EMMETT INC		12/15/2010	UBS AG	12,500.000	206,552		
260003-10-8	DOVER CORP COM		12/15/2010	Various	24,420.000	1,182,480		
260543-10-3	DOW CHEM CO		12/15/2010	UBS AG	25,560.000	869,495		
J12432-12-6	DOWA HOLDINGS CO	D	06/08/2010	Various	23,000.000	133,031		
Q32623-15-1	DOWNER EDI LTD	D	06/08/2010	ITG HONG KONG LIMITED	28,334.000	108,502		
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		12/15/2010	Various	69,120.000	2,552,385		
N2771R-19-9	DRAKA HOLDING	D	06/08/2010	UBS AG	4,583.000	64,991		
26153C-10-3	DREAMWORKS ANIMATION SKG INC		05/11/2010	UBS AG	7,200.000	272,160		
261608-10-3	DRESSER RAND GROUP INC		12/15/2010	Various	10,300.000	357,571		
26168L-20-5	DREW INDUSTRIES		12/15/2010	Various	2,760.000	65,254		
262037-10-4	DRIL QUIP		12/15/2010	UBS AG	460.000	36,529		
G2848Q-12-3	DS SMITH PLC	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	28,448.000	91,070		
G28473-10-9	DSG INTERNATIONAL PLC	D	12/15/2010	Various	551,896.000	202,195		
233326-10-7	DST SYSTEMS INC		12/15/2010	UBS AG	3,680.000	164,111		
233331-10-7	DTE ENERGY CO		12/15/2010	Various	22,400.000	1,035,400		
23335C-10-1	DTS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,080.000	70,590		
263534-10-9	DU PONT (E.I.) DE NEMOURS		12/15/2010	Various	125,340.000	5,294,694		
Q32878-10-2	DUET GROUP	D	06/08/2010	ITG HONG KONG LIMITED	64,349.000	86,674		
26433B-10-7	DUFF PHELPS CORP CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,960.000	44,716		
H2082J-10-7	DUFRY GROUP	D	06/08/2010	UBS AG	1,700.000	114,268		
26441C-10-5	DUKE ENERGY HLDG CORP		12/15/2010	Various	163,120.000	2,804,034		
264411-50-5	DUKE REALTY CORPORATION		12/15/2010	Various	32,460.000	397,383		
Q32914-10-5	DULUXGROUP LTD	D	07/12/2010	DISTRIBUTION	29,259.000	65,246		
26483E-10-0	DUN AND BRADSTREET CORP		08/13/2010	Various	5,060.000	372,421		
264901-10-9	DUNDEE CORP	C	06/08/2010	CREDIT SUISSE	6,000.000	72,651		
265269-20-9	DUNDEE PRECIOUS METALS INC	C	12/15/2010	ITG, INC CANADA	16,100.000	150,322		
265270-20-7	DUNDEE REAL ESTATE INVESTMENT TRUST	C	06/08/2010	CREDIT SUISSE	2,800.000	62,894		
266130-10-6	DUPONT FABROS TECHNOLOGY		12/15/2010	Various	8,160.000	185,327		
267475-10-1	DYCOM INDUSTRIES INC		12/15/2010	Various	6,880.000	70,145		
26817G-30-0	DYNEGY INC DEL CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	62,020.000	82,102		
269246-40-1	E TRADE FINANCIAL CORP		12/15/2010	Various	226,840.000	446,314		
D24914-13-3	E.ON AG CMN STK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	10,534.000	317,086		
J12548-10-3	EACCESS LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	166.000	121,886		
F17114-10-3	EADS(EURO AERO DEF EUR1	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	2,415.000	57,338		
Y2187A-10-1	EAGLE BULK SHIPPING INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,240.000	48,398		
26969P-10-8	EAGLE MATERIALS INC		12/15/2010	Various	6,500.000	196,165		
270321-10-2	EARTHLINK INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,060.000	97,315		
K30674-12-9	EAST ASIATIC CO LTD A/S	D	06/08/2010	UBS AG	4,691.000	102,824		
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	D	12/15/2010	Various	10,400.000	701,259		
27579R-10-4	EAST WEST BANCORP INC		12/15/2010	UBS AG	9,680.000	183,147		
276855-10-3	EASTERN PLATINUM	C	06/08/2010	CREDIT SUISSE	64,600.000	74,079		
277276-10-1	EASTGROUP PROPERTY		12/15/2010	Various	4,400.000	179,652		
277432-10-0	EASTMAN CH EM CO COM		12/15/2010	Various	9,260.000	634,940		
G2915P-10-7	EASYJET ORD GBP0.25	D	06/08/2010	UBS AG	32,889.000	190,035		
278058-10-2	EATON CORP		12/15/2010	Various	20,860.000	1,698,965		
278265-10-3	EATON VANCE CORP		12/15/2010	Various	20,780.000	615,624		
J12600-12-8	EBARA CORP	D	12/15/2010	Various	60,000.000	261,493		
278642-10-3	EBAY INC		12/15/2010	Various	125,640.000	3,015,237		
278715-20-6	EBIX INC		12/15/2010	Various	5,100.000	88,696		
E38028-13-5	EBRO PULEVA SA	D	12/15/2010	Various	14,818.000	262,847		
27874N-10-5	ECHELON CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,500.000	39,020		
278768-10-6	ECHOSTAR CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,340.000	89,455		
A19521-10-2	ECO BUSINESS IMMOBILIEN AG	D	06/08/2010	UBS AG	8,856.000	55,211		
278865-10-0	ECOLAB INC		12/15/2010	Various	27,000.000	1,323,444		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
F3192L-10-9	EDENRED	D	12/15/2010	Various	14,388.000	284,819		
F31932-10-0	EDF ENERGIES NOUVELLES	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	3,380.000	142,207		
J1266Z-10-9	EDION CORP NPV	D	06/08/2010	UBS WARBURG ASIA LIMITED	14,000.000	119,314		
281020-10-7	EDISON INTL		12/15/2010	Various	43,160.000	1,516,363		
28140H-10-4	EDUCATION REALTY TRUST INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,640.000	60,768		
28176E-10-8	EDWARDS LIFESCIENCES CORP		12/15/2010	Various	14,000.000	877,059		
X1898P-10-1	EFG EUROBANK ERGAS EUR3.30	D	06/08/2010	UBS AG	22,977.000	99,021		
H2078C-10-8	EFG INTERNATIONAL AG	D	06/08/2010	UBS AG	5,465.000	71,339		
J12852-11-7	EISAI CO JPY50	D	01/21/2010	CREDIT SUISSE	21,700.000	818,550		
28336L-10-9	EL PASO CORP		12/15/2010	Various	91,160.000	1,094,373		
M3760D-10-1	ELBIT SYSTEMS LTD.	D	06/08/2010	SG WARBURG	2,819.000	139,540		
G3414A-10-3	ELDERS LTD	D	06/08/2010	ITG HONG KONG LIMITED	70,639.000	51,834		
284902-10-3	ELDORADO GOLD CORP NEW COM	C	12/15/2010	Various	19,800.000	352,155		
J12915-10-4	ELECTRIC POWER DEV	D	01/21/2010	CREDIT SUISSE	11,000.000	325,795		
F2940H-11-3	ELECTRICITE DE FRA COM STK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	2,863.000	120,385		
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES		12/15/2010	Various	9,120.000	134,729		
G29848-10-1	ELECTROCOMPONENTS PLC	D	06/08/2010	UBS AG	22,617.000	68,567		
285512-10-9	ELECTRONIC ARTS INC		12/15/2010	Various	39,040.000	711,534		
286082-10-2	ELECTRONICS FOR IMAGING, INC.		12/15/2010	Various	10,060.000	133,677		
W2479G-10-7	ELEKTA AB	D	06/08/2010	UBS AG	6,899.000	161,700		
532457-10-8	ELI LILLY & CO		12/15/2010	Various	143,180.000	5,093,175		
J1354L-10-3	ELPIDA MEMORY INC CMN STK	D	01/21/2010	CREDIT SUISSE	15,500.000	300,667		
D98542-10-9	ELRINGKLINGER AG	D	12/15/2010	Various	4,360.000	123,099		
268648-10-2	EMC CORP		12/15/2010	Various	264,240.000	5,170,810		
29084Q-10-0	EMCOR GROUP INC		12/15/2010	Various	7,900.000	212,639		
29100P-10-2	EMERGENCY MEDICAL SERVICES A		12/15/2010	UBS AG	3,880.000	246,806		
291005-10-6	EMERITUS CORP		12/15/2010	Various	6,220.000	131,347		
291011-10-4	EMERSON ELEC CO		12/15/2010	Various	97,580.000	4,856,463		
291641-10-8	EMPIRE DISTRICT ELECTRIC CO.		12/15/2010	Various	7,880.000	158,100		
292218-10-4	EMPLOYERS HOLDINGS INC		12/15/2010	Various	9,440.000	151,569		
292475-20-9	EMULEX CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,200.000	112,874		
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL		12/15/2010	UBS AG	2,640.000	161,860		
29250N-10-5	ENBRIDGE INC	C	12/15/2010	Various	23,400.000	1,127,657		
292505-10-4	ENCANA CORP COM NPV	C	12/15/2010	ITG, INC CANADA	4,400.000	123,928		
292562-10-5	ENCORE WIRE CORP		12/15/2010	Various	5,960.000	139,826		
29264F-20-5	ENDO PHARMACEUTICALS HLDGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,160.000	289,549		
G30397-10-6	ENDURANCE SPECIALTY HOLDINGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,040.000	182,976		
T3679C-10-6	ENEL GREEN POWER SPA	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	149,819.000	318,051		
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	46,394.000	234,253		
29265N-10-8	ENERGEN CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,540.000	348,028		
X67925-11-9	ENERGIAS DE PORTUGAL SA	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	32,615.000	112,830		
29266R-10-8	ENERGIZER HOLDINGS INC		12/15/2010	Various	9,680.000	619,697		
292659-10-9	ENERGY CONVERSION DEVICE, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,740.000	51,847		
G10082-14-0	ENERGY XII BERMUDA LTD		12/15/2010	Various	8,200.000	157,428		
292756-20-2	ENERGYSOLUTIONS		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,460.000	67,546		
292764-10-7	ENERNOC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,200.000	61,944		
29275Y-10-2	ENERSYS		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,540.000	132,029		
T3643A-14-5	ENI SPA	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	11,223.000	245,724		
293389-10-2	ENNIS BUSINESS FORMS, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,420.000	61,912		
G3159S-99-7	ENQUEST PLC	D	04/06/2010	DISTRIBUTION	35,974.230	54,956		
G3159S-10-4	ENQUEST PLC	D	06/08/2010	Various	52,068.000	74,429		
293570-10-7	ENSIGN ENERGY SERVICES INC	C	01/21/2010	CREDIT SUISSE	5,300.000	80,068		
29358P-10-1	ENSIGN GROUP INC		12/15/2010	UBS AG	760.000	17,145		
G3075P-10-1	ENSTAR GROUP LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,120.000	71,774		
29362U-10-4	ENTEGRIS INC		12/15/2010	Various	20,900.000	128,974		
293639-10-0	ENTERCOM COMMUNICATIONS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,120.000	42,444		
29364G-10-3	ENTERGY CORP		12/15/2010	Various	24,480.000	1,888,171		
G3070Z-15-3	ENTERPRISE INNS PLC	D	06/08/2010	UBS AG	46,008.000	65,816		
29380T-10-5	ENTERTAINMENT PROPERTIES TR		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,800.000	209,507		
29384R-10-5	ENTROPIC COMMUNICATIONS INC		12/15/2010	UBS AG	10,980.000	122,555		
293904-10-8	ENZON PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,020.000	63,571		
26875P-10-1	EOG RESOUR CES INC COM		12/15/2010	Various	32,620.000	3,055,237		
29426L-10-8	EPICOR SOFTWARE CORP		12/15/2010	UBS AG	7,840.000	81,360		
26882D-10-9	EPIQ SYSTEMS INC		12/15/2010	Various	10,140.000	130,140		

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J2159X-10-2	EPS CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	27,000	63,650		
26884L-10-9	EQT CORPORATION		12/15/2010	Various	17,740.000	757,508		
294429-10-5	EQUIFAX IN C COM		08/13/2010	Various	15,420.000	495,137		
29444U-50-2	EQUINIX INC		12/15/2010	Various	5,580.000	536,884		
29445L-20-4	EQUINOX MINERALS LTD	C	12/15/2010	Various	59,300.000	234,929		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		12/15/2010	UBS AG	260.000	14,051		
294752-10-0	EQUITY ONE INC		12/15/2010	UBS AG	2,480.000	41,880		
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		12/15/2010	Various	39,240.000	1,810,861		
29481V-10-8	ERESEARCH TECHNOLOGY INC		12/15/2010	Various	12,880.000	94,123		
W26049-11-9	ERICSSON LM-B SHS COMMON STOCK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	15,982.000	171,259		
29530P-10-2	ERIE IDEMNITY CO CL A		05/11/2010	UBS AG	2,780.000	128,909		
296315-10-4	ESCO TECHNOLOGIES INC		12/15/2010	Various	4,800.000	162,745		
G3122U-14-5	ESPRIT HOLDINGS HKD0.10	D	04/12/2010	STOCK DIV.	3,570.980	23,724		
G3196V-10-2	ESSAR ENERGY PLCS	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	39,499.000	362,195		
297178-10-5	ESSEX PROPERTY		05/11/2010	UBS AG	2,880.000	315,245		
518439-10-4	ESTEE LAUDER COS.		12/15/2010	Various	17,240.000	1,068,438		
297425-10-0	ESTERLINE CORP.		12/15/2010	Various	3,780.000	222,927		
29786T-10-5	ETRION CORP	D	11/08/2010	DISTRIBUTION	6,095.380	3,502		
F20130-10-7	EULER HERMES SA	D	06/08/2010	UBS AG	1,252.000	75,614		
G3215M-10-9	EURASIAN NATURAL RESOURCES	D	06/08/2010	UBS AG	2,189.000	30,448		
F3296A-10-8	EURAZEO	D	06/21/2010	Various	2,929.000	160,556		
N31065-14-2	EUROCOMMERCIAL PROPERTIES	D	06/08/2010	UBS AG	2,592.000	78,205		
B38564-10-8	EURONAV NV	D	06/08/2010	UBS AG	3,794.000	68,873		
298736-10-9	EURONET WORLDWIDE INC		12/15/2010	Various	9,160.000	147,690		
298774-10-0	EUROPEAN GOLDFIELDS LTD	C	06/08/2010	CREDIT SUISSE	10,000.000	56,983		
29977A-10-5	EVERCORE PARTNETS INC C-A		12/15/2010	Various	3,900.000	134,462		
G3223R-10-8	EVEREST RE GROUP LTD		12/15/2010	Various	7,600.000	610,992		
B3883A-11-9	EVS BROADCAST EQUIPMENT SA	D	06/08/2010	UBS AG	1,527.000	63,925		
269279-40-2	EXCO RESOURCES INC		12/15/2010	Various	23,220.000	398,878		
J1326T-10-1	EXEDY CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,400.000	57,676		
30161Q-10-4	EXELIXIS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,100.000	75,546		
30161N-10-1	EXELON CORP COM		12/15/2010	Various	83,540.000	3,557,408		
302051-20-6	EXIDE TECHNOLOGIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,000.000	52,448		
30212P-10-5	EXPEDIA IN C DEL COM		12/15/2010	Various	25,080.000	602,838		
302130-10-9	EXPEDITORS INTL WA INC COM		12/15/2010	Various	25,080.000	1,108,647		
30214U-10-2	EXPONENT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,940.000	57,543		
302182-10-0	EXPRESS SCRIPTS INC		12/15/2010	Various	67,260.000	3,191,221		
30225X-10-3	EXTERRAN HOLDINGS INC		12/15/2010	Various	8,220.000	214,374		
Q36899-10-4	EXTRACT RESOURCES LTD	D	06/08/2010	ITG HONG KONG LIMITED	12,229.000	67,675		
30231G-10-2	EXXON MOBIL CORP		12/15/2010	Various	658,640.000	43,337,379		
J13314-10-9	EZAKI GLICO CO LTD	D	12/16/2010	Various	15,000.000	173,238		
Y2401G-10-8	EZRA HOLDINGS LTD	D	06/08/2010	ITG HONG KONG LIMITED	74,000.000	93,820		
302491-30-3	F M C CORP.		12/15/2010	Various	8,480.000	575,350		
315616-10-2	F5 NETWORKS INC		12/15/2010	Various	18,860.000	1,558,441		
W7888D-10-8	FABEGE	D	06/08/2010	UBS AG	13,172.000	67,750		
303075-10-5	FACTSET RESEARCH SYSTEMS		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,580.000	334,861		
303250-10-4	FAIR ISAAC INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,460.000	121,840		
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,800.000	143,973		
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV	C	12/15/2010	Various	1,700.000	658,886		
307000-10-9	FAMILY DOLLAR STORE		12/15/2010	Various	14,960.000	645,336		
J13398-10-2	FAMILYMART	D	06/08/2010	Various	5,200.000	167,505		
J1341M-10-7	FANCL CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,800.000	50,487		
J13440-10-2	FANUC LTD JPY50	D	12/15/2010	Various	7,500.000	794,591		
J1346E-10-0	FAST RETAILING CO	D	12/15/2010	Various	2,200.000	333,413		
311900-10-4	FASTENAL CO		12/15/2010	Various	16,440.000	898,084		
F3445A-10-8	FAURECIA	D	06/08/2010	UBS AG	5,001.000	76,477		
30239F-10-6	FBL FINANCIAL GROUP INC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,180.000	54,945		
J1346G-10-5	FCC CO LTD.	D	12/15/2010	INSTINET	7,200.000	174,417		
313549-40-4	FEDERAL MOGUL CORP		05/11/2010	Various	3,720.000	68,777		
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		12/15/2010	Various	10,740.000	829,329		
313855-10-8	FEDERAL SIGNAL CORP.		12/15/2010	UBS AG	11,520.000	75,184		
314211-10-3	FEDERATED INVESTORS		12/15/2010	Various	10,340.000	245,016		
31428X-10-6	FEDEX CORP		12/15/2010	Various	38,400.000	3,205,298		
30241L-10-9	FEI COMPANY		12/15/2010	Various	5,940.000	133,883		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
31430F-10-1	FELCOR LODGING TRUST INC		12/15/2010	Various	18,760.000	136,956		
G33656-10-2	FENNER PLC	D	06/08/2010	UBS AG	24,977.000	69,090		
315405-10-0	FERRO CORP.		12/15/2010	Various	13,640.000	161,964		
E49512-11-9	FERROVIAL SA	D	06/08/2010	UBS AG	6,682.000	40,383		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	33,200.000	962,461		
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.		12/15/2010	Various	29,120.000	427,112		
G3469C-10-4	FIDESSA GROUP PLC	D	06/09/2010	Various	7,359.000	141,601		
31678A-10-3	FIFTH STREET FINANCE CORP		12/15/2010	Various	10,520.000	129,957		
316773-10-0	FIFTH THIRD BANCORP		12/15/2010	Various	105,080.000	1,327,591		
31787A-50-7	FINISAR CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,800.000	113,998		
318071-40-4	FINNING INTERNATIONAL INC	C	12/15/2010	Various	14,700.000	300,656		
31847R-10-2	FIRST AMERICAN FINANCIAL		12/15/2010	Various	20,480.000	310,500		
31943B-10-0	FIRST CAPITAL REALTY	C	06/08/2010	CREDIT SUISSE	4,000.000	54,769		
31946M-10-3	FIRST CITIZENS BCSH CL A		12/15/2010	UBS AG	640.000	127,842		
319829-10-7	FIRST COMMONWEALTH FINL CORP		12/15/2010	UBS AG	15,020.000	105,266		
320209-10-9	FIRST FINL BANCORP		12/15/2010	UBS AG	3,860.000	71,579		
32020R-10-9	FIRST FINL BANKSHARES INC		12/15/2010	Various	2,420.000	126,101		
320517-10-5	FIRST HORIZON NATL CORP		12/15/2010	Various	29,045.200	399,133		
32076V-10-3	FIRST MAJESTIC SILVER CORP	C	12/15/2010	ITG, INC CANADA	11,000.000	147,226		
320867-10-4	FIRST MIDWEST BANCORP		12/15/2010	UBS AG	4,460.000	47,670		
33582V-10-8	FIRST NIAGARA FINL GRP INC		05/11/2010	Various	22,282.080	307,550		
G34804-10-7	FIRST PACIFIC CO	D	06/08/2010	ITG HONG KONG LIMITED	190,000.000	125,000		
33610F-10-9	FIRST POTOMAC REALTY TRUST		12/15/2010	UBS AG	5,140.000	80,262		
335934-10-5	FIRST QUANTUM MINERALS LTD	C	12/15/2010	Various	7,600.000	409,108		
336433-10-7	FIRST SOLAR		12/15/2010	Various	7,180.000	931,063		
337932-10-7	FIRSTENERGY CORP		12/15/2010	Various	40,220.000	1,456,083		
337915-10-2	FIRSTMERIT CORP		12/15/2010	Various	12,320.000	256,728		
33761N-10-9	FIRSTSERVICE CORP	C	06/08/2010	CREDIT SUISSE	3,700.000	78,979		
337738-10-8	FISERV INC COM		12/15/2010	Various	17,720.000	944,596		
9HH00C-26-5	FISHER & PAYKEL APPLIANCES HOLDINGS LTD	D	06/08/2010	INSTINET HONG KONG	206,302.000	72,332		
Q38992-10-5	FISHER & PAYKEL HEALTHCARE CORP	D	12/16/2010	INSTINET HONG KONG	71,364.000	155,597		
Q3911L-12-3	FKP PROPERTY GROUP	D	06/08/2010	ITG HONG KONG LIMITED	82,147.000	50,597		
L3466T-10-4	FLAGSTONE REINSURANCE HOLDINGS SA		12/15/2010	Various	10,200.000	122,649		
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	12/15/2010	Various	104,820.000	769,171		
Q39175-10-6	FLIGHT CENTRE LTD	D	06/08/2010	ITG HONG KONG LIMITED	4,442.000	61,905		
339457-10-3	FLINT ENERGY SERVICES LTD	C	06/08/2010	CREDIT SUISSE	4,100.000	48,589		
302445-10-1	FLIR SYSTEMS INC		12/15/2010	Various	16,420.000	485,394		
343498-10-1	FLOWERS INDUSTRIES, INC.		12/15/2010	Various	10,080.000	270,223		
34354P-10-5	FLOWSERVE CORPORATION		12/15/2010	Various	6,480.000	728,124		
K90242-13-0	FLSMIDTH & CO A/S	D	12/15/2010	Various	4,865.000	344,244		
A2048U-10-2	FLUGHAFEN WIEN AG	D	06/08/2010	UBS AG	1,765.000	85,552		
343412-10-2	FLUOR CORP		12/15/2010	Various	24,200.000	1,275,253		
30249U-10-1	FMC TECHNLOGIES INC		12/15/2010	Various	15,900.000	1,088,318		
X29442-13-8	FOLLI - FOLLIE SA	D	06/08/2010	UBS AG	3,789.000	62,471		
F42399-10-9	FONCIERE DES REGIONS	D	06/08/2010	UBS AG	417.000	35,864		
344849-10-4	FOOT LOCKER INC		05/11/2010	UBS AG	16,860.000	251,214		
345203-20-2	FORCE PROTECTION INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,940.000	40,192		
345370-86-0	FORD MTR C O DEL COM PAR U		12/15/2010	Various	394,180.000	5,162,167		
345550-10-7	FOREST CITY ENTERPRISES INC		12/15/2010	Various	16,480.000	251,366		
345838-10-6	FOREST LABS INC		12/15/2010	Various	23,940.000	714,666		
346091-70-5	FOREST OIL CORP.		12/15/2010	Various	12,960.000	359,604		
346233-10-9	FORESTAR GROUP INC		12/15/2010	Various	6,360.000	123,901		
346375-10-8	FORMFACTOR INC		12/15/2010	Various	10,800.000	126,628		
346563-10-9	FORRESTER RESEARCH INC		12/15/2010	UBS AG	300.000	9,689		
Q39360-10-4	FORTESCUE NPV	D	12/16/2010	Various	125,809.000	484,948		
G3639M-10-7	FORTH PORTS PLC	D	06/08/2010	UBS AG	3,409.000	55,769		
34959E-10-9	FORTINET INC		12/15/2010	UBS AG	5,560.000	173,981		
349553-10-7	FORTIS INC COM	C	06/08/2010	CREDIT SUISSE	12,400.000	318,269		
349853-10-1	FORWARD AIR CORP		12/15/2010	Various	6,320.000	182,878		
349882-10-0	FOSSIL INC		12/15/2010	UBS AG	1,320.000	94,597		
J13650-10-6	FOSTER ELECTRIC CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,600.000	69,739		
350060-10-9	FOSTER LB CO CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,520.000	45,965		
H27178-10-4	FOSTER WHEELER AG	R	12/15/2010	Various	15,700.000	438,921		
G36550-10-4	FOXCONN INTERNATIONAL	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	148,000.000	105,771		

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J13671-10-2	FP CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,500.000	73,924		
302563-10-1	FPIC INSURANCE GROUP INC		12/15/2010	UBS AG	2,620.000	101,539		
F4113C-10-3	FRANCE TELECOM	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	5,565.000	118,662		
351858-10-5	FRANCO NEVADA CORP	C	12/15/2010	Various	10,800.000	342,574		
353514-10-2	FRANKLIN ELECTRIC, INC.		12/15/2010	Various	4,860.000	174,551		
354613-10-1	FRANKLIN RES INC		12/15/2010	Various	23,360.000	2,583,114		
35471R-10-6	FRANKLIN STREET PROPERTIES		12/15/2010	Various	13,440.000	177,645		
Y2642S-10-1	FRASERS CENTREPOINT TRUST	D	06/10/2010	Various	113,000.000	105,151		
R25663-10-6	FRED OLSEN ENERGY ASA	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	4,657.000	191,837		
356108-10-0	FRED'S INC		12/15/2010	Various	11,780.000	162,838		
D3689Q-13-4	FREENET AG	D	06/08/2010	UBS AG	8,383.000	80,610		
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		12/15/2010	Various	62,240.000	5,092,979		
357023-10-0	FREIGHTCAR AMERICA INC		12/15/2010	Various	4,280.000	119,774		
D2734Z-10-7	FRESENIUS MEDICAL COM STK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	5,417.000	318,706		
D27348-12-3	FRESENIUS STAMM	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	1,594.000	137,811		
D27348-10-7	FRESENIUS VORZUG	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	1,877.000	163,552		
G36738-10-5	FRESH DEL MONTE PRODUCE INC		12/15/2010	Various	7,960.000	177,057		
G371E2-10-8	FRESNILLO PLC	D	06/08/2010	UBS AG	2,797.000	37,404		
X3031A-10-8	FRIGOGLASS SA	D	06/09/2010	Various	4,632.000	52,544		
359032-10-9	FRONTEER GOLD INC	C	12/15/2010	Various	15,900.000	131,739		
35906A-10-8	FRONTIER COMMUNICATIONS CORP		12/15/2010	Various	140,187.880	1,090,970		
35914P-10-5	FRONTIER OIL		05/11/2010	Various	11,980.000	172,392		
J1516D-10-6	FRONTIER REAL ESTATE INVESTMENT CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	14.000	96,909		
G3682E-12-7	FRONTLINE LTD	D	06/08/2010	SG WARBURG	4,352.000	138,985		
302941-10-9	FTI CONSULTING INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,600.000	226,976		
D27462-12-2	FUCHS PETROLUB AG	D	12/15/2010	Various	1,004.000	109,408		
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC		12/15/2010	Various	2,040.000	60,211		
J14112-10-6	FUJI ELECTRICS HLDGS	D	01/21/2010	CREDIT SUISSE	62,000.000	118,295		
J14208-10-2	FUJI FILM HLDGS CO NPV	D	12/15/2010	Various	35,100.000	1,134,564		
J14406-13-6	FUJI HEAVY INDUSTRIES	D	01/21/2010	CREDIT SUISSE	48,000.000	241,591		
J14910-10-3	FUJI MACHINE MANUFACTURING CO LTD	D	06/09/2010	INSTINET	4,900.000	83,505		
J15477-10-2	FUJI MEDIA HOLDINGS	D	12/15/2010	Various	147.000	227,082		
J14994-10-7	FUJI OIL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	7,600.000	104,532		
J15183-10-6	FUJI SEAL INTERNATIONAL INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,600.000	54,825		
J14784-12-8	FUJIKURA LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	31,000.000	143,495		
J15624-10-9	FUJITSU GENERAL LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	12,000.000	55,776		
J15792-10-4	FUJIYA CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	43,000.000	82,872		
J15960-10-7	FUKUI BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	19,000.000	57,172		
J17129-10-7	FUKUOKA FINANCIAL GROUP	D	01/21/2010	CREDIT SUISSE	69,000.000	266,329		
J16212-13-6	FUKUYAMA TRANSPORTING CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	19,000.000	92,204		
359694-10-6	FULLER (H.B.) CO.		12/15/2010	Various	9,360.000	206,318		
360271-10-0	FULTON FINANCIAL CORP		12/15/2010	UBS AG	26,920.000	275,626		
J16307-10-0	FUNAI ELECTRIC CO JPY50	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,900.000	70,456		
36106P-10-1	FURIEX PHARMACEUTICALS INC		06/01/2010	DISTRIBUTION	1,021.710	12,694		
360921-10-0	FURNITURE BRANDS		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,300.000	44,495		
J16464-11-7	FURUKAWA ELECTRIC CO LTD JPY50	D	01/21/2010	CREDIT SUISSE	60,000.000	296,725		
G39283-10-9	G4S	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	68,179.000	270,340		
361970-10-6	GABRIEL RESOURCES LTD	C	06/08/2010	CREDIT SUISSE	19,400.000	83,564		
L4121J-10-1	GAGFAH	D	06/08/2010	UBS AG	8,435.000	51,919		
B4413P-10-5	GALAPAGOS GENOMICS NV	D	06/08/2010	UBS AG	5,272.000	65,614		
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	D	06/08/2010	ITG HONG KONG LIMITED	178,000.000	82,462		
H28455-17-0	GALENICA HOLDING AG	D	12/15/2010	Various	412.000	171,649		
36380R-10-4	GALLEON ENERGY INC	C	06/08/2010	CREDIT SUISSE	11,400.000	54,673		
X3078L-10-8	GALP ENERGIA SGPS SA-B	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	9,523.000	181,462		
36467W-10-9	GAMESTOP C ORP NEW CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,000.000	415,249		
36467T-10-6	GAMMON GOLD INC	C	06/08/2010	CREDIT SUISSE	12,500.000	97,121		
364730-10-1	GANNETT IN C COM		12/15/2010	Various	29,860.000	498,179		
364760-10-8	GAP INC		12/15/2010	Various	53,740.000	1,282,445		
365558-10-5	GARDNER DENVER INC		12/15/2010	UBS AG	6,100.000	312,119		
H2906T-10-9	GARMIN LTD		12/15/2010	Various	13,540.000	462,133		
E5499B-12-3	GAS NATURAL SDG	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	9,037.000	138,461		
H30145-10-8	GATEGROUP HOLDING AG	D	06/08/2010	UBS AG	3,669.000	104,942		
361448-10-3	GATX CORP.		12/15/2010	Various	6,320.000	205,518		
M4792X-10-7	GAZIT GLOBE LTD	D	06/08/2010	SG WARBURG	12,661.000	108,298		

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F42651-11-1	GDF SUEZ CMN STK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	4,825.000	176,548		
H2942E-12-4	GEBERIT	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	367.000	81,543		
X3125P-10-2	GEK TERNA SA	D	06/08/2010	UBS AG	12,471.000	59,969		
N3465M-10-8	GEMALTO NV	D	12/15/2010	Various	7,680.000	289,602		
Y2685T-10-7	GENCO SHIPPING & TRADING LIMITED		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,620.000	76,669		
368682-10-0	GENCORP, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,820.000	39,348		
369300-10-8	GENERAL CABLE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,000.000	194,772		
369550-10-8	GENERAL DYNAMICS CORP		12/15/2010	Various	19,920.000	1,386,984		
369604-10-3	GENERAL EL EC CO COM		12/15/2010	Various	1,391,620.000	24,610,996		
370023-10-3	GENERAL GROWTH PROPERTIES		12/15/2010	UBS AG	54,820.000	827,612		
Y2693R-10-1	GENERAL MARITIME CORP		12/15/2010	Various	22,240.000	109,908		
370334-10-4	GENERAL MLS INC		12/15/2010	Various	74,320.000	3,227,565		
37045V-10-0	GENERAL MOTORS CO		12/15/2010	UBS AG	68,600.000	2,340,588		
371559-10-5	GENESE WYOMING INC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,400.000	166,953		
37244E-10-7	GENON ENERGY INC		12/15/2010	Various	158,706.400	591,395		
37243V-10-0	GENOPTIX INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,900.000	56,297		
G3922B-10-7	GENPACT LTD		05/11/2010	UBS AG	10,900.000	174,618		
36866T-10-3	GEN-PROBE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,580.000	253,804		
371901-10-9	GENTEX CORP		12/15/2010	UBS AG	16,800.000	367,984		
G38250-10-2	GENTING SINGAPORE PLC	D	12/15/2010	Various	204,000.000	268,234		
372460-10-5	GENUINE PARTS CO		12/15/2010	Various	15,180.000	655,856		
G3827X-10-5	GENUS PLC	D	06/09/2010	Various	10,610.000	112,861		
37247D-10-6	GENWORTH FINL INC		12/15/2010	Various	65,940.000	1,047,747		
372917-10-4	GENZYME CORP.		12/15/2010	Various	31,140.000	2,076,777		
36159R-10-3	GEO GROUP INC		12/15/2010	Various	9,120.000	208,278		
37250W-10-8	GEOEYE INC		12/15/2010	Various	3,380.000	115,539		
H26091-14-2	GEORG FISCHER AG	D	12/15/2010	Various	385.000	154,406		
373200-30-2	GEORGIA GULF CORP		12/15/2010	UBS AG	5,100.000	122,574		
374163-10-3	GERON CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,480.000	75,244		
D2852S-10-9	GERRESHEIMER AG	D	06/08/2010	UBS AG	2,396.000	71,799		
W3443C-10-7	GETINGE B	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	5,564.000	117,572		
374297-10-9	GETTY REALTY CORP		12/15/2010	Various	3,580.000	91,730		
361652-20-9	GFI GROUP INC		12/15/2010	Various	22,100.000	122,519		
374689-10-7	GIBRALTAR INDS INC		12/15/2010	Various	8,040.000	106,401		
36237H-10-1	G-III APPAREL GROUP LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,900.000	55,267		
D2825P-11-7	GILDEMEISTER AG	D	06/08/2010	UBS AG	5,772.000	57,915		
375558-10-3	GILEAD SCIENCES INC		12/15/2010	UBS AG	12,200.000	454,777		
B4567G-11-7	GIMV NV	D	06/08/2010	UBS AG	2,873.000	125,152		
G6901M-10-1	GIORDANO INTERNATIONAL LTD	D	06/08/2010	ITG HONG KONG LIMITED	230,000.000	98,255		
H3238Q-10-2	GIVAUDAN SA REG	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	328.000	348,160		
G39004-23-2	GKN PLC	D	06/08/2010	UBS AG	192,542.000	331,670		
37637Q-10-5	GLACIER BANCORP INC		12/15/2010	Various	11,960.000	202,805		
G39021-10-3	GLANBIA	D	06/08/2010	UBS AG	16,927.000	63,873		
377316-10-4	GLATFELTER		12/15/2010	UBS AG	5,080.000	64,278		
37733W-10-5	GLAXO WELLCOME PLC SPON ADR	R	12/15/2010	UBS AG	25,069.000	999,852		
378967-10-3	GLOBAL CASH ACCESS HLDGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,100.000	57,664		
G3921A-17-5	GLOBAL CROSSING LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,000.000	58,015		
379336-10-0	GLOBAL INDUSTRIES LTD		12/15/2010	Various	22,120.000	134,778		
Y27187-10-6	GLOBAL LOGISTIC PROPERTIES	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	87,000.000	141,286		
37940X-10-2	GLOBAL PAYMENTS INC.		12/15/2010	Various	9,220.000	383,011		
37954N-20-6	GLOBE SPECIALTY METALS		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,580.000	88,935		
J17304-13-0	GLORY LTD	D	12/15/2010	Various	8,400.000	198,542		
380134-10-6	GMP CAPITAL INC	C	06/08/2010	CREDIT SUISSE	8,600.000	82,560		
K4001S-21-4	GN STORE NORD	D	06/08/2010	UBS AG	17,962.000	133,826		
380956-40-9	GOLDCORP INC	C	12/15/2010	ITG, INC CANADA	3,100.000	142,470		
G4032A-10-4	GOLDEN OCEAN GROUP LTD	D	06/08/2010	SG WARBURG	30,810.000	41,144		
38119T-10-4	GOLDEN STAR RESOURCES LTD	C	12/15/2010	Various	31,900.000	136,157		
38141G-10-4	GOLDMAN SA CHS GROUP INC		12/15/2010	Various	12,180.000	2,019,714		
Q4223N-11-2	GOODMAN FIELDER	D	12/16/2010	INSTINET	84,091.000	112,414		
Q4229W-10-8	GOODMAN GROUP	D	12/16/2010	INSTINET	119,862.000	79,065		
Y2808U-10-6	GOODPACK LTD	D	06/08/2010	ITG HONG KONG LIMITED	51,000.000	58,854		
382388-10-6	GOODRICH CORPORATION		12/15/2010	Various	16,140.000	1,237,624		
382410-40-5	GOODRICH PETROLEUM CORP		12/15/2010	Various	4,900.000	74,373		
382550-10-1	GOODYEAR T IRE AND RUBBER COM		12/15/2010	Various	28,320.000	354,613		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38259P-50-8	GOOGLE INC.		12/15/2010	Various	28,300.000	14,930,931		
383082-10-4	GORMAN RUPP CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,240.000	67,060		
38376A-10-3	GOVERNMENT PROPERTIES INCOME TRUST		12/15/2010	Various	5,760.000	154,165		
Q4252X-10-6	GPT GROUP	D	12/16/2010	Various	27,992.600	80,996		
384109-10-4	GRACO, INC.		12/15/2010	Various	7,620.000	271,423		
384313-10-2	GRAFTECH INTERNATIONAL LTD		12/15/2010	Various	16,240.000	280,786		
Q42655-10-2	GRAINCORP LTD	D	06/08/2010	ITG HONG KONG LIMITED	15,620.000	71,356		
G40432-11-7	GRAINGER	D	06/08/2010	UBS AG	40,938.000	62,898		
384802-10-4	GRAINGER W W INC		12/15/2010	Various	5,720.000	638,149		
38655X-10-5	GRANDE CACHE COAL CORP	C	06/08/2010	CREDIT SUISSE	9,400.000	42,568		
387328-10-7	GRANITE CONSTRUCTION INC		12/15/2010	Various	5,080.000	158,753		
390124-10-5	GREAT BASIN GOLD LTD	C	06/08/2010	CREDIT SUISSE	32,800.000	56,752		
389914-10-2	GREAT CANADIAN GAMING CORP	C	06/08/2010	CREDIT SUISSE	9,900.000	62,884		
G4069C-14-8	GREAT EAGLE HOLDINGS LTD	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	44,000.000	134,893		
390607-10-9	GREAT LAKES DREDGE DOCK CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,160.000	42,083		
391164-10-0	GREAT PLAINS ENERGY INC		12/15/2010	Various	13,920.000	260,373		
G40712-17-9	GREAT PORTLAND ESTATES	D	06/08/2010	UBS AG	35,867.000	147,018		
39153L-10-6	GREATBATCH INC		12/15/2010	Various	5,000.000	113,344		
39138C-10-6	GREAT-WEST LIFECO INC	C	12/15/2010	Various	16,900.000	407,992		
J18807-10-7	GREE INC	D	12/15/2010	INSTINET	12,800.000	161,177		
393122-10-6	GREEN MOUNTAIN COFFEE ROASTE		12/15/2010	Various	6,440.000	378,117		
G40866-12-4	GREENCORE GROUP	D	06/08/2010	UBS AG	50,119.000	76,394		
395259-10-4	GREENHILL CO		12/15/2010	UBS AG	3,400.000	265,688		
G4095J-10-9	GREENLIGHT CAPITAL RE LTD A		12/15/2010	UBS AG	2,560.000	73,224		
G41076-11-1	GREGGS PUBLIC LIMITED COMPANY	D	06/08/2010	UBS AG	17,001.000	110,957		
397624-10-7	GREIF INC.		12/15/2010	Various	2,520.000	138,530		
322698-63-0	G-RESOURCES GROUP LTD	D	06/08/2010	ITG HONG KONG LIMITED	1,380,000.000	76,852		
E5706X-12-4	GRIFOLS	D	12/15/2010	Various	11,053.000	143,788		
398905-10-9	GROUP 1 AUTOMOTIVE		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,920.000	88,239		
399453-10-9	GROUPE AEROPLAN INC	C	06/08/2010	CREDIT SUISSE	12,600.000	106,077		
B34601-35-9	GROUPE BRUXELLES LAMBERT	D	12/15/2010	Various	6,541.000	518,091		
F12033-13-4	GROUPE DANONE	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	5,571.000	351,910		
F9892P-10-0	GROUPE STERIA SCA	D	06/08/2010	UBS AG	2,125.000	54,850		
J1770L-10-9	GS YUASA CORP	D	01/21/2010	CREDIT SUISSE	36,000.000	251,460		
36238G-10-2	GSI COMERCE INC		12/15/2010	UBS AG	2,700.000	61,015		
3623E0-20-9	GT SOLAR INTERNATIONAL INC		12/15/2010	Various	12,420.000	78,371		
401617-10-5	GUESS INC		12/15/2010	Various	7,420.000	321,150		
402307-10-2	GULF ISLAND FABRICATION		12/15/2010	UBS AG	1,700.000	50,797		
G4209G-10-8	GULF KEYSTONE PETROLEUM LTD	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	74,462.000	201,080		
J17766-10-6	GUNMA BANK	D	12/15/2010	Various	51,000.000	281,545		
W40501-10-3	GUNNEBO AB	D	06/08/2010	UBS AG	13,070.000	53,515		
J17850-12-4	GUNZE LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	33,000.000	105,241		
403530-10-8	GUYANA GOLDFIELDS INC	C	06/08/2010	CREDIT SUISSE	7,500.000	47,072		
093671-10-5	H&R BLOCK INC		12/15/2010	Various	36,980.000	639,604		
J2358J-10-2	H2O RETAILING CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	11,000.000	68,681		
J17976-10-1	HACHIJUNI BANK	D	12/15/2010	Various	45,000.000	257,606		
405024-10-0	HAEMONETICS CORP		12/15/2010	Various	3,020.000	174,620		
405217-10-0	HAIN CELESTIAL GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,680.000	94,277		
W4248R-10-9	HAKON INVEST AB	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	7,245.000	123,862		
J19174-10-1	HAKUHODO DY HOLDINGS	D	06/08/2010	Various	2,470.000	125,644		
W3924P-12-2	HALDEX AB	D	06/08/2010	UBS AG	7,926.000	70,248		
G4280E-10-5	HALFORDS LTD	D	06/08/2010	UBS AG	15,234.000	108,164		
406216-10-1	HALLIBURTON CO		12/15/2010	Various	118,020.000	3,653,063		
40637H-10-9	HALOZYME THERAPEUTICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,400.000	72,725		
J18270-10-8	HAMAMATSU PHOTONICS KK	D	06/08/2010	UBS WARBURG ASIA LIMITED	5,200.000	148,296		
G42730-10-7	HAMMERSON	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	10,922.000	71,575		
410120-10-9	HANCOCK HLDG CO		12/15/2010	Various	4,540.000	179,406		
410345-10-2	HANESBRANDS, INC		12/15/2010	Various	12,660.000	350,372		
Y30148-11-1	HANG LUNG GROUP HKD1	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	18,000.000	117,435		
Y01246-10-0	HANG LUNG PROP HKD1	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	34,000.000	157,432		
J18439-10-9	HANKYU HANSHIN HLDG	D	12/15/2010	Various	101,000.000	480,508		
410867-10-5	HANOVER INS GROUP INC CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,060.000	223,200		
411310-10-5	HANSEN NATURAL CORP.		12/15/2010	Various	20,700.000	951,734		
J18774-16-6	HANWA CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	22,000.000	88,104		

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41145W-10-9	HARBIN ELECTRIC INC	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	2,420.000	51,047		
N4723D-10-4	HARDIE (JAMES) IND	D	12/16/2010	INSTINET	8,245.000	54,877		
M52635-10-5	HAREL INSURANCE INVESTMENTS LTD	D	06/08/2010	SG WARBURG	1,922.000	84,686		
G43940-10-8	HARGREAVES LANSDOWN PLC	D	06/08/2010	UBS AG	29,091.000	148,180		
412822-10-8	HARLEY DAVIDSON INC		12/15/2010	Various	32,400.000	1,091,571		
412824-10-4	HARLEYSVILLE GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,020.000	65,847		
413086-10-9	HARMAN INTERNATIONAL		12/15/2010	UBS AG	8,720.000	351,134		
413160-10-2	HARMONIC LIGHTWAVES INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,600.000	64,293		
413875-10-5	HARRIS CORP.		12/15/2010	Various	15,360.000	723,588		
41587B-10-0	HARRY WINSTON DIAMOND CORP	C	06/08/2010	CREDIT SUISSE	6,100.000	75,871		
415864-10-7	HARSCO CORP.		12/15/2010	Various	18,460.000	508,404		
416196-10-3	HARTE HANKS COMMUNICATIONS		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,400.000	78,598		
416515-10-4	HARTFORD FINANCIAL SVCS GRP		05/11/2010	CREDIT SUISSE INTERNATIONAL	37,860.000	1,022,705		
41754V-10-3	HARVEST NATURAL RESOURCES IN		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,040.000	41,347		
418056-10-7	HASBRO INC COM		12/15/2010	Various	18,080.000	791,494		
J18984-10-4	HASEKO CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	130,500.000	123,423		
Q4488C-10-8	HASTINGS DIVERSIFIED UTILITIES FUND	D	06/08/2010	ITG HONG KONG LIMITED	57,468.000	60,476		
41902R-10-3	HATTERAS FINANCIAL CORP		12/15/2010	Various	4,180.000	111,549		
F47696-11-1	HAVAS SA	D	06/08/2010	UBS AG	27,585.000	118,813		
419596-10-1	HAVERTY FURNITURE		12/15/2010	UBS AG	5,340.000	69,733		
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		12/15/2010	UBS AG	12,680.000	285,696		
420877-20-1	HAYN INTERNATIONAL		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,580.000	57,005		
G4361D-10-9	HAYS PLC	D	06/08/2010	UBS AG	50,937.000	70,762		
404132-10-2	HCC INSURANCE HOLDINGS INC		05/11/2010	Various	11,860.000	310,898		
40414L-10-9	HCP INC COM		12/15/2010	Various	40,960.000	1,411,051		
42217K-10-6	HEALTH CAR E REIT INC COM		12/15/2010	Various	17,560.000	787,142		
421933-10-2	HEALTH MANAGEMENT A		12/15/2010	Various	32,940.000	307,208		
42222G-10-8	HEALTH NET INC		05/11/2010	UBS AG	11,600.000	275,384		
421946-10-4	HEALTHCARE REALTY TRUST INC		12/15/2010	Various	9,000.000	208,961		
421906-10-8	HEALTHCARE SERVICES GROUP INC		12/15/2010	Various	7,300.000	141,363		
421924-30-9	HEALTHSOUTH CORP		12/15/2010	Various	12,660.000	261,511		
422245-10-0	HEALTHWAYS INC		12/15/2010	Various	9,020.000	119,479		
422347-10-4	HEARTLAND EXPRESS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,420.000	104,391		
42235N-10-8	HEARTLAND PAYMENT SYSTEMS INC		12/15/2010	UBS AG	4,240.000	68,084		
422680-10-8	HECKMANN CORP		12/15/2010	UBS AG	17,020.000	74,428		
422704-10-6	HECLA MINING CO.		12/15/2010	Various	33,380.000	239,416		
422806-20-8	HEICO CORP CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,080.000	65,870		
D31709-10-4	HEIDELBERGCEMENT	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	1,246.000	77,584		
D3166C-10-3	HEIDELBERGER DRUCKMASCHINEN	D	12/15/2010	Various	29,415.000	179,212		
J19236-10-8	HEIWADO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	8,900.000	107,769		
G4388N-10-6	HELEN OF TROY LTD		12/15/2010	Various	4,140.000	110,421		
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		12/15/2010	Various	16,300.000	229,186		
111991-72-5	HELLENIC EXCHANGES SA HOLDINGS	D	06/08/2010	UBS AG	15,401.000	81,814		
X1959E-10-2	HELLENIC TECHNODOMIKI S.A.	D	06/08/2010	UBS AG	15,332.000	50,253		
X3258B-10-2	HELLENIC TELECOMMUNICATION ORGANIZATION	D	12/15/2010	Various	21,312.000	175,339		
423452-10-1	HELMERICH & PAYNE, INC.		12/15/2010	Various	10,320.000	427,153		
H35927-12-0	HELVETIA HOLDING AG-REG	D	12/15/2010	ITG INC	524.000	200,980		
G4474Y-19-8	HENDERSON GROUP PLC	D	06/08/2010	UBS AG	40,200.000	73,595		
Y31476-10-7	HENDERSON LAND DEV.	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	15,000.000	103,042		
W41422-10-1	HENNES & MAURITZ SEK0.25'B'	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	6,393.000	225,642		
426281-10-1	HENRY JACK & ASSOCIATES		12/15/2010	Various	8,500.000	214,793		
T5250M-10-6	HERA SPA	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	96,270.000	184,952		
G4412G-10-1	HERBALIFE LTD		12/15/2010	UBS AG	7,300.000	354,770		
427093-10-9	HERCULES OFFSHORE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,280.000	50,175		
427096-50-8	HERCULES TECHNOLOGY GROWTH		12/15/2010	Various	13,880.000	138,210		
G4509M-10-2	HERITAGE OIL PLC	D	06/08/2010	UBS AG	16,875.000	100,531		
427825-10-4	HERSHA HOSPITALITY TRUST		12/15/2010	Various	16,860.000	102,265		
427866-10-8	HERSHEY COMPANY		12/15/2010	Various	23,140.000	1,077,412		
42805T-10-5	HERTZ GLOBAL HOLDINGS INC		12/15/2010	Various	29,940.000	404,808		
428236-10-3	HEWLETT-PACKARD CO		12/15/2010	UBS AG	48,960.000	2,026,435		
W40063-10-4	HEXAGON AB	D	12/15/2010	Various	24,232.000	375,984		
428291-10-8	HEXCEL CORP.		12/15/2010	Various	12,920.000	213,980		
42833L-10-8	HHGREGG INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,340.000	65,134		
431284-10-8	HIGHWOODS PROPERTIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,660.000	250,081		

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J19404-10-2	HIGO BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	19,000.000	95,370		
J1949F-10-8	HIKARI TSUSHIN	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,700.000	80,174		
431475-10-2	HILL ROM HOLDINGS INC		12/15/2010	UBS AG	7,640.000	248,225		
431571-10-8	HILLENBRAND INC		12/15/2010	Various	8,260.000	198,839		
432748-10-1	HILLTOP HOLDINGS INC		12/15/2010	Various	11,940.000	127,812		
F4816V-10-1	HI-MEDIA SA	D	06/08/2010	UBS AG	12,311.000	64,477		
433406-10-5	HINO MOTORS	D	06/08/2010	Various	32,000.000	138,159		
J19782-10-1	HIROSE ELECTRIC JPY50	D	12/15/2010	Various	3,100.000	330,474		
J03864-10-5	HIROSHIMA BANK	D	12/15/2010	Various	51,000.000	207,951		
J20076-12-1	HISAMITSU PHARMACEUTICAL	D	01/21/2010	CREDIT SUISSE	5,900.000	209,616		
J20454-12-0	HITACHI	D	12/15/2010	Various	230,000.000	838,977		
J20118-10-5	HITACHI CABLE LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	34,000.000	88,093		
J20160-10-7	HITACHI CHEMICAL CO	D	01/21/2010	CREDIT SUISSE	10,300.000	223,968		
J20244-10-9	HITACHI CONSTR. MACHINE.	D	01/21/2010	CREDIT SUISSE	9,900.000	264,990		
J20416-10-3	HITACHI HIGH-TECH	D	01/21/2010	CREDIT SUISSE	5,700.000	117,693		
J20423-10-9	HITACHI KOKUSAI ELECTRIC INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	10,000.000	87,818		
J20538-11-2	HITACHI METALS	D	12/15/2010	Various	21,000.000	231,352		
J2076M-10-6	HITACHI TRANSPORT SYSTEM LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	7,100.000	104,919		
J20790-10-1	HITACHI ZOSEN CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	92,000.000	122,598		
423074-10-3	HJ HEINZ CO		12/15/2010	Various	56,040.000	2,620,777		
X5056X-10-3	HKSCAN OYJ	D	12/15/2010	Various	20,688.000	193,530		
40425J-10-1	HMS HLDGS CORP		12/15/2010	UBS AG	700.000	45,044		
G45278-10-1	HMV GROUP PLC	D	06/08/2010	UBS AG	176,354.000	134,863		
404251-10-0	HNI CORP		12/15/2010	Various	7,040.000	214,528		
G4611M-10-7	HOCHSCHILD MINING PLC	D	06/08/2010	UBS AG	32,101.000	134,095		
D33134-10-3	HOCHTIEF	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	719.000	61,978		
J21378-10-4	HOKKAIDO ELECTRIC POWER	D	06/08/2010	UBS WARBURG ASIA LIMITED	10,700.000	217,970		
J21630-10-8	HOKKOKU BANK LTD/THE	D	12/15/2010	Various	33,000.000	112,389		
434990-26-3	HOKUETSU KISHU PAPER CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	16,000.000	78,651		
J21903-10-9	HOKUHOKU FINANCIAL GROUP	D	01/21/2010	CREDIT SUISSE	131,000.000	288,732		
J22050-10-8	HOKURIKU ELECTRIC POWER	D	06/08/2010	Various	13,500.000	306,276		
J2224T-10-2	HOKUTO CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,600.000	88,195		
H36940-13-0	HOLCIM	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	2,733.000	198,065		
435758-30-5	HOLLY CORP		12/15/2010	Various	7,480.000	226,200		
436440-10-1	HOLOGIC, INC.		12/15/2010	Various	30,280.000	500,573		
436893-20-0	HOME BANCSHARES INC		12/15/2010	Various	4,690.000	115,587		
436913-10-7	HOME CAPITAL GROUP INC	C	06/08/2010	CREDIT SUISSE	2,900.000	112,243		
437076-10-2	HOME DEPOT INC		12/15/2010	Various	66,240.000	2,079,296		
437306-10-3	HOME PROPERTIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,200.000	158,608		
G4581D-10-3	HOME RETAIL GROUP CMN STK	D	06/08/2010	UBS AG	50,293.000	170,646		
G4639X-10-1	HOMESERVE PLC	D	06/08/2010	UBS AG	7,313.000	218,131		
J22302-11-1	HONDA MOTOR CO., LTD.	D	12/15/2010	Various	59,000.000	2,154,766		
438516-10-6	HONEYWELL INTERNATIONAL INC		12/15/2010	Various	98,560.000	4,334,314		
Y33370-10-0	HONG KONG AND CHINA GAS	D	06/01/2010	DIRECT	33,800.000			
Y3645L-10-1	HONG LEONG ASIA LTD	D	06/08/2010	ITG HONG KONG LIMITED	30,000.000	67,061		
Y35518-11-0	HONGKONG & SHANGHAI HOTELS/THE	D	06/08/2010	ITG HONG KONG LIMITED	57,500.000	92,884		
440327-10-4	HORACE MANN EDUCATORS		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,920.000	80,115		
J22428-10-6	HORIBA LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,700.000	98,036		
440452-10-0	HORMEL FOODS CORP		12/15/2010	Various	12,260.000	589,072		
440543-10-6	HORNBECK OFFSHORE SERVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,140.000	69,827		
440694-30-5	HORSEHEAD HOLDING CORP		12/15/2010	Various	10,480.000	121,158		
J23254-10-5	HOSHIZAKI ELECTRIC CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,700.000	78,106		
J22470-10-8	HOSIDEN CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	8,200.000	90,922		
441060-10-0	HOSPIRA INC.		12/15/2010	Various	21,360.000	1,157,575		
44106M-10-2	HOSPITALITY PROPERTY TRUST		12/15/2010	Various	14,900.000	367,793		
44107P-10-4	HOST HOTELS & RESORTS INC		12/15/2010	Various	82,120.000	1,185,618		
441339-10-8	HOT TOPIC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,020.000	41,926		
V75384-10-3	HOTEL PROPERTIES LTD	D	06/08/2010	ITG HONG KONG LIMITED	42,000.000	75,706		
J22680-10-2	HOUSE FOODS CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,700.000	93,300		
442487-20-3	HOVNANIAN ENTRPRS INC- CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,320.000	46,495		
J22848-10-5	HOYA CORPORATION	D	12/15/2010	Various	41,700.000	1,155,375		
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	12/15/2010	Various	123,326.580	1,303,324		
443510-20-1	HUBBELL, INC. CLASS B		12/15/2010	UBS AG	7,000.000	339,782		
443628-10-2	HUDBAY MINERALS INC	C	06/08/2010	CREDIT SUISSE	14,000.000	142,685		

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443683-10-7	HUDSON CITY BANCORP		12/15/2010	Various	59,680.000	767,387		
D12432-10-6	HUGO BOSS AG	D	06/08/2010	UBS AG	1,534.000	60,091		
X33752-10-0	HUHTAMAKI OYJ	D	06/08/2010	UBS AG	7,600.000	76,152		
444903-10-8	HUMAN GENOME SCIENCES INC		12/15/2010	Various	22,980.000	589,161		
444859-10-2	HUMANA INC COM		12/15/2010	Various	24,340.000	1,242,817		
445658-10-7	HUNT TRANSPORT SVC		12/15/2010	Various	7,640.000	283,067		
G46648-10-4	HUNTING PLC	D	06/08/2010	UBS AG	9,790.000	63,129		
446150-10-4	HUNTINGTON BANCSHARES INC		12/15/2010	UBS AG	84,980.000	550,162		
447011-10-7	HUNTSMAN		12/15/2010	UBS AG	24,600.000	286,261		
447462-10-2	HURON CONSULTING GR INC		12/15/2010	Various	3,460.000	81,162		
448055-10-3	HUSKY ENERGY INC COM NPV	C	12/15/2010	Various	12,500.000	311,726		
Y38024-10-8	HUTCHISON WHAMPOA	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	19,000.000	192,934		
J22890-10-7	HYAKUGO BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	20,000.000	81,377		
J22932-10-7	HYAKUJUSHI BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	23,000.000	80,333		
Y3817K-10-5	HYFLUX LTD	D	12/17/2010	Various	70,500.000	158,328		
44919P-50-8	IAC/INTERACTIVE CORP		05/11/2010	Various	8,700.000	188,997		
450913-10-8	IAMGOLD CORP	C	12/15/2010	Various	35,300.000	615,275		
E6165F-16-6	IBERDROLA	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	60,191.000	432,796		
E6244B-10-3	IBERDROLA RENOVA PAR EUR 0.5	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	21,967.000	75,072		
E6164R-39-3	IBERDROLA SA RIGHTS	D	12/03/2010	DISTRIBUTION	327,129.000	50,079		
E6167M-10-2	IBERIA LINEA AEREAS	D	06/08/2010	UBS AG	8,932.000	23,746		
J23059-11-6	IBIDEN CO	D	01/21/2010	CREDIT SUISSE	11,600.000	418,486		
F4931M-11-9	ICADE	D	06/08/2010	UBS AG	508.000	39,185		
44925C-10-3	ICF INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,380.000	54,349		
451055-10-7	ICONIX BRAND GROUP INC		12/15/2010	Various	11,040.000	202,125		
44930G-10-7	ICU MEDICAL		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,000.000	68,463		
J2388K-10-3	IDEMITSU KOSAN CO	D	06/08/2010	Various	2,800.000	191,983		
45167R-10-4	IDEX CORP		12/15/2010	UBS AG	9,460.000	318,510		
45168D-10-4	IDEXX LABS CORP		12/15/2010	Various	6,580.000	436,764		
44951D-10-8	IESI-BFC LTD	C	12/15/2010	Various	12,863.200	266,853		
G4753Q-10-6	IG GROUP HOLDINGS CMN STK	D	06/08/2010	UBS AG	40,767.000	230,584		
45169U-10-5	IGATE CORP		12/15/2010	UBS AG	260.000	5,439		
449586-10-6	IGM FINANCIAL INC	C	12/15/2010	Various	10,500.000	416,555		
J2398N-10-5	IHI CORP	D	12/15/2010	Various	165,000.000	302,807		
451734-10-7	IHS INC CL A		12/15/2010	Various	5,200.000	336,906		
902104-10-8	II VI INC		12/15/2010	Various	4,340.000	168,789		
452308-10-9	ILLINOIS TOOL WKS INC		12/15/2010	Various	55,520.000	2,787,154		
452327-10-9	ILLUMINA INC		12/15/2010	Various	15,900.000	797,020		
Q4875J-10-4	ILUKA RESOURCES LTD	D	06/08/2010	ITG HONG KONG LIMITED	37,696.000	154,947		
G47104-10-7	IMAGINATION TECH GROUP PLC	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	22,524.000	133,514		
F49644-10-1	IMERYS	D	12/15/2010	Various	2,524.000	149,670		
G47152-10-6	IMI PLC	D	06/08/2010	UBS AG	29,439.000	272,522		
T5331M-10-9	IMMOBILIARE GRANDE DISTRIBUTION	D	06/08/2010	UBS AG	46,008.000	61,443		
A27849-14-9	IMMOFINANZ AG	D	06/08/2010	UBS AG	85,805.000	231,828		
452526-10-6	IMMUCOR INC		12/15/2010	UBS AG	1,180.000	23,926		
45253H-10-1	IMMUNOGEN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,300.000	66,441		
45256B-10-1	IMPAX LABORATORIES		12/15/2010	UBS AG	8,780.000	171,745		
453038-40-8	IMPERIAL OIL LTD	C	12/15/2010	Various	22,100.000	837,115		
N44457-12-0	IMTECH NV	D	12/15/2010	Various	6,689.000	206,940		
G47320-17-4	INCHCAPE PLC ORD GBP 0.25	D	06/08/2010	UBS AG	36,737.000	139,095		
Q48886-10-7	INDEPENDENCE GROUP NL	D	12/16/2010	INSTINET	25,296.000	198,529		
453836-10-8	INDEPENDENT BANK CORP MA		12/15/2010	Various	4,400.000	116,562		
E6282J-10-9	INDITEX PAR EUR 0.15	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	1,940.000	154,449		
Y3974E-10-8	INDOFOOD AGRI RESOURCES LTD	D	06/08/2010	ITG HONG KONG LIMITED	52,000.000	78,035		
455871-10-3	INDUSTRIAL ALLIANCE INSURANC	C	06/08/2010	CREDIT SUISSE	6,500.000	211,360		
W45430-12-6	INDUSTRIVARDEN C	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	8,338.000	139,495		
9HH0JV-EG-8	INFIGEN ENERGY	D	06/08/2010	ITG HONG KONG LIMITED	74,739.000	50,876		
45667G-10-3	INFINERA CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,000.000	90,639		
45665Q-10-3	INFINITY PROPERTY & CASUALTY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,560.000	72,469		
D22359-13-3	INFOGENIE EUROPE AG	D	06/08/2010	UBS AG	8,431.000	81,800		
G4770C-10-6	INFORMA PLC COMMON STOCK	D	06/08/2010	UBS AG	79,459.000	420,584		
45666Q-10-2	INFORMATICA CORP		12/15/2010	Various	10,260.000	266,811		
Q49330-12-4	INFRATIL LTD	D	06/08/2010	INSTINET HONG KONG	76,007.000	80,600		
N4578E-41-3	ING GROEP NV -CVA OTHER	D	12/15/2010	Various	162,899.000	1,268,086		

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G49469-10-1	ING INDUSTRIAL FUND	D	06/08/2010	ITG HONG KONG LIMITED	271,463.000	79,328		
G49560-10-7	ING OFFICE FUND	D	06/08/2010	ITG HONG KONG LIMITED	216,697.000	97,813		
G47791-10-1	INGERSOLL-RAND PLC		12/15/2010	Various	40,460.000	1,597,578		
457153-10-4	INGRAM MICRO		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,140.000	275,192		
457461-20-0	INLAND REAL ESTATE CORP		12/15/2010	UBS AG	12,300.000	103,148		
G4807U-10-3	INMARSAT PLC	D	12/15/2010	Various	54,096.000	590,094		
457983-10-4	INMET MINING CORP COM NPV	C	12/15/2010	Various	4,900.000	238,085		
45790B-10-4	INNERGEX RENEWABLE ENERGY INC	C	06/08/2010	CREDIT SUISSE	7,600.000	63,805		
45768S-10-5	INNOSPEC INC	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	3,200.000	44,175		
J2467E-10-1	INPEX CORP	D	12/15/2010	Various	196.000	1,220,891		
45765U-10-3	INSIGHT ENTERPRISES INC		12/15/2010	Various	7,340.000	110,341		
457667-10-3	INSITUFORM TECHNOLOGIES CL A		12/15/2010	UBS AG	1,280.000	34,865		
45784P-10-1	INSULET CORP		12/15/2010	UBS AG	3,240.000	48,251		
44982K-10-5	INTACT FINACIAL GROUP	C	06/08/2010	CREDIT SUISSE	8,700.000	370,560		
457985-20-8	INTEGRA LIFE SCIENCES		12/15/2010	UBS AG	840.000	40,676		
458118-10-6	INTEGRATED DEVISE TECHNOLOGY		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,380.000	115,082		
45822P-10-5	INTEGRYS E NERGY GROUP INC COM		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	9,340.000	453,081		
458140-10-0	INTEL CORP		12/15/2010	Various	255,340.000	5,233,414		
45841N-10-7	INTERACTIVE BKRS GRP A		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,820.000	81,658		
9EC0SJ-35-8	INTERCELL AG	D	06/08/2010	UBS AG	4,324.000	87,062		
45865V-10-0	INTERCONTINENTALEXC		12/15/2010	Various	6,460.000	671,236		
458786-10-0	INTERMEC INC		12/15/2010	Various	11,560.000	143,148		
G4807D-10-1	INTERMEDIATE CAPITAL GROUP PLC	D	12/15/2010	Various	43,080.000	194,114		
459044-10-3	INTERNATIONAL BANCSHARES CRP		12/15/2010	UBS AG	3,140.000	61,580		
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		12/15/2010	Various	164,620.000	21,499,865		
45928H-10-6	INTERNATIONAL COAL GRP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,240.000	72,705		
460146-10-3	INTERNATIONAL PAPER CO		12/15/2010	Various	56,440.000	1,401,319		
460254-10-5	INTERNATIONAL RECTIFIER CORP		12/15/2010	Various	9,100.000	211,560		
460335-20-1	INTERNATIONAL SPEEDWAY		12/15/2010	Various	5,040.000	141,305		
46059C-20-5	INTERNET CAPITAL GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,180.000	48,251		
460690-10-0	INTERPUBLIC GROUP OF COS INC		12/15/2010	Various	64,860.000	589,500		
46069S-10-9	INTERSIL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,300.000	190,698		
G4911B-10-8	INTERTEK GROUP PLC	D	06/08/2010	CREDIT SUISSE	20,315.000	404,293		
46113M-10-8	INTERVAL LEISURE GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,760.000	68,301		
B5241S-11-2	INTERVEST OFFICES	D	06/09/2010	Various	1,831.000	45,858		
T55067-10-1	INTESA SANPAOLO EURO.52	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	38,105.000	110,084		
461148-10-8	INTEVAC INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,960.000	40,210		
X3968Y-10-3	INTRALOT SA-INTEGRATED LOTTERY SYSTEMS &	D	06/08/2010	UBS AG	19,083.000	60,838		
Q4968A-10-1	INTREPID MINES LTD	D	12/16/2010	INSTINET	60,224.000	118,306		
46121Y-10-2	INTREPID POTASH INC		05/11/2010	UBS AG	5,200.000	135,096		
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		12/15/2010	Various	9,540.000	445,535		
W4662R-10-6	INTRUM JUSTITIA AB	D	06/08/2010	UBS AG	8,437.000	81,008		
461202-10-3	INTUIT INC.		12/15/2010	Various	37,300.000	1,514,317		
46120E-60-2	INTUITIVE SURGICAL INC		12/15/2010	Various	5,040.000	1,525,580		
461203-10-1	INVACARE CORP		12/15/2010	UBS AG	1,640.000	48,829		
L5447M-11-6	INVESTEC EM MARKET LC DEBT - SAG	F	12/15/2010	DIRECT	9,035,056.020	250,000,000		
G49188-11-6	INVESTEC PLC	D	12/15/2010	Various	36,491.000	272,259		
W4776L-10-2	INVESTMENT AB ORESUND	D	06/08/2010	UBS AG	4,738.000	66,284		
46145F-10-5	INVESTMENT TECHNOLOGY GROUP		12/15/2010	Various	10,180.000	168,578		
46146P-10-2	INVESTORS BANCORP INC		12/15/2010	UBS AG	3,620.000	47,344		
461730-10-3	INVESTORS REAL ESTATE TRUST		12/15/2010	UBS AG	6,180.000	56,196		
Q4976L-10-7	INVOCARE LTD	D	12/16/2010	INSTINET	21,684.000	159,347		
B5317W-14-6	ION BEAM APPLICATIONS	D	06/09/2010	Various	5,632.000	47,780		
462044-10-8	ION GEOPHYSICAL CORP		12/15/2010	UBS AG	6,480.000	51,830		
Q49809-10-8	IOOF HOLDINGS LTD	D	06/08/2010	ITG HONG KONG LIMITED	23,511.000	115,406		
44984A-10-5	IPC THE HOSPITALIST CO		12/15/2010	Various	3,120.000	102,799		
44980X-10-9	IPG PHOTONICS CORP		12/15/2010	Various	3,920.000	86,700		
F5310M-10-9	IPSOS	D	06/08/2010	UBS AG	2,386.000	81,695		
Q49822-10-1	IRESS MARKET TECHNOLOGY LTD	D	06/08/2010	ITG HONG KONG LIMITED	10,495.000	73,465		
G4945K-10-8	IRISH LIFE & PERMANENT GROUP	D	06/08/2010	UBS AG	26,755.000	56,007		
462726-10-0	IROBOT		12/15/2010	UBS AG	1,780.000	41,481		
462846-10-6	IRON MTN INC PA		12/15/2010	Various	22,620.000	561,748		
J25038-10-0	ISETAN MITSUKOSHI HLDGS	D	12/15/2010	Various	43,200.000	445,739		
464286-50-9	ISHARES MSCI CANADA ETF	I	12/27/2010	Various	96,609.000	2,697,286		

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464287-46-5	ISHARES MSCI EAFE INDEX FUND		12/27/2010	Various	491,960.000	26,139,499		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		12/30/2010	Various	135,967.000	9,245,583		
464330-10-9	ISIS PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,640.000	115,496		
M5920A-10-9	ISRAEL CHEMICALS ILS1	D	06/08/2010	SG WARBURG	38,840.000	427,552		
465074-20-1	ISRAEL DISCOUNT BANK LTD	D	06/08/2010	SG WARBURG	76,606.000	131,030		
J24994-10-5	ISUZU MOTORS JPY50	D	01/21/2010	CREDIT SUISSE	109,000.000	247,414		
J2563B-10-0	IT HOLDINGS CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	9,200.000	108,760		
T5976T-10-4	ITALCEMENTI EUR1	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	20,496.000	175,601		
465685-10-5	ITC HOLDINGS		12/15/2010	UBS AG	5,880.000	315,406		
G63336-10-4	ITE GROUP PLC	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	23,877.000	83,750		
J25027-10-3	ITO EN	D	01/21/2010	CREDIT SUISSE	37,500.000	569,107		
J2501P-10-4	ITOCHU CORP JPY50	D	12/15/2010	Various	143,300.000	1,230,962		
J25022-10-4	ITOCHU TECHNO-SOLUTIONS	D	06/08/2010	Various	3,400.000	110,467		
J25037-12-8	ITOHAM FOODS INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	21,000.000	70,373		
465741-10-6	ITRON INC		12/15/2010	Various	5,000.000	362,573		
450911-10-2	ITT CORP		12/15/2010	Various	20,720.000	1,086,179		
45068B-10-9	ITT EDUCATIONAL SVCS INC		12/15/2010	Various	4,520.000	282,794		
G4984A-11-0	ITV PLC ORD GBP0.10	D	06/08/2010	UBS AG	337,697.000	255,856		
46579N-10-3	IVANHOE MINES LTD	C	12/15/2010	Various	24,600.000	357,686		
D36953-10-3	IVG IMMOBILIEN AG	D	06/08/2010	UBS AG	11,281.000	66,629		
J25596-10-7	IYO BANK (THE)	D	12/15/2010	Various	26,000.000	218,592		
J25725-11-0	IZUMI	D	06/08/2010	UBS WARBURG ASIA LIMITED	7,000.000	93,211		
466032-10-9	J & J SNACK FOODS CORP.		12/15/2010	Various	2,980.000	141,725		
46612H-40-2	J CREW GROUP INC		12/15/2010	Various	7,540.000	350,399		
J28711-10-9	J FRONT RETAILING	D	01/21/2010	CREDIT SUISSE	46,000.000	233,542		
708160-10-6	J.C. PENNEY CO. INC.		12/15/2010	Various	29,240.000	886,338		
466313-10-3	JABIL CIRC UIT INC COM		12/15/2010	Various	24,000.000	377,091		
466367-10-9	JACK IN THE BOX INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,560.000	150,456		
469814-10-7	JACOBS ENGINEERING GROUP INC		12/15/2010	UBS AG	2,780.000	118,444		
J25853-10-2	JAFCO CO LTD	D	06/08/2010	Various	3,400.000	89,061		
47009M-10-3	JAGUAR MINING INC	C	06/08/2010	CREDIT SUISSE	6,900.000	65,663		
47012E-10-6	JAKKS PACIFIC		12/15/2010	Various	7,080.000	121,507		
470355-20-7	JAMES RIVER COAL CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,440.000	63,292		
47102X-10-5	JANUS CAP GROUP INC		12/15/2010	Various	24,860.000	318,494		
J2620N-10-5	JAPAN AIRPORT TERMINAL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,300.000	58,204		
J2739K-10-9	JAPAN EXCELLENT INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	14.000	67,362		
J2785A-10-4	JAPAN LOGISTICS FUND INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	12.000	87,500		
J27400-10-3	JAPAN PETROLEUM EXP.	D	12/15/2010	Various	5,800.000	236,121		
J2741H-10-2	JAPAN PRIME REALTY INVT	D	06/08/2010	Various	67.000	142,269		
J27523-10-9	JAPAN REAL ESTATE INV	D	12/15/2010	INSTINET	14.000	138,958		
J27544-10-5	JAPAN RETAIL FUND INVT	D	06/08/2010	Various	101.000	204,048		
J27743-10-3	JAPAN STEEL WORKS	D	01/21/2010	CREDIT SUISSE	28,000.000	374,273		
471109-10-8	JARDEN CORP		12/15/2010	UBS AG	11,040.000	321,163		
G5085M-23-4	JAZZTEL PLC	D	06/08/2010	UBS AG	17,157.000	52,482		
G5029L-10-1	JB HI-FI LTD	D	12/16/2010	Various	14,051.000	227,978		
46612K-10-8	JDA SOFTWARE GROUP INC		12/15/2010	Various	5,540.000	153,260		
46612J-50-7	JDS UNIPHA SE CORP COM PAR 0		05/11/2010	UBS AG	23,780.000	283,933		
472319-10-2	JEFFERIES GROUP INC NEW		12/15/2010	Various	21,240.000	519,668		
J2817M-10-0	JFE HOLDINGS INC NPV	D	01/21/2010	CREDIT SUISSE	2,600.000	98,218		
J2870F-10-9	JFE SHOJI HOLDINGS INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	22,000.000	100,548		
J26945-10-5	JGC CORP	D	12/15/2010	Various	21,000.000	416,862		
W4939T-10-9	JM AB	D	06/08/2010	CREDIT SUISSE	7,898.000	104,374		
477839-10-4	JOHN BEAN TECH		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,800.000	66,988		
G37116-10-2	JOHN FAIRFAX HLDGS NPV	D	12/16/2010	INSTINET	109,800.000	150,363		
G59892-11-0	JOHN MENZIES PLC	D	06/11/2010	Various	10,435.000	54,054		
478160-10-4	JOHNSON & JOHNSON		12/15/2010	Various	330,300.000	21,169,256		
478366-10-7	JOHNSON CONTROLS INC		12/15/2010	Various	87,920.000	2,617,278		
G5150J-14-0	JOHNSON ELECTRIC HOLDINGS LTD	D	06/08/2010	ITG HONG KONG LIMITED	187,000.000	93,831		
G51604-10-9	JOHNSON MATTHEY	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	7,808.000	242,257		
J2838H-10-6	J-OIL MILLS INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	25,000.000	73,001		
48020Q-10-7	JONES LANG LASALLE INC.		12/15/2010	UBS AG	5,280.000	421,350		
480838-10-1	JOS A BANK CLOTHIERS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,940.000	122,400		
481165-10-8	JOY GLOBAL INC		12/15/2010	Various	12,700.000	800,470		
J28541-10-0	JOYO BANK	D	01/21/2010	CREDIT SUISSE	41,000.000	178,485		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
46625H-10-0	JP MORGAN CHASE & CO		12/15/2010	Various	101,480.000	4,120,802		
J2855M-10-3	JS GROUP CORP	D	01/21/2010	CREDIT SUISSE	22,600.000	412,619		
J2856K-10-6	JSR CORP JPY50	D	01/21/2010	CREDIT SUISSE	17,500.000	368,439		
J2946V-10-4	JTEKT CORP	D	01/21/2010	CREDIT SUISSE	19,500.000	253,812		
X4114P-11-1	JUMBO SA	D	06/08/2010	UBS AG	12,579.000	71,758		
48203R-10-4	JUNIPER NETWORKS INC		12/15/2010	Various	67,460.000	1,847,422		
G5207P-10-7	JUPITER FUND MANAGEMENT	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	31,404.000	149,953		
J28710-10-1	JUPITER TELECOMM NPV		06/08/2010	Various	253.000	244,390		
J28709-10-3	JUROKU BANK LTD/THE	D	12/15/2010	Various	55,000.000	180,104		
48213T-10-8	JUST ENERGY INCOME FUND	C	06/08/2010	CREDIT SUISSE	6,200.000	75,915		
J29699-10-5	JX HOLDINGS INC COMMON STOCK	D	04/01/2010	MERGER	268,040.000	1,327,567		
K55633-11-7	JYSKE BANK	D	12/15/2010	Various	5,641.000	215,369		
D6424C-10-4	KABEL DEUTSCHLAND HOLDING AG	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	5,122.000	261,521		
J2887C-10-7	KADOKAWA GROUP HOLDINGS INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,300.000	90,554		
J29051-10-9	KAGOME CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,100.000	52,744		
J29094-10-9	KAGOSHIMA BANK LTD/THE	D	12/15/2010	Various	21,000.000	132,435		
483007-70-4	KAISER ALUMINUM CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,940.000	72,976		
J29223-12-0	KAJIMA CORP	D	06/08/2010	Various	89,000.000	195,679		
J29258-10-0	KAKAKU.COM INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	22.000	82,899		
J29438-11-6	KAMIGUMI CO LTD	D	12/15/2010	Various	26,000.000	209,354		
J29653-10-2	KANDENKO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	13,000.000	79,134		
J2975N-10-6	KANEKA CORP	D	12/15/2010	Various	32,000.000	219,218		
J30169-10-6	KANSAI ELECTRIC POWER CO	D	12/15/2010	Various	21,500.000	513,707		
J30255-12-9	KANSAI PAINT CO	D	01/21/2010	CREDIT SUISSE	18,000.000	152,573		
485170-30-2	KANSAS CITY SOUTHERN		12/15/2010	UBS AG	12,200.000	489,635		
J30427-10-8	KANTO DENKA KOGYO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	11,000.000	78,673		
J30642-16-9	KAO CORP	D	12/15/2010	Various	51,600.000	1,277,507		
W53034-10-9	KAPPAHL AB	D	06/08/2010	UBS AG	10,614.000	75,948		
48562P-10-3	KAPSTONE PAPER AND PACKAGING CORP		12/15/2010	Various	6,360.000	80,078		
N4784C-10-2	KARDAN NV	D	06/08/2010	UBS AG	11,824.000	51,083		
Q5210P-10-1	KAROON GAS AUSTRALIA LIMITED	D	06/08/2010	ITG HONG KONG LIMITED	15,177.000	91,936		
J31502-10-7	KAWASAKI HEAVY IND	D	01/21/2010	CREDIT SUISSE	132,000.000	364,755		
J31588-11-4	KAWASAKI KISEN KAISHA	D	06/08/2010	Various	47,000.000	176,656		
486587-10-8	KAYDON CORPORATION		12/15/2010	Various	5,420.000	222,358		
48666K-10-9	KB HOME COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,700.000	172,874		
B0205Y-11-4	KBC ANCORA	D	06/08/2010	UBS AG	4,958.000	84,168		
48242W-10-6	KBR INC		12/15/2010	Various	20,220.000	483,294		
J31843-10-5	KDDI CORP JPY5000	D	12/15/2010	Various	219.000	1,207,824		
J32083-10-7	KEIHIN CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,800.000	72,979		
J32104-11-9	KEIKYU CORP	D	01/21/2010	CREDIT SUISSE	40,000.000	312,296		
J32190-12-6	KEIO CORP	D	01/21/2010	CREDIT SUISSE	45,000.000	286,199		
J32233-10-8	KEISEI ELECTRIC RAILWAY	D	06/08/2010	Various	28,000.000	157,324		
J05754-10-6	KEIYO BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	21,000.000	101,174		
487836-10-8	KELLOGG CO.		12/15/2010	Various	40,180.000	2,158,105		
X44073-10-8	KEMIRA OYJ	D	06/08/2010	UBS AG	9,963.000	107,006		
J32922-10-6	KENEDIX REALTY INVESTMENT	D	06/08/2010	UBS WARBURG ASIA LIMITED	29.000	78,780		
488879-10-7	KENEXA CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,960.000	45,729		
489170-10-0	KENNAMETAL, INC.		05/11/2010	UBS AG	8,840.000	270,062		
V87778-10-2	KEPPEL LAND	D	12/15/2010	Various	106,000.000	341,731		
J33097-10-6	KEWPIE CORP	D	12/15/2010	INSTINET	20,200.000	246,213		
J3246M-10-9	KEY COFFEE INC	D	06/09/2010	UBS WARBURG ASIA LIMITED	4,900.000	82,932		
492914-10-6	KEY ENERGY SERVICES INC		12/15/2010	UBS AG	4,820.000	55,786		
493267-10-8	KEYCORP NEW COM		12/15/2010	Various	116,880.000	969,349		
J32491-10-2	KEYENCE CORP JPY50	D	12/15/2010	Various	3,800.000	894,532		
493272-10-8	KEYERA FACILITIES INCOME FUND	C	06/08/2010	CREDIT SUISSE	2,300.000	57,340		
Y4739E-10-2	K-GREEN TRYST	D	06/29/2010	DISTRIBUTION	22,400.000	17,554		
494368-10-3	KIMBERLY-CLARK CORP		12/15/2010	Various	56,080.000	3,621,744		
49446R-10-9	KIMCO REALTY CORP		12/15/2010	Various	54,640.000	832,725		
J33093-10-5	KINDEN CORP	D	06/08/2010	Various	12,000.000	108,435		
494580-10-3	KINDRED HEALTHCARE INC		12/15/2010	Various	8,280.000	143,956		
B5338M-10-1	KINEPOLIS	D	06/08/2010	UBS AG	1,703.000	84,287		
49460W-20-8	KINETIC CONCEPTS		12/15/2010	UBS AG	7,540.000	315,874		
495582-10-8	KING PHARM ACEUTICALS INC COM		12/15/2010	UBS AG	31,040.000	311,097		
G5256E-44-1	KINGFISHER ORD GBP0.157142857	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	39,915.000	159,169		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G5318K-10-3	KINGSGATE CONSOLIDATED LTD	D	06/08/2010	ITG HONG KONG LIMITED	10,518.000	73,316		
G52654-10-3	KINGSPAN GROUP	D	06/08/2010	UBS AG	7,134.000	56,519		
W4832D-11-0	KINNEVIK INVESTMENT AB	D	12/15/2010	Various	22,432.000	384,430		
496902-40-4	KINROSS GOLD CORP COM	C	12/15/2010	Various	65,948.800	1,235,927		
J33136-12-8	KINTETSU CORP	D	01/21/2010	CREDIT SUISSE	174,000.000	604,833		
497266-10-6	KIRBY CORP		12/15/2010	Various	6,380.000	264,768		
49740P-10-6	KIRKLAND LAKE GOLD INC	C	06/08/2010	CREDIT SUISSE	6,300.000	54,475		
J33652-10-8	KISSEI PHARMACEUTICAL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,000.000	114,915		
Q53422-10-3	KIWI INCOME PROPERTY TRUST	D	06/08/2010	INSTINET HONG KONG	164,105.000	96,619		
J34728-10-5	KIYO HOLDINGS INC	D	06/09/2010	UBS WARBURG ASIA LIMITED	63,000.000	79,189		
482480-10-0	KLA TENCOR CORP		12/15/2010	Various	18,940.000	644,699		
D40376-10-1	KLOECKNER & CO SE	D	06/08/2010	UBS AG	5,313.000	87,372		
W2642U-12-4	KLOVERN AB	D	06/08/2010	UBS AG	21,390.000	61,836		
499005-10-6	KNIGHT CAPITAL GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,000.000	150,112		
498904-20-0	KNOLL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,880.000	66,875		
J3430E-10-3	KOBAYASHI PHARMACEUTICAL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,100.000	126,072		
J34555-14-4	KOBE STEEL JPY50	D	12/15/2010	Various	255,000.000	516,482		
500150-10-0	KODIAK OIL AND GAS GROUP		12/15/2010	Various	25,900.000	118,898		
500255-10-4	KOHLS CORP		12/15/2010	Various	36,880.000	2,080,282		
J34899-10-4	KOITO MANUFACTURING CO LTD	D	01/21/2010	CREDIT SUISSE	9,000.000	158,396		
J34964-10-6	KOJIMA CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	14,400.000	95,565		
J35544-10-5	KOKUYO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	10,900.000	94,357		
J35759-12-5	KOMATSU LTD NPV	D	12/15/2010	Various	41,800.000	963,463		
J3590M-10-1	KOMERI CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,600.000	83,899		
J35996-10-7	KONAMI CORP COMMON STOCK	D	12/15/2010	Various	13,100.000	243,660		
X4550J-10-8	KONECRANES OYJ	D	06/08/2010	UBS AG	4,116.000	105,418		
J36060-11-9	KONICA MINOLTA HOL NPV	D	12/15/2010	Various	49,000.000	520,139		
N0157T-17-7	KONINKLIJKE BAM GROEP NV	D	06/08/2010	UBS AG	15,439.000	70,594		
N5075T-15-9	KONINKLIJKE VOPAK NV	D	06/08/2010	UBS AG	4,821.000	180,196		
N50783-12-0	KONINKLIJKE WESSANEN NV	D	06/08/2010	UBS AG	42,267.000	152,806		
500600-10-1	KOPIN CORP		12/15/2010	Various	22,460.000	95,616		
50060P-10-6	KOPPERS CO.		12/15/2010	Various	5,420.000	179,663		
J3622S-10-0	KOSE CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,300.000	100,248		
50075N-10-4	KRAFT FOOD S INC CL A		12/15/2010	Various	235,640.000	7,134,785		
501044-10-1	KROGER CO		12/15/2010	Various	81,700.000	1,805,058		
J36615-10-2	KS HOLDINGS CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	5,200.000	115,873		
482686-10-2	K-SWISS INC		12/15/2010	UBS AG	6,400.000	80,030		
J36662-13-8	KUBOTA CORP	D	12/15/2010	Various	108,000.000	1,062,741		
H46697-14-2	KUDELSKI SA	D	06/08/2010	UBS AG	2,606.000	65,771		
H4673L-14-5	KUEHNE & NAGEL INTL	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	959.000	129,270		
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,480.000	63,194		
W53033-10-1	KUNGSLEDEN	D	06/08/2010	UBS AG	12,100.000	65,586		
J37006-13-7	KURARAY CO	D	12/15/2010	Various	34,400.000	439,185		
J37049-10-3	KUREHA CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	17,000.000	81,981		
J37221-11-6	KURITA WATER INDUSTRIES	D	01/21/2010	CREDIT SUISSE	9,500.000	298,661		
482423-10-0	KWB INC		12/15/2010	Various	6,120.000	162,495		
D39062-10-0	KWS SAAT AG	D	06/08/2010	UBS AG	619.000	86,987		
J37479-11-0	KYOCERA CORP JPY50	D	12/15/2010	Various	14,100.000	1,312,611		
J37996-11-3	KYORIN CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,000.000	81,641		
J38296-11-7	KYOWA HAKKO KIRIN CO	D	12/15/2010	Various	28,000.000	297,882		
J38468-10-4	KYUSHU ELEC POWER JPY500	D	12/15/2010	Various	33,500.000	730,926		
502424-10-4	L-3 COMMUNICATIONS		12/15/2010	UBS AG	3,540.000	247,833		
50540R-40-9	LABORATORY CORP AMER HLDGS		12/15/2010	Various	14,440.000	1,157,370		
505440-11-5	LABRADOR IRON ORE ROYALTY CORP	C	06/08/2010	CREDIT SUISSE	2,500.000	111,487		
505597-10-4	LACLEDE GROUP INC		12/15/2010	UBS AG	2,200.000	80,292		
F54432-11-1	LAFARGE (FRANCE)	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	1,662.000	103,787		
F01764-10-3	L'AIR LIQUIDE S.A.	D	12/15/2010	Various	3,920.000	298,443		
G53508-17-5	LAIRD PLC	D	06/08/2010	UBS AG	39,988.000	65,239		
510728-10-8	LAKE SHORE GOLD CORP	C	12/15/2010	Various	42,100.000	144,604		
512807-10-8	LAM RESEARCH CORP.		12/15/2010	Various	15,300.000	641,593		
512815-10-1	LAMAR ADVERTISING CO		05/11/2010	UBS AG	6,400.000	217,664		
G5361W-10-4	LANCASHIRE HOLDINGS LTD	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	8,794.000	76,163		
513847-10-3	LANCASTER COLONY CORP.		12/15/2010	Various	3,280.000	180,741		
G5375M-11-8	LAND SECURITIES GROUP	D	01/15/2010	STOCK DIV.	711.460	7,408		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
515098-10-1	LANDSTAR SYSTEMS INC		12/15/2010	Various	6,480.000	283,240		
D5032B-10-2	LANXESS AG	D	12/15/2010	Various	7,597.000	375,320		
517834-10-7	LAS VEGAS SANDS CORP		12/15/2010	Various	80,280.000	2,228,720		
517942-10-8	LASALLE HOTELS		12/15/2010	Various	9,260.000	230,918		
J3871L-10-3	LAWSON	D	01/21/2010	CREDIT SUISSE	4,900.000	221,371		
52078P-10-2	LAWSON SOFTWARE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,500.000	127,491		
521050-10-4	LAYNE CHRISTENSEN CO		12/15/2010	Various	3,660.000	107,700		
505336-10-7	LA-Z-BOY CHAIR CO.		12/15/2010	Various	11,980.000	126,241		
521863-30-8	LEAP WIRELESS INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,560.000	117,318		
521865-20-4	LEAR CORP		12/15/2010	UBS AG	3,300.000	315,341		
524701-50-5	LEGACY OIL & GAS INC	C	12/15/2010	ITG, INC CANADA	13,000.000	183,053		
524901-10-5	LEGG MASON INC COM		12/15/2010	Various	22,460.000	760,755		
524660-10-7	LEGGETT & PLATT INC		12/15/2010	Various	19,980.000	477,765		
F56196-18-5	LEGRAND	D	12/15/2010	Various	3,963.000	156,949		
Q55368-11-4	LEND LEASE GROUP	D	12/16/2010	Various	17,856.000	135,398		
52602E-10-2	LENDER PROCESSING SERVICES		08/13/2010	Various	10,480.000	369,872		
526057-10-4	LENNAR COR P CL A		12/15/2010	Various	18,460.000	358,817		
526107-10-7	LENNOX INTERNATIONAL INC		12/15/2010	UBS AG	5,200.000	231,234		
D5009P-11-8	LEONI AG	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	2,284.000	103,931		
R4279D-10-8	LEROY SEAFOOD GROUP ASA	D	06/08/2010	CREDIT SUISSE	4,034.000	75,138		
527288-10-4	LEUCADIA NATIONAL C		12/15/2010	Various	10,320.000	254,638		
52729N-10-0	LEVEL 3 COMMUNICATIONS INC		12/15/2010	Various	396,120.000	406,337		
529771-10-7	LEXMARK IN TL INC CL A		12/15/2010	UBS AG	9,240.000	337,876		
50187A-10-7	LHC GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,060.000	72,335		
G5485F-14-4	LI & FUNG LTD CMN STK	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	22,000.000	127,636		
530555-10-1	LIBERTY GLOBAL INC		12/15/2010	Various	16,180.000	489,154		
530555-30-9	LIBERTY GLOBAL INC		12/15/2010	Various	15,880.000	493,119		
53071M-10-4	LIBERTY MEDIA CORP		12/15/2010	Various	68,980.000	947,451		
53071M-30-2	LIBERTY MEDIA HOLDING CORP		05/11/2010	Various	9,940.000	417,784		
53071M-70-8	LIBERTY MEDIA STARZ SERIES A		12/15/2010	UBS AG	5,900.000	328,538		
531172-10-4	LIBERTY PROPERTY TRUST		12/15/2010	Various	15,020.000	478,038		
53215T-10-6	LIFE PARTNERS HLDGS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,124.000	251,325		
53217V-10-9	LIFE TECHNOLOGIES CORP		12/15/2010	Various	24,760.000	1,306,679		
53217R-20-7	LIFE TIME FITNESS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,120.000	159,262		
53219L-10-9	LIFEPOINT HOSPITALS INC		12/15/2010	Various	7,200.000	259,009		
G54856-12-8	LIFESTYLE INTL HLDGS	D	06/08/2010	ITG HONG KONG LIMITED	20,000.000	36,978		
532716-10-7	LIMITED BRANDS INC		12/15/2010	Various	36,300.000	957,753		
53278L-10-7	LINAMAR CORP	C	06/08/2010	CREDIT SUISSE	3,700.000	68,778		
Q5562Z-10-3	LINC ENERGY LTD	D	12/16/2010	INSTINET	45,779.000	129,369		
532791-10-0	LINCARE HOLDINGS INC		12/15/2010	Various	8,040.000	337,560		
533535-10-0	LINCOLN EDUCATIONAL SERVICES		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,400.000	59,050		
533900-10-6	LINCOLN ELEC HLDGS		12/15/2010	UBS AG	5,260.000	311,750		
534187-10-9	LINCOLN NA TL CORP IN COM		12/15/2010	Various	45,600.000	1,342,597		
W56316-10-7	LINDAB INTERNATIONAL AB	D	06/08/2010	UBS AG	7,196.000	67,488		
D50348-10-7	LINDE AG	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	2,464.000	368,004		
535678-10-6	LINEAR TEC HNOLOGY CORP COM		12/15/2010	Various	33,820.000	1,008,578		
J13776-10-9	LINTEC CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,300.000	75,895		
J38933-10-7	LION CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	12,000.000	59,007		
535919-20-3	LIONS GATE ENTERTAINMENT		12/15/2010	Various	15,540.000	107,400		
537008-10-4	LITTLEFUSE INC		12/15/2010	UBS AG	1,020.000	49,081		
539320-10-1	LIZ CLAIBO RNE INC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,640.000	75,762		
501889-20-8	LKQ CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,220.000	282,453		
G5542W-10-6	LLOYDS BANKING GROUP PLC	D	12/15/2010	Various	2,258,119.000	1,833,645		
539830-10-9	LOCKHEED MARTIN CORP		12/15/2010	UBS AG	3,900.000	272,528		
540424-10-8	LOEWS CORP		12/15/2010	Various	53,880.000	2,026,284		
54142L-10-9	LOGMELN INC		12/15/2010	Various	3,240.000	103,185		
G5689U-10-3	LONDON STOCK EXCHANGE	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	5,396.000	68,048		
G56350-11-2	LONMIN	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	7,723.000	226,524		
W5650X-10-4	LOOMIS AB	D	06/08/2010	UBS AG	7,814.000	71,365		
543524-30-0	LOOPNET INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,120.000	44,406		
F58149-13-3	L'OREAL CMN STK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	2,681.000	307,202		
T6326Y-10-8	LOTTOMATICA	D	06/08/2010	UBS AG	2,575.000	35,190		
546347-10-5	LOUISIANA-PACIFIC CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,140.000	136,225		
548661-10-7	LOWES COS INC USD0.50		12/15/2010	UBS AG	18,340.000	462,848		

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
502160-10-4	LSB INDUSTRIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,640.000	45,270		
502161-10-2	LSI CORP		12/15/2010	Various	80,040.000	458,085		
502175-10-2	LTC PROPERTIES INC		12/15/2010	Various	4,960.000	133,577		
549271-10-4	LUBRIZOL CORP.		12/15/2010	Various	8,960.000	847,837		
549764-10-8	LUFKIN INDUSTRIES INC		12/15/2010	UBS AG	760.000	44,760		
550021-10-9	LULULEMON ATHLETICA INC	I	12/15/2010	Various	5,720.000	276,181		
55003T-10-7	LUMBER LIQUIDATORS HOLDINGS INC		12/15/2010	Various	4,060.000	112,517		
55027E-10-2	LUMINEX CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,320.000	92,013		
W54114-10-8	LUNDBERGS AB-B SHS	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	1,530.000	107,014		
550372-10-6	LUNDIN MINING CORP COM NPV	C	06/08/2010	CREDIT SUISSE	35,800.000	118,068		
F58485-11-5	LVMH MOET HENNESSY EUR0.30	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	542.000	88,057		
Q5683J-10-3	LYNAS CORP LTD	D	06/08/2010	ITG HONG KONG LIMITED	171,562.000	67,407		
55261F-10-4	M & T BANK CORP		12/15/2010	Various	11,220.000	954,492		
552690-10-9	M D U RESOURCES GROUP, INC.		12/15/2010	UBS AG	1,180.000	23,733		
552541-10-4	M F WORLDWIDE CORP		12/15/2010	UBS AG	2,140.000	49,623		
553777-10-3	M T S SYSTEMS		12/15/2010	Various	3,420.000	115,439		
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC		12/15/2010	Various	8,180.000	111,478		
J39186-10-1	MABUCHI MOTOR	D	01/21/2010	CREDIT SUISSE	1,300.000	72,986		
Q5689Z-10-1	MACARTHUR COAL LTD	D	12/16/2010	Various	24,497.000	264,893		
554282-10-3	MACDONALD DETTWILER & ASSOCIATES LTD	C	06/08/2010	CREDIT SUISSE	3,000.000	121,921		
554382-10-1	MACERICH COMPANY		12/15/2010	Various	31,680.000	1,342,344		
554489-10-4	MACK-CALI REALTY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,260.000	289,814		
Q568A7-10-1	MACQUARIE ATLAS RO CMN STK	D	12/16/2010	INSTINET	107,349.000	157,086		
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	D	12/16/2010	INSTINET	4,131.000	152,855		
55608B-10-5	MACQUARIE INFRASTRUCTURE CO	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	5,120.000	77,148		
55616P-10-4	MACYS INC		12/15/2010	Various	58,180.000	1,401,520		
55826P-10-0	MADISON SQUARE GARDEN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,900.000	149,114		
J39315-10-6	MAEDA CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	27,000.000	77,716		
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	C	12/15/2010	Various	11,400.000	702,813		
G5753U-11-2	MAIDEN HOLDINGS LTD		12/15/2010	Various	13,320.000	98,336		
T6388T-10-4	MAIRE TECNIMONT SPA	D	06/08/2010	UBS AG	18,703.000	60,430		
G5759A-11-0	MAJESTIC WINE PLC	D	12/20/2010	Various	11,940.000	74,370		
560909-10-3	MAJOR DRILLING GROUP INTERNATIONAL	C	06/08/2010	CREDIT SUISSE	2,200.000	44,059		
M67888-10-3	MAKHTESHIM-AGAN INDUSTRIES LTD	D	06/08/2010	SG WARBURG	34,138.000	116,726		
J39584-10-7	MAKITA CORP	D	01/21/2010	CREDIT SUISSE	10,400.000	371,203		
D51716-10-4	MAN SE ORD NPV	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	1,022.000	121,562		
J39659-10-7	MANDOM CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,100.000	81,834		
562750-10-9	MANHATTAN ASSOCIATES		12/15/2010	UBS AG	2,920.000	93,011		
563571-10-8	MANITOWOC INC COM		05/11/2010	UBS AG	14,460.000	195,499		
56418H-10-0	MANPOWER, INC.		12/15/2010	Various	12,724.020	701,559		
564563-10-4	MANTECH INTL CORP		12/15/2010	Various	3,820.000	159,854		
56501R-10-6	MANULIFE FINANCIAL CORP	C	12/15/2010	Various	96,100.000	1,539,286		
565849-10-6	MARATHON OIL CORP		12/15/2010	Various	90,500.000	3,021,111		
X5188E-10-6	MARFIN INVESTMENT GROUP	D	06/08/2010	UBS AG	71,457.000	81,029		
M6803V-10-3	MARFIN POPULAR BANK PUBLIC CO	D	12/29/2010	Various	54,934.000	90,117		
R2326D-10-5	MARINE HARVEST	D	12/15/2010	Various	329,433.000	283,415		
570535-10-4	MARKEL CORP		12/15/2010	UBS AG	1,140.000	406,945		
57060D-10-8	MARKETAXESS HOLDINGS INC		12/15/2010	UBS AG	1,780.000	34,043		
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	13,658.000	80,104		
571903-20-2	MARRIOTT I NTL INC NEW CL A		12/15/2010	Various	39,820.250	1,452,900		
571748-10-2	MARSH + MCLENNAN COS INC		12/15/2010	Various	73,160.000	1,767,303		
571837-10-3	MARSHALL + ILSLEY CORP NEW		12/15/2010	Various	63,340.000	496,664		
G97336-13-8	MARSTONS PLC ORD GBP0.07375	D	06/08/2010	UBS AG	55,548.000	74,215		
572901-10-6	MARTEK BIOSCIENCES CORP		12/15/2010	UBS AG	200.000	4,603		
573284-10-6	MARTIN MARIETTA MATERIALS		12/15/2010	Various	5,391.000	468,173		
573459-10-4	MARTINREA INTERNATIONAL INC	C	06/08/2010	CREDIT SUISSE	11,100.000	77,622		
J39788-13-8	MARUBENI	D	12/15/2010	Various	161,000.000	962,404		
J4001N-10-0	MARUHA NICHIRO HOLDINGS INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	46,000.000	71,517		
J40089-10-4	MARUI CO	D	01/21/2010	CREDIT SUISSE	22,100.000	148,310		
J40046-10-4	MARUICHI STEEL TUBE	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,700.000	82,945		
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		12/15/2010	Various	34,880.000	595,476		
574599-10-6	MASCO CORP		12/15/2010	Various	46,600.000	688,783		
574795-10-0	MASIMO CORP		12/15/2010	Various	6,640.000	167,781		
576206-10-6	MASSEY ENERGY CO		12/15/2010	Various	12,220.000	461,967		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
576323-10-9	MASTEC INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,720.000	69,191		
57636Q-10-4	MASTERCARD INC CLASS A		12/15/2010	UBS AG	13,860.000	3,483,471		
J4083J-10-0	MATSUDA SANGYO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,900.000	76,718		
J4086C-10-2	MATSUI SECURITIES CO	D	12/15/2010	Various	18,900.000	129,926		
J41208-10-9	MATSUMOTOKIYOSHI HOLDINGS CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,500.000	68,787		
577081-10-2	MATTEL INC COM		12/15/2010	Various	48,220.000	1,065,879		
577128-10-1	MATTHEWS INTL CORP		12/15/2010	Various	4,900.000	166,577		
57772K-10-1	MAXIM INTEGRATED PRODUCTS		12/15/2010	Various	36,480.000	727,110		
577767-10-6	MAXWELL TECHNOLOGIES INC		12/15/2010	Various	5,660.000	89,773		
J41551-10-2	MAZDA MOTOR CORP	D	01/21/2010	CREDIT SUISSE	131,000.000	356,246		
55264U-10-8	MB FINANCIAL INC		12/15/2010	Various	10,520.000	224,234		
55262C-10-0	MBIA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,780.000	164,879		
579064-10-6	MCAFEE INC		12/15/2010	Various	19,860.000	717,319		
G5922D-10-8	MCBRIDE PLC	D	12/16/2010	Various	89,692.000	242,570		
579489-10-5	MCCLATCHY CO CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,640.000	38,801		
579780-20-6	MCCORMICK & CO.		12/15/2010	Various	19,220.000	793,902		
580037-10-9	MCDERMOTT INTERNATIONAL, INC.		12/15/2010	Various	36,460.000	755,597		
580135-10-1	MCDONALDS CORP		12/15/2010	Various	139,900.000	10,211,876		
58047P-10-7	MCG CAPITAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,540.000	56,462		
580589-10-9	MCGRATH RENTCORP.		12/15/2010	Various	5,980.000	159,549		
580645-10-9	MCGRAW HILL COS INC		12/15/2010	Various	42,320.000	1,294,310		
58155Q-10-3	MCKESSON CORP		12/15/2010	Various	34,360.000	2,295,844		
552676-10-8	MDC HOLDINGS INC		12/15/2010	Various	6,440.000	208,065		
582839-10-6	MEAD JOHNSON NUTRITION CO A		12/15/2010	Various	27,400.000	1,482,651		
58319P-10-8	MEADOWBROOK INSURANCE GRP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,980.000	68,302		
583334-10-7	MEADWESTVA CO CORP COM		12/15/2010	Various	21,840.000	541,967		
W5612K-10-9	MEDA AB	D	12/15/2010	Various	23,201.000	172,903		
584045-10-8	MEDASSETS INC		12/15/2010	Various	6,600.000	139,781		
58405U-10-2	MEDCO HEALTH SOLUTIONS INC		12/15/2010	UBS AG	5,360.000	336,642		
58463J-30-4	MEDICAL PPTYS TRUST INC		12/15/2010	UBS AG	4,980.000	50,755		
584688-10-5	MEDICINES COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,280.000	55,799		
58470H-10-1	MEDIFAST INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,620.000	54,541		
J4189T-10-1	MEDIPAL HOLDINGS CORP	D	12/15/2010	Various	20,700.000	244,962		
N5557C-11-2	MEDIQ NV	D	06/08/2010	UBS AG	4,751.000	85,043		
58501N-10-1	MEDIVATION INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,240.000	36,043		
W56151-10-8	MEDIVIR AB-B SHS	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	6,420.000	126,299		
58502B-10-6	MEDNAX INC		12/15/2010	Various	5,640.000	339,702		
585055-10-6	MEDTRONIC INC.		12/15/2010	UBS AG	21,180.000	762,137		
Q59444-10-1	MEDUSA MINING LIMITED	D	06/08/2010	ITG HONG KONG LIMITED	19,310.000	73,747		
552704-10-8	MEG ENERGY	C	12/15/2010	ITG, INC CANADA	4,500.000	181,282		
G59640-10-5	MEGGITT PLC	D	06/08/2010	UBS AG	81,077.000	356,961		
J41966-10-2	MEGMILK SNOW BRAND CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,400.000	110,939		
J41729-10-4	MEIJI HOLDINGS CO	D	01/21/2010	CREDIT SUISSE	7,000.000	271,724		
J42067-10-8	MEITEC CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	7,000.000	122,222		
J4225X-10-8	MELCO HOLDINGS INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,800.000	80,699		
Y59683-18-8	MELCO INTERNATIONAL DEVELOPMENT	D	06/08/2010	ITG HONG KONG LIMITED	218,000.000	87,178		
M51363-11-3	MELLANIOX TECHNOLOGIES LTD	D	06/08/2010	SG WARBURG	2,920.000	66,903		
G5973B-12-6	MELROSE PLC	D	06/08/2010	UBS AG	50,862.000	154,958		
552715-10-4	MEMC ELECT R MATLS INC COM		12/15/2010	Various	24,480.000	298,575		
587118-10-0	MENS WEARHOUSE		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,900.000	143,768		
587200-10-6	MENTOR GRAPHICS CORP.		12/15/2010	Various	16,420.000	156,417		
58733R-10-2	MERCADOLIBRE INC	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	2,900.000	148,881		
587582-10-7	MERCATOR MINERALS LTD	C	12/15/2010	ITG, INC CANADA	32,100.000	119,807		
F61573-10-5	MERCIALYS REIT	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	3,396.000	127,071		
58933Y-10-5	MERCK & CO. INC.		12/15/2010	Various	408,800.000	14,465,293		
589378-10-8	MERCURY COMPUTER SYSTEMS		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,500.000	32,225		
589400-10-0	MERCURY GENERAL CORP		05/11/2010	Various	2,460.000	110,312		
589433-10-1	MEREDITH C ORP COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,540.000	159,869		
589584-10-1	MERIDIAN BIOSCIENCE INC		12/15/2010	Various	6,960.000	141,934		
589889-10-4	MERIT MEDICAL SYSTEMS INC		12/15/2010	Various	8,320.000	131,870		
59001A-10-2	MERITAGE HOMES CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,720.000	87,946		
591018-80-9	METABOLIX INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,440.000	44,096		
D45571-90-4	METALLGESELLSCHAFT AG	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	3,480.000	93,375		
59151K-10-8	METHANEX CORP	C	06/08/2010	CREDIT SUISSE	6,900.000	138,340		

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
591520-20-0	METHODE ELECTRONICS CLASS A		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,120.000	57,914		
X5328R-16-5	METKA SA	D	06/08/2010	UBS AG	6,089.000	60,598		
59156R-10-8	METLIFE INC COM		12/15/2010	Various	127,740.000	5,224,304		
D53968-12-5	METRO AG	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	2,070.000	150,301		
V62616-12-9	METRO HOLDINGS LTD	D	06/10/2010	Various	164,000.000	87,714		
591708-10-2	METROPCS COMMUNICATIONS		12/15/2010	Various	35,960.000	363,452		
X9647X-10-1	METSO CORP	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	2,826.000	154,382		
592688-10-5	METTLER TOLEDO INTERNATIONAL		12/15/2010	Various	3,980.000	489,553		
H5498Z-12-8	MEYER BURGER TECHNOLOGY AG	D	06/08/2010	UBS AG	3,266.000	69,025		
55277J-10-8	MF GLOBAL HOLDINGS LTD		12/15/2010	Various	19,080.000	160,243		
55272X-10-2	MFA FINANCIAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	29,180.000	208,266		
55277P-10-4	MGE ENERGY INC		12/15/2010	Various	5,000.000	200,386		
552848-10-3	MGIC INVT CORP WIS		12/15/2010	UBS AG	23,820.000	228,024		
552953-10-1	MGM RESORTS INTERNATIONAL		12/15/2010	Various	45,140.000	622,665		
057149-10-6	MICHAEL BAKER CORP		12/15/2010	Various	2,740.000	97,336		
G68694-11-9	MICHAEL PAGE INTERNATIONAL PLC	D	06/08/2010	UBS AG	31,177.000	169,308		
F61824-14-4	MICHELIN (CGDE) CMN STK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	3,769.000	272,181		
G6117L-10-3	MICRO FOCUS INTERNATIONAL PLC	D	12/15/2010	Various	31,852.000	215,938		
594901-10-0	MICRO SYSTEMS INC		12/15/2010	Various	9,720.000	350,345		
595017-10-4	MICROCHIP TECHNOLOGY INC		12/15/2010	Various	24,420.000	732,440		
59509C-10-5	MICROMET INC		12/15/2010	UBS AG	7,860.000	60,179		
595112-10-3	MICRON TEC HNOLOGY INC COM		12/15/2010	Various	109,220.000	951,167		
595137-10-0	MICROSEMI CORP.		12/15/2010	Various	10,540.000	185,386		
594918-10-4	MICROSOFT CORP		12/15/2010	Various	253,940.000	6,822,834		
596278-10-1	MIDDLEBY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,900.000	114,845		
596680-10-8	MIDDLESEX WATER CO		12/15/2010	UBS AG	6,020.000	113,838		
G4491W-10-0	MIDLAND HOLDINGS LTD	D	06/08/2010	ITG HONG KONG LIMITED	82,000.000	60,893		
J42669-10-1	MIKUNI COCA-COLA BOTTLING CO LTD	D	06/09/2010	UBS WARBURG ASIA LIMITED	24,500.000	189,021		
G612YF-10-4	MILLENIUM & COPTHORNE HOTEL	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	22,634.000	195,197		
602720-10-4	MINE SAFETY APPLIANCES CO		12/15/2010	Various	5,700.000	170,486		
J42884-13-0	MINEBEA CO.	D	12/15/2010	Various	46,500.000	268,884		
602900-10-2	MINEFINDERS CORP	C	06/08/2010	CREDIT SUISSE	5,700.000	53,441		
Q60976-10-9	MINERAL RESOURCES LTD	D	06/08/2010	ITG HONG KONG LIMITED	9,999.000	57,629		
G6139T-10-0	MINERVA	D	06/08/2010	UBS AG	35,033.000	53,431		
Q6188C-10-6	MIRABELA NICKEL LTD	D	12/16/2010	Various	79,008.000	159,835		
J4352B-10-1	MIRACA HOLDINGS INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,600.000	134,250		
Q62377-10-8	MIRVAC GROUP	D	12/16/2010	Various	119,872.000	146,389		
J43293-10-9	MISUMI GROUP INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,800.000	128,361		
G61572-14-8	MISYS PLC	D	06/08/2010	UBS AG	41,445.000	134,350		
G61614-12-2	MITCHELLS & BUTLERS PLC	D	06/08/2010	UBS AG	11,790.000	51,974		
J44046-10-0	MITSUBISHI CHEM HOLDINGS	D	12/15/2010	Various	77,000.000	392,934		
J43873-11-6	MITSUBISHI ELECTRIC CORP	D	01/21/2010	CREDIT SUISSE	137,000.000	1,095,153		
J43916-11-3	MITSUBISHI ESTATE CO	D	12/15/2010	Various	58,000.000	1,003,462		
J43959-11-3	MITSUBISHI GAS CHEMICAL	D	01/21/2010	CREDIT SUISSE	41,000.000	232,884		
J44002-12-9	MITSUBISHI HEAVY INDS	D	12/15/2010	Various	285,000.000	1,062,892		
J44561-10-8	MITSUBISHI LOGISTICS	D	12/15/2010	Various	9,000.000	108,970		
J44024-10-7	MITSUBISHI MATERIALS	D	06/08/2010	Various	97,000.000	268,150		
J44131-10-0	MITSUBISHI MOTORS CORP	D	12/15/2010	Various	357,000.000	541,606		
J81754-10-3	MITSUBISHI TANABE JPY50	D	01/21/2010	CREDIT SUISSE	19,000.000	261,680		
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	D	12/15/2010	Various	584,600.000	3,136,886		
J4706D-10-0	MITSUBISHI UFJ LEASE FIN	D	01/21/2010	CREDIT SUISSE	10,030.000	355,247		
J44776-12-8	MITSUI ENGINEERING&SHIP.	D	06/08/2010	Various	63,000.000	159,227		
J4509L-10-1	MITSUI FUDOSAN CO JPY50	D	12/15/2010	Various	68,000.000	1,227,896		
J44948-10-7	MITSUI MINING & SMELTING	D	06/08/2010	Various	56,000.000	160,242		
J45163-10-2	MITSUI SUGAR CO LTD	D	06/09/2010	UBS WARBURG ASIA LIMITED	37,000.000	122,922		
J45464-12-0	MITSUMI ELECTRIC CO	D	01/21/2010	CREDIT SUISSE	6,700.000	128,790		
M9540S-11-0	MIZRAHI TEFAHOT BANK LTD	D	06/08/2010	SG WARBURG	18,289.000	137,972		
J4599L-10-2	MIZUHO FINANCIAL GROUP	D	12/15/2010	Various	1,400,800.000	2,627,180		
J4628C-11-5	MIZUHO SECURITIES CO	D	12/15/2010	Various	71,500.000	200,885		
J45988-10-2	MIZUHO TRUST & BANKING	D	01/21/2010	CREDIT SUISSE	133,000.000	142,924		
55306N-10-4	MKS INSTRUMENTS		12/15/2010	Various	8,600.000	182,559		
60740F-10-5	MOBILE MINI INC		12/15/2010	Various	7,700.000	137,181		
J46152-10-4	MOCHIDA PHARMACEUTICAL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	9,000.000	80,893		
W56523-11-6	MODERN TIMES GROUP AB	D	12/15/2010	Various	6,088.000	370,099		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
607828-10-0	MODINE MANUFACTURING CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,900.000	81,732		
60786L-10-7	MODUSLINK GLOBAL SOLUTIONS		12/15/2010	Various	15,580.000	115,635		
608190-10-4	MOHAWK INDUSTRIES INC		12/15/2010	Various	9,400.000	543,776		
608554-10-1	MOLEX INC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,440.000	121,526		
608554-20-0	MOLEX INC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,640.000	143,544		
608753-10-9	MOLYCORP INC		12/15/2010	UBS AG	3,800.000	140,458		
G62925-10-4	MONADELPHOUS GROUP LTD	D	06/08/2010	ITG HONG KONG LIMITED	9,792.000	102,232		
G6258S-10-7	MONDI PLC	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	38,699.000	301,519		
J4656U-10-2	MONEX GROUP INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	196.000	80,702		
G6258H-10-1	MONEYSUPERMARKET.COM GROUP PLC	D	06/08/2010	UBS AG	63,143.000	62,198		
G6260K-12-6	MONGOLIA ENERGY CO	D	06/08/2010	ITG HONG KONG LIMITED	280,000.000	95,628		
609839-10-5	MONOLITHIC POWER SYSTEMS		12/15/2010	Various	6,020.000	117,654		
610236-10-1	MONRO MUFFLER BRAKE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,040.000	77,909		
61166W-10-1	MONSANTO CO		12/15/2010	Various	69,240.000	4,037,739		
611742-10-7	MONSTER WORLDWIDE INC		12/15/2010	Various	15,800.000	283,498		
G62185-10-6	MONTPELIER RE HOLDINGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,400.000	137,894		
615369-10-5	MOODYS CORP		12/15/2010	Various	4,540.000	109,984		
615394-20-2	MOOG, INC. CLASS A		12/15/2010	UBS AG	1,500.000	59,151		
G62496-13-1	MORGAN CRUCIBLE CO. PLC	D	06/08/2010	UBS AG	54,540.000	136,265		
G81560-10-7	MORGAN SINDALL PLC	D	06/08/2010	UBS AG	8,649.000	67,608		
617446-44-8	MORGAN STANLEY		12/15/2010	Various	168,080.000	4,457,743		
J46496-12-1	MORI SEIKI CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	9,700.000	97,629		
J4664Q-10-1	MORI TRUST SOGO REIT	D	06/08/2010	UBS WARBURG ASIA LIMITED	12.000	89,621		
J46410-11-4	MORINAGA MILK INDUSTRY CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	47,000.000	173,306		
617700-10-9	MORNINGSTAR INC		12/15/2010	Various	3,060.000	150,758		
R4572R-10-1	MORPOL ASA	D	12/16/2010	Various	31,519.000	107,181		
61945A-10-7	MOSAIC COMPANY		12/15/2010	UBS AG	3,860.000	256,863		
J46733-10-1	MOSHI MOSHI HOTLINE INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,150.000	69,982		
X5588N-11-0	MOTA ENGIL SGPS SA	D	06/08/2010	UBS AG	29,285.000	72,350		
G6291S-10-6	MOTHERCARE PLC	D	06/08/2010	UBS AG	32,659.000	250,663		
620076-10-9	MOTOROLA SOLUTIONS INC		12/15/2010	Various	429,740.000	3,381,020		
Q64224-10-0	MOUNT GIBSON IRON LTD	D	06/08/2010	ITG HONG KONG LIMITED	59,612.000	74,263		
62458M-10-8	MOVE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	21,500.000	45,541		
J45745-10-6	MS & AD INSURANCE GROUP HOLDING	D	12/15/2010	Various	46,419.000	1,251,381		
553530-10-6	MSC INDL DIRECT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,520.000	243,354		
55354G-10-0	MSCI INC A		12/15/2010	Various	14,568.720	498,324		
D5565H-10-4	MTU AERO ENGINES HOLDING AG	D	12/15/2010	Various	5,078.000	292,279		
624756-10-2	MUELLER INDUSTRIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,400.000	126,191		
624758-10-8	MUELLER WATER PRODUCTS INC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,600.000	91,075		
625284-10-4	MULLEN GROUP LTD	C	06/08/2010	CREDIT SUISSE	6,700.000	86,129		
62541B-10-1	MULTI FINELINE ELECTRONIX INC	R	12/15/2010	Various	2,500.000	64,885		
J46840-10-4	MURATA MFG	D	01/21/2010	CREDIT SUISSE	17,800.000	975,926		
Q64654-10-8	MURCHISON METALS LTD	D	06/08/2010	ITG HONG KONG LIMITED	33,228.000	49,403		
626717-10-2	MURPHY OIL CORP		12/15/2010	Various	21,080.000	1,207,522		
J46948-10-5	MUSASHI SEIMITSU INDUSTRY CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,300.000	70,589		
J46883-10-4	MUSASHINO BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,200.000	109,569		
553829-10-2	MVC CAPITAL INC		12/15/2010	UBS AG	7,560.000	111,673		
55402X-10-5	MWI VETERINARY SUPPLY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,380.000	64,042		
Q64865-10-0	MYER HOLDINGS LTD	D	12/16/2010	Various	57,313.000	172,015		
628464-10-9	MYERS INDS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,500.000	59,398		
628530-10-7	MYLAN INC		12/15/2010	Various	111,692.400	2,194,103		
55405W-10-4	MYR GROUP INC DELAWARE		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,100.000	56,307		
62855J-10-4	MYRIAD GENETICS INC		12/15/2010	Various	23,480.000	486,872		
628778-10-2	N B T BANCORP INC		12/15/2010	Various	7,300.000	179,334		
629519-10-9	NABI BIOPHARMACEUTICALS		12/15/2010	UBS AG	6,580.000	37,450		
G6359F-10-3	NABORS INDUSTRIES LTD		12/15/2010	Various	30,640.000	630,607		
J47070-10-0	NABTESCO CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	10,000.000	138,329		
629579-10-3	NACCO INDUSTRIES, INC., CLASS A		12/15/2010	UBS AG	340.000	37,814		
J47270-10-3	NAGASE AND CO LTD	D	12/16/2010	Various	19,000.000	229,286		
628949-10-9	NAL OIL & GAS TRUST	C	06/08/2010	CREDIT SUISSE	5,900.000	60,649		
629850-10-1	NALCO HOLDING CO		12/15/2010	Various	17,020.000	429,209		
J48454-10-2	NAMCO BANDAI HLDGS NPV	D	12/15/2010	Various	26,000.000	259,366		
J48517-10-6	NANTO BANK LTD/THE	D	12/15/2010	Various	36,000.000	175,899		
63080P-10-5	NARA BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,440.000	49,579		

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631103-10-8	NASDAQ OMX GROUP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	542,717.000	11,392,498		
631158-10-2	NASH-FINCH CO.		12/15/2010	UBS AG	1,320.000	50,852		
X56533-11-4	NATIONAL BANK OF GREECE EUR4.80(REGD)	D	12/15/2010	Various	88,351.000	901,952		
635017-10-6	NATIONAL BEVERAGE CORP		12/15/2010	Various	6,820.000	82,430		
635309-10-7	NATIONAL CINEMEDIA		12/15/2010	Various	8,940.000	169,592		
G6374M-10-9	NATIONAL EXPRESS GROUP PLC	D	12/15/2010	Various	62,497.000	211,117		
63607P-20-8	NATIONAL FINANCIAL PARTNERS CORP		12/15/2010	Various	7,100.000	100,601		
636180-10-1	NATIONAL FUEL GAS CO.		12/15/2010	Various	8,180.000	435,198		
636518-10-2	NATIONAL INSTRUMENTS CORP		12/15/2010	UBS AG	5,700.000	188,243		
637071-10-1	NATIONAL OILWELL VARCO INC		12/15/2010	Various	53,720.000	2,440,248		
637417-10-6	NATIONAL RETAIL PROPERTIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,200.000	143,971		
637640-10-3	NATIONAL SEMICONDUCTOR CORP		12/15/2010	Various	30,420.000	437,780		
638620-10-4	NATIONWIDE HEALTH PROPERTIES, INC.		12/15/2010	UBS AG	12,440.000	442,870		
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	D	12/16/2010	INSTINET	24,557.000	592,031		
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395	D	12/15/2010	Various	68,572.450	592,520		
638522-10-2	NATL WESTERN LIFE INS CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	300.000	52,602		
639050-10-3	NATUS MEDICAL INC		12/15/2010	Various	8,000.000	128,359		
63935N-10-7	NAVIGANT CONSULTING SERVICES		12/15/2010	Various	8,580.000	103,076		
638904-10-2	NAVIGATORS GROUP INC		12/15/2010	Various	2,960.000	131,348		
63934E-10-8	NAVISTAR INTERNATIONAL CORP.		12/15/2010	UBS AG	7,640.000	415,630		
W5691F-10-4	NCC AB	D	12/15/2010	Various	8,346.000	149,127		
628852-20-4	NCI BUILDING SYSTEMS INC.		12/15/2010	UBS AG	6,060.000	75,685		
62886E-10-8	NCR CORP.		12/15/2010	UBS AG	19,220.000	240,300		
64045Y-10-8	NEO MATERIAL TECHNOLOGIES INC	C	06/08/2010	CREDIT SUISSE	12,900.000	46,708		
640491-10-6	NEOGEN CORP		12/15/2010	UBS AG	80.000	3,248		
F65197-18-2	NEOPOST SA RIGHTS	D	12/10/2010	DIRECT	2,768.000			
H57312-64-9	NESTLE SA PAR CHF1	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	17,797.000	1,031,927		
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC	R	12/15/2010	Various	6,780.000	97,280		
J48894-10-9	NET ONE SYSTEMS CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	64.000	80,219		
64110D-10-4	NETAPP INC		12/15/2010	Various	45,920.000	1,952,793		
64110L-10-6	NETFLIX INC		12/15/2010	Various	10,660.000	1,291,256		
64111Q-10-4	NETGEAR INC		12/15/2010	UBS AG	580.000	19,518		
64115T-10-4	NETSCOUT SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,560.000	49,817		
64126X-20-1	NEUSTAR INC CLASS A		12/15/2010	UBS AG	8,940.000	205,863		
64128B-10-8	NEUTRAL TANDEM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,880.000	51,706		
64156L-10-1	NEVSUN RESOURCES LTD	C	06/08/2010	CREDIT SUISSE	17,400.000	52,379		
644535-10-6	NEW GOLD INC	C	12/15/2010	Various	36,500.000	253,425		
651587-10-7	NEW MARKET CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,340.000	141,844		
N6341Z-10-2	NEW WORLD RESOURCES N.V.	D	06/08/2010	UBS AG	13,469.000	130,056		
649445-10-3	NEW YORK COMMUNITY BANCORP INC		12/15/2010	Various	52,980.000	870,948		
650111-10-7	NEW YORK T IMES CO CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,320.000	155,179		
Q6651B-11-4	NEWCREST MINING	D	12/16/2010	INSTINET	28,444.000	1,160,833		
651229-10-6	NEWELL RUBBERMAID INC		12/15/2010	Various	148,419.000	2,207,160		
651290-10-8	NEWFIELD EXPLORATION CORP		12/15/2010	Various	19,040.000	1,095,016		
651639-10-6	NEWMONT MINING CORP		12/15/2010	Various	63,180.000	3,648,955		
65248E-10-4	NEWS CORP CL A		12/15/2010	Various	254,440.000	3,504,689		
65248E-20-3	NEWS CORPORATION LTD		12/15/2010	Various	75,300.000	1,243,320		
F65277-10-9	NEXANS SA	D	06/08/2010	UBS AG	2,047.000	122,422		
65339F-10-1	NEXTERA ENERGY INC		12/15/2010	Various	49,500.000	2,607,250		
J49076-11-0	NGK INSULATORS JPY50	D	12/15/2010	Various	25,000.000	554,940		
J49119-10-0	NGK SPARK PLUG CO JPY50	D	12/15/2010	Various	18,500.000	251,588		
J49162-12-6	NHK SPRING CO	D	01/21/2010	CREDIT SUISSE	16,000.000	144,744		
W57113-11-5	NIBE INDUSTRIER AB	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	8,500.000	124,792		
62914B-10-0	NIC INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,460.000	51,869		
653656-10-8	NICE SYSTEMS LTD		06/08/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,954.000	185,642		
J49205-10-7	NICHIAS CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	17,000.000	62,668		
J49420-10-2	NICHICON CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	7,500.000	85,953		
J49603-10-3	NICHII GAKKAN CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	8,300.000	78,602		
J49614-10-0	NICHI-IKO PHARMACEUTICAL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,900.000	101,224		
J49764-14-5	NICHIREI CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	30,000.000	113,969		
654086-10-7	NICOR INC		12/15/2010	UBS AG	300.000	14,879		
J5000K-10-4	NIDEC COPAL CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,000.000	57,052		
J52968-10-4	NIDEC CORPORATION JPY50	D	12/15/2010	Various	5,600.000	547,580		
J5296N-10-1	NIDEC SANKYO CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	8,000.000	67,537		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
654101-10-4	NIFCO INC/JAPAN	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,600.000	72,972		
J26819-10-2	NIHON DEMPA KOGYO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	5,100.000	90,072		
J50538-11-5	NIHON KOHDEN CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,300.000	63,967		
J55096-10-1	NIHON PARKERIZING CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,000.000	73,748		
J51097-10-3	NIHON UNISYS LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	14,300.000	101,837		
62913F-20-1	NII HOLDINGS INC		12/15/2010	Various	22,100.000	882,134		
654106-10-3	NIKE INC CL B		12/15/2010	Various	47,440.000	3,524,971		
J51484-10-3	NIKKISO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	10,000.000	73,693		
653905-10-9	NIKO RESOURCES	C	12/15/2010	Various	4,800.000	478,782		
654111-10-3	NIKON CORP	D	01/21/2010	CREDIT SUISSE	28,700.000	643,579		
J53935-10-2	NIPPO CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	12,000.000	92,116		
J52066-10-7	NIPPON ACCOMODATIONS FUND INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	15.000	74,424		
J52043-10-6	NIPPON BEET SUGAR MANUFACTURING CO LTD	D	06/09/2010	UBS WARBURG ASIA LIMITED	43,000.000	92,750		
J52430-11-3	NIPPON CHEMI-CON CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	23,000.000	102,955		
J44927-10-1	NIPPON COKE & ENGINEERING COMP	D	06/08/2010	UBS WARBURG ASIA LIMITED	34,500.000	57,622		
J53247-11-0	NIPPON ELEC GLASS NPV	D	12/15/2010	Various	35,000.000	502,215		
J53376-11-7	NIPPON EXPRESS CO	D	12/15/2010	Various	99,000.000	436,787		
J54236-11-2	NIPPON KAYAKU CO LTD	D	12/15/2010	INSTINET	20,000.000	202,798		
J54580-10-5	NIPPON KONPO UNYU SOKO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	13,000.000	142,857		
J54709-10-0	NIPPON LIGHT METAL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	78,000.000	103,933		
J54752-14-2	NIPPON MEAT PACKER JPY50	D	01/21/2010	CREDIT SUISSE	20,000.000	257,908		
J55053-12-8	NIPPON PAINT CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	16,000.000	102,175		
J55655-12-0	NIPPON SHEET GLASS CO	D	01/21/2010	CREDIT SUISSE	70,000.000	204,177		
J55784-10-2	NIPPON SHINYAKU CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	13,000.000	136,845		
J55806-10-3	NIPPON SHOKUBAI CO COMMON STOCK	D	06/08/2010	UBS WARBURG ASIA LIMITED	8,000.000	74,353		
J55999-12-2	NIPPON STEEL	D	12/15/2010	Various	263,000.000	1,058,136		
J56042-10-4	NIPPON SUISAN KAISHA LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	25,100.000	74,856		
J56085-11-1	NIPPON SYNTHETIC CHEMICAL INDUSTRY CO LT	D	06/08/2010	UBS WARBURG ASIA LIMITED	11,000.000	68,109		
J56257-11-6	NIPPON THOMPSON CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	15,000.000	94,414		
J56354-10-3	NIPPON UNIPAC HOLDING	D	06/08/2010	Various	9,700.000	261,018		
J56515-13-3	NIPPON YUSEN KK NPV	D	12/15/2010	Various	143,000.000	547,522		
J57848-10-3	NIPRO CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	5,900.000	108,397		
W5736P-10-9	NISCAYAH GROUP AB	D	06/08/2010	UBS AG	46,643.000	69,546		
J56741-10-1	NISHIMATSUYA CHAIN CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	8,200.000	80,207		
J56773-10-4	NISHI-NIPPON CITY BANK	D	01/21/2010	CREDIT SUISSE	71,000.000	191,523		
65473P-10-5	NISOURCE I NC		12/15/2010	Various	45,160.000	754,031		
J56988-10-8	NISSAN CHEMICAL IND	D	12/15/2010	Various	20,700.000	270,560		
J57160-12-9	NISSAN MOTOR CO CMN STK	D	12/15/2010	Various	192,800.000	1,638,183		
J57547-10-1	NISSHA PRINTING CO LTD	D	01/21/2010	CREDIT SUISSE	2,800.000	136,630		
J57719-12-2	NISSHIN OILLIO GROUP LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	18,000.000	87,665		
J57633-10-9	NISSHIN SEIFUN GROUP	D	01/21/2010	CREDIT SUISSE	28,500.000	390,332		
J57805-10-3	NISSHIN STEEL CO	D	06/08/2010	Various	98,000.000	174,436		
J57333-10-6	NISSHINBO HLDGS	D	06/08/2010	Various	13,000.000	122,707		
J58063-12-4	NISSIN FOODS HOLDINGS CO	D	01/21/2010	CREDIT SUISSE	8,000.000	256,504		
J58074-10-5	NISSIN KOGYO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,100.000	63,613		
J58214-10-7	NITORI HOLDINGS CO LTD	D	01/21/2010	CREDIT SUISSE	3,250.000	244,475		
J58364-11-8	NITTO BOSEKI CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	36,000.000	80,871		
J58472-11-9	NITTO DENKO	D	01/21/2010	CREDIT SUISSE	14,500.000	605,787		
J58699-10-9	NKSJ HOLDINGS INC	D	12/15/2010	Various	133,500.000	981,696		
K70975-14-7	NKT HOLDING ORD	D	12/15/2010	Various	4,230.000	206,376		
W5750H-10-8	NOBIA AB	D	06/08/2010	UBS AG	20,792.000	86,488		
H5833N-10-3	NOBLE CORPORATION	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	31,640.000	1,162,302		
655044-10-5	NOBLE ENER GY INC COM		12/15/2010	Various	132,046.000	9,909,382		
G6542T-11-9	NOBLE GROUP	D	12/15/2010	Various	179,454.000	170,988		
J58934-10-0	NOF CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	17,000.000	70,329		
J54967-10-4	NOK CORP	D	06/08/2010	Various	9,100.000	144,469		
X61873-13-3	NOKIA OYJ EUR0.06	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	24,502.000	243,573		
J59009-15-9	NOMURA HOLDINGS INC	D	01/21/2010	CREDIT SUISSE	147,700.000	1,172,589		
J5900B-10-5	NOMURA OFFICE REIT	D	06/08/2010	Various	27.000	148,606		
J5893B-10-4	NOMURA REAL ESTATE HLD	D	06/08/2010	Various	10,700.000	158,937		
J5900F-10-6	NOMURA RESEARCH INST	D	01/21/2010	CREDIT SUISSE	9,200.000	198,032		
W58204-10-3	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	14,609.000	157,891		
65563C-10-5	NORDION INC	C	06/08/2010	CREDIT SUISSE	7,400.000	60,981		
655663-10-2	NORDSON CORP.		12/15/2010	UBS AG	420.000	36,888		

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655664-10-0	NORDSTROM INC		12/15/2010	Various	25,060.000	1,030,616		
655844-10-8	NORFOLK SOUTHERN CORP		12/15/2010	Various	46,680.000	2,630,996		
R61115-10-2	NORSK HYDRO ASA COMMON STOCK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	34,978.000	231,400		
656912-10-2	NORTH AMERICAN PALLADIUM LTD	C	12/15/2010	ITG, INC CANADA	18,400.000	117,819		
664397-10-6	NORTHEAST UTILITIES		12/15/2010	Various	24,680.000	729,137		
66510M-20-4	NORTHERN DYNASTY MINERALS	C	12/15/2010	ITG, INC CANADA	5,600.000	72,406		
G66304-10-9	NORTHERN FOODS PLC	D	06/10/2010	Various	366,023.000	246,578		
665531-10-9	NORTHERN OIL AND GAS INC		12/15/2010	Various	8,200.000	157,539		
665624-10-2	NORTHERN PROPERTY REIT	C	06/08/2010	CREDIT SUISSE	2,700.000	61,019		
666416-10-2	NORTHGATE MINERALS CORP	C	12/15/2010	Various	42,000.000	127,509		
666910-10-4	NORTHLAND POWER INCOME FUND	C	06/08/2010	CREDIT SUISSE	7,700.000	96,665		
666807-10-2	NORTHROP GRUMMAN CORP		12/15/2010	Various	36,380.000	2,118,995		
G6661T-13-0	NORTHUMBRIAN WATER FINANCE PLC	D	06/08/2010	UBS AG	96,560.000	393,033		
667340-10-3	NORTHWEST BANCSHARES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,200.000	50,785		
R63179-10-6	NORWEGIAN AIR SHUTTLE ASA	D	06/08/2010	SG WARBURG	5,226.000	95,152		
R6370J-10-8	NORWEGIAN PROPERTY ASA	D	06/08/2010	SG WARBURG	53,631.000	77,068		
66987E-20-6	NOVAGOLD RESOURCES INC	C	12/15/2010	Various	15,600.000	137,822		
H5820Q-15-0	NOVARTIS AG-REG CMN STK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	10,278.000	607,637		
670006-10-5	NOVELL INC COM		05/11/2010	UBS AG	38,180.000	220,299		
670008-10-1	NOVELLUS SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,980.000	252,794		
62936P-10-3	NPS PHARMACEUTICALS INC		12/15/2010	Various	17,060.000	123,363		
629377-50-8	NRG ENERGY INC		08/13/2010	Various	26,780.000	593,231		
J55505-10-1	NSK	D	01/21/2010	CREDIT SUISSE	40,000.000	324,578		
67019E-10-7	NSTAR		12/15/2010	Various	16,020.000	628,617		
J59353-11-0	NTN CORP	D	01/21/2010	CREDIT SUISSE	41,000.000	203,212		
J59386-10-2	NTT DATA COMMUNICATIONS SYSTEMS CORP	D	12/15/2010	Various	129.000	417,780		
J5940Z-10-4	NTT URBAN DEVT	D	01/21/2010	CREDIT SUISSE	114.000	91,630		
67018T-10-5	NU SKIN ASIA PAC INC		12/15/2010	UBS AG	2,560.000	80,468		
67020Y-10-0	NUANCE COMMUNICATIONS INC		12/15/2010	Various	28,800.000	483,602		
670346-10-5	NUCOR CORP.		12/15/2010	Various	39,600.000	1,810,720		
N6508Y-12-0	NUTRECO NV	D	06/08/2010	UBS AG	5,227.000	276,591		
67069D-10-8	NUTRISYSTEM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,120.000	70,094		
670704-10-5	NUVASIVE, INC.		12/15/2010	Various	5,140.000	194,950		
67072Q-10-4	NUVISTA ENERGY LTD	C	06/08/2010	CREDIT SUISSE	7,300.000	76,244		
67073Y-10-6	NV ENERGY INC		05/11/2010	UBS AG	25,200.000	313,992		
67066G-10-4	NVIDIA CORP		12/15/2010	Various	71,900.000	1,043,929		
62944T-10-5	NVR INC		12/15/2010	UBS AG	620.000	429,858		
G66897-11-0	NWS HOLDINGS	D	12/15/2010	Various	133,500.000	176,551		
67072V-10-3	NXSTAGE MEDICAL INC		12/15/2010	UBS AG	760.000	18,079		
B6372M-10-6	NYRSTAR	D	06/08/2010	UBS AG	9,902.000	97,097		
629491-10-1	NYSE EURONEXT		12/15/2010	Various	32,640.000	984,780		
674215-10-8	OASIS PETROLEUM INC		12/15/2010	UBS AG	7,520.000	194,140		
J59826-10-7	OBAYASHI CORP	D	06/08/2010	Various	60,000.000	227,583		
J5946V-10-7	OBIC CO	D	06/08/2010	Various	620.000	110,948		
E7795C-10-2	OBRASCON HUARTE LAIN SA	D	12/15/2010	Various	5,313.000	131,919		
Y64248-20-9	OCBC BANK	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	19,000.000	140,335		
674599-10-5	OCCIDENTAL PETROLEUM CORP		12/15/2010	Various	85,020.000	6,815,919		
675222-10-3	OCEANAGOLD CORPORATION	C	06/08/2010	CREDIT SUISSE	20,400.000	58,269		
675232-10-2	OCEANEERING INTERNATIONAL INC		12/15/2010	Various	6,600.000	401,828		
675746-30-9	OCWEN FINL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,880.000	104,162		
J59568-13-9	ODAKYU ELECTRIC RAILWAY	D	01/21/2010	CREDIT SUISSE	53,000.000	439,364		
676220-10-6	OFFICE DEPOT INC		12/15/2010	Various	40,260.000	255,555		
67622P-10-1	OFFICEMAX INC		12/15/2010	Various	11,680.000	212,551		
J59697-10-2	OGAKI KYORITSU BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	34,000.000	102,647		
670837-10-3	OGE ENERGY CORP		12/15/2010	UBS AG	10,220.000	402,385		
M7521B-10-6	OIL REFINERIES LTD	D	06/08/2010	SG WARBURG	161,938.000	71,386		
678026-10-5	OIL STATES INTL		12/15/2010	UBS AG	6,060.000	292,025		
J60235-10-8	OILES CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,700.000	66,992		
J60256-10-4	OITA BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	38,000.000	119,960		
J6031N-10-9	OJI PAPER CO JPY50	D	01/21/2010	CREDIT SUISSE	79,000.000	344,776		
J60772-10-0	OKI ELECTRIC IND JPY50	D	06/08/2010	UBS WARBURG ASIA LIMITED	89,000.000	79,838		
J60815-10-7	OKINAWA ELECTRIC POWER CO INC/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,700.000	135,817		
J60966-11-6	OKUMA CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	14,000.000	81,355		
Y6421B-10-6	OLAM INTERNATIONAL	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	31,000.000	73,019		

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679580-10-0	OLD DOMINION FREIGHT LINE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,320.000	124,540		
G67395-10-6	OLD MUTUAL ORD GBP0.10	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	56,599.000	106,653		
680033-10-7	OLD NATL BANCORP IND		12/15/2010	Various	14,740.000	189,681		
680223-10-4	OLD REPUBLIC INTL CORP		12/15/2010	Various	37,614.000	524,771		
680665-20-5	OLIN CORP.		12/15/2010	UBS AG	2,240.000	45,741		
J61240-10-7	OLYMPUS OPTICAL	D	01/21/2010	CREDIT SUISSE	19,600.000	644,339		
670872-10-0	OM GROUP INC		12/15/2010	UBS AG	1,380.000	54,008		
B6385E-12-5	OMEGA PHARMA SA	D	06/08/2010	UBS AG	2,242.000	98,337		
681904-10-8	OMNICARE INC		12/15/2010	UBS AG	2,640.000	64,476		
68213N-10-9	OMNICELL INC		12/15/2010	UBS AG	3,040.000	43,283		
681919-10-6	OMNICOM GROUP		12/15/2010	Various	41,940.000	1,762,940		
682128-10-3	OMNIVISION TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,660.000	96,740		
J61374-12-0	OMRON	D	12/15/2010	Various	21,500.000	454,425		
682189-10-5	ON SEMICONDUCTOR CORP		12/15/2010	Various	50,220.000	406,133		
G67742-10-9	ONEBEACON INSURANCE GROUP LT		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,060.000	46,686		
682680-10-3	ONEOK INC		12/15/2010	Various	12,500.000	624,202		
68272K-10-3	ONEX CORP	C	06/08/2010	CREDIT SUISSE	5,100.000	122,140		
J61546-11-5	ONO PHARMACEUTICAL CO	D	12/15/2010	Various	9,000.000	398,450		
J30728-10-9	ONWARD HOLDINGS CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	14,000.000	100,680		
683399-10-9	ONYX PHARMACEUTICALS INC		12/15/2010	UBS AG	1,180.000	41,411		
X5967A-10-1	OPAP SA	D	12/15/2010	Various	21,941.000	305,218		
68372A-10-4	OPEN TABLE		05/11/2010	CREDIT SUISSE INTERNATIONAL	780.000	31,201		
683715-10-6	OPEN TEXT CORP	C	06/08/2010	CREDIT SUISSE	4,000.000	159,624		
68375Q-40-3	OPLINK COMMUNICATIONS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,680.000	40,404		
68383K-10-9	OPTI CANADA INC	C	06/08/2010	CREDIT SUISSE	28,800.000	51,105		
68401H-10-4	OPTIMER PHARMACEUTICALS INC		12/15/2010	Various	8,600.000	100,595		
684010-10-1	OPTIONSXPRESS HLDGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,780.000	96,119		
68389X-10-5	ORACLE COR P COM		12/15/2010	Various	519,360.000	12,535,190		
J6165M-10-9	ORACLE CORP JAPAN	D	12/15/2010	Various	4,200.000	191,987		
H5982A-10-0	ORASCOM DEVELOPMENT HOLDING AG	D	06/08/2010	UBS AG	1,268.000	64,464		
67103H-10-7	OREILLY AUTOMOTIVE INC		12/15/2010	Various	18,300.000	950,779		
Q7160T-10-9	ORICA LIMITED NPV	D	12/16/2010	INSTINET	4,986.000	123,974		
G67743-10-7	ORIENT EXPRESS HOTELS, INC.		12/15/2010	Various	15,160.000	188,003		
68618W-10-0	ORIENTAL FINANCIAL GROUP		12/15/2010	Various	8,160.000	109,690		
J6174U-10-0	ORIENTAL LAND CO	D	12/15/2010	Various	3,600.000	306,700		
L7272A-10-0	ORIFLAME COSMETICS SA	D	12/15/2010	Various	7,767.000	383,770		
X60005-11-7	ORION -KD OYJ	D	06/08/2010	UBS AG	12,116.000	50,999		
68628V-30-8	ORION MARINE GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,780.000	62,870		
68633D-10-3	ORITANI FINACIAL CORP		12/15/2010	UBS AG	5,040.000	60,170		
J61933-12-3	ORIX CORP	D	12/15/2010	Various	9,250.000	888,870		
J8996L-10-2	ORIX JREIT INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	22.000	92,897		
686688-10-2	ORMAT TECHNOLOGIES INC		12/15/2010	Various	5,300.000	155,038		
N6748L-10-2	ORTHOFIX INTERNATIONAL NV	R	12/15/2010	Various	4,120.000	129,905		
J62320-11-4	OSAKA GAS CO	D	12/15/2010	Various	186,000.000	667,893		
J6254G-10-4	OSAKA SECURITIES EXCHANGE CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	23.000	105,978		
J7794L-10-8	OSAKA TITANIUM TECH CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,400.000	79,715		
M66606-24-1	OSEM INVESTMENTS LTD.	D	06/08/2010	SG WARBURG	3,990.000	52,471		
J63137-10-3	OSG CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	7,500.000	82,529		
688239-20-1	OSHKOSH CORP		12/15/2010	Various	11,500.000	445,542		
Y6585M-10-4	OSIM INTERNATIONAL LTD	D	06/08/2010	ITG HONG KONG LIMITED	132,000.000	76,374		
688278-10-0	OSISKO MINING CORP	C	12/15/2010	Various	34,000.000	386,339		
J6243L-10-7	OTSUKA CORP	D	01/21/2010	CREDIT SUISSE	1,500.000	83,721		
689648-10-3	OTTER TAIL POWER CO.		12/15/2010	Various	7,520.000	165,137		
X61161-10-9	OUTOKUMPU	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	7,339.000	127,180		
X6026E-10-0	OUTOTEC OYJ	D	06/08/2010	UBS AG	4,217.000	127,667		
690370-10-1	OVERSTOCKCOM INC		12/15/2010	Various	2,360.000	52,817		
690732-10-2	OWENS & MINOR, INC.		12/15/2010	Various	7,780.000	236,410		
690742-10-1	OWENS CORNING INC		12/15/2010	Various	14,180.000	493,170		
690768-40-3	OWENS-ILLINOIS, INC.		12/15/2010	Various	21,380.000	677,808		
691497-30-9	OXFORD INDUSTRIES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,180.000	46,665		
671074-10-2	OYO GEOSPACE CORP		12/15/2010	UBS AG	120.000	11,329		
69331C-10-8	P G & E CORP		12/15/2010	Various	50,600.000	2,327,947		
693718-10-8	PACCAR INC		12/15/2010	Various	43,060.000	1,907,980		
69374D-10-4	PACE OIL AND GAS LTD	C	07/07/2010	DISTRIBUTION	6,259.210	58,415		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G6842C-10-5	PACE PLC	D	06/08/2010	UBS AG	45,077.000	97,901		
G68437-13-9	PACIFIC BASIN SHIPPING LTD	D	12/15/2010	Various	322,000.000	208,485		
Q7161J-10-0	PACIFIC BRANDS LTD	D	06/08/2010	ITG HONG KONG LIMITED	91,957.000	67,567		
J63353-10-6	PACIFIC GOLF GROUP INTERNATIONAL HOLDING	D	06/08/2010	UBS WARBURG ASIA LIMITED	131.000	87,457		
J63481-10-5	PACIFIC METALS CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	13,000.000	90,907		
69480U-20-6	PACIFIC RUBIALES ENERGY CORP	C	12/15/2010	Various	24,400.000	548,325		
694873-10-0	PACIFIC SUNWEAR CALIF INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,480.000	49,186		
695156-10-9	PACKAGING CORPORATION OF AMERICA		12/15/2010	UBS AG	11,820.000	271,945		
695263-10-3	PACWEST BANCORP		12/15/2010	Various	7,240.000	156,777		
G68673-10-5	PADDY POWER PLC	D	06/08/2010	UBS AG	2,289.000	68,560		
695459-10-7	PAETEC HLDG CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,820.000	71,592		
Q7264T-10-4	PALADIN ENERGY	D	06/08/2010	ITG HONG KONG LIMITED	7,203.000	22,232		
696429-30-7	PALL CORP		12/15/2010	Various	13,420.000	521,731		
697900-10-8	PAN AMERICAN SILVER CORP	C	12/15/2010	Various	11,000.000	343,395		
H60147-10-7	PANALPINA WELTTRANSPORT HOLDING AG	D	06/08/2010	UBS AG	1,824.000	132,909		
J41121-10-4	PANASONIC CORP	D	12/15/2010	Various	44,500.000	718,290		
Q7283A-11-0	PANAUST LTD	D	06/08/2010	ITG HONG KONG LIMITED	222,372.000	86,770		
69840W-10-8	PANERA BREAD COMPANY		05/11/2010	UBS AG	3,040.000	235,570		
698813-10-2	PAPA JOHNS INTL INC		12/15/2010	Various	4,380.000	114,721		
699320-20-6	PARAMOUNT RESOURCES LTD	C	06/08/2010	CREDIT SUISSE	3,700.000	64,706		
H60477-20-7	PARGESA HOLDING INH	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	2,224.000	185,354		
700416-20-9	PARK ELECTROCHEMICAL CORP		12/15/2010	Various	4,820.000	144,166		
700658-10-7	PARK NATIONAL CORP		12/15/2010	Various	1,960.000	136,690		
J63581-10-2	PARK24 CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	10,300.000	104,625		
701081-10-1	PARKER DRILLING CO.		12/15/2010	Various	28,140.000	132,419		
701094-10-4	PARKER HAN NIFIN CORP COM		12/15/2010	Various	20,580.000	1,375,214		
70137Q-10-1	PARKLAND INCOME FUND	C	06/08/2010	CREDIT SUISSE	7,800.000	75,997		
Y67202-10-4	PARKWAY LIFE REAL ESTATE INVESTMENT TRUS	D	06/08/2010	ITG HONG KONG LIMITED	138,000.000	132,185		
70159Q-10-4	PARKWAY PROPERTIES		12/15/2010	Various	8,540.000	152,938		
T7S73M-10-7	PARMALAT	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	67,716.000	177,185		
M78465-10-7	PARTNER COMMUNICATIONS	D	06/08/2010	SG WARBURG	7,720.000	131,012		
G6852T-10-5	PARTNERRE LTD		12/15/2010	Various	8,020.000	605,994		
H6120A-10-1	PARTNERS GROUP HOLDING AG	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	755.000	141,770		
702925-10-8	PASON SYSTEMS INC	C	06/08/2010	CREDIT SUISSE	6,900.000	73,242		
703395-10-3	PATTERSON COS INC		12/15/2010	Various	11,960.000	366,695		
703481-10-1	PATTERSON UTI ENERGY INC		12/15/2010	Various	25,640.000	480,634		
M7846U-10-2	PAZ OIL CO LTD	D	06/08/2010	SG WARBURG	434.000	58,176		
69329Y-10-4	PDL BIOPHARMA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,260.000	77,182		
704549-10-4	PEABODY ENERGY		12/15/2010	Various	35,800.000	1,770,675		
705573-10-3	PEGASYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,960.000	62,589		
706327-10-3	PEMBINA PIPELINE CORP	C	12/15/2010	Various	14,700.000	294,806		
706902-50-9	PENGROWTH ENERGY TRUST	C	12/15/2010	ITG, INC CANADA	27,600.000	357,565		
707569-10-9	PENN NATIONAL GAMING INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,720.000	218,796		
707882-10-6	PENN VIRGINIA CORP		12/15/2010	UBS AG	2,760.000	48,771		
707885-10-9	PENN WEST ENERGY T UIT	C	12/15/2010	Various	21,700.000	450,768		
G8295T-21-3	PENNON GROUP PLC	D	06/08/2010	UBS AG	56,929.000	434,388		
70959W-10-3	PENSKE AUTO GROUP INC		12/15/2010	Various	9,420.000	142,642		
709631-10-5	PENTAIR, INC.		12/15/2010	Various	9,100.000	314,005		
713278-10-9	PEPBOYS MANNY MOE & JACK		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,360.000	88,333		
713291-10-2	PEPCO HLDG S INC		12/15/2010	Various	30,411.000	533,885		
713448-10-8	PEPSICO INC.		12/15/2010	Various	274,680.000	17,976,899		
713831-10-5	PERICOM SEMICONDUCTOR CORP		12/15/2010	Various	9,600.000	107,833		
714046-10-9	PERKINELMER INC		05/11/2010	UBS AG	13,380.000	308,543		
Q9239H-10-8	PERPETUAL TRUSTEES AUST.	D	06/08/2010	ITG HONG KONG LIMITED	3,150.000	75,519		
714290-10-3	PERRIGO COMPANY		12/15/2010	Various	10,080.000	634,222		
Q74174-10-5	PERSEUS MINING LTD	D	06/08/2010	ITG HONG KONG LIMITED	43,357.000	71,130		
E8013L-13-0	PESCANOVA SA	D	06/08/2010	UBS AG	3,430.000	82,342		
716382-10-6	PETMED EXPRESS INC		12/15/2010	Various	3,220.000	61,904		
71645A-10-9	PETROBAKKEN ENERGY LTD-A	C	01/21/2010	CREDIT SUISSE	7,500.000	229,727		
71645P-10-6	PETROBANK ENERGY & RESOURCES	C	12/15/2010	Various	10,600.000	475,658		
G7052T-10-1	PETROFAC	D	12/15/2010	Various	22,714.000	403,149		
716495-10-6	PETROHAWK ENERGY CORP		12/15/2010	Various	24,080.000	466,450		
R69628-11-4	PETROLEUM GEO-SERV COMMON STOCK	D	12/15/2010	Various	21,420.000	239,722		
P7914K-10-8	PETROMINERALES LTD	C	12/15/2010	Various	8,608.400	261,441		

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G7053A-10-1	PETROPAVLOVSK PLC	D	06/08/2010	UBS AG	15,197.000	269,616		
H6212L-10-6	PETROPLUS HLDS AG .	D	06/08/2010	UBS AG	8,678.000	122,867		
716748-10-8	PETROSQUEST ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,520.000	47,295		
716768-10-6	PETSMART INC		12/15/2010	Various	14,700.000	492,144		
717045-10-8	PEYTO ENERGY TRUST	C	06/08/2010	CREDIT SUISSE	6,300.000	87,604		
69333Y-10-8	PF CHANGS CHINA BISTRO		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,960.000	86,198		
717081-10-3	PFIZER INC		12/15/2010	Various	1,045,760.000	17,870,561		
D60638-13-3	PFLEIDERER AG	D	06/08/2010	UBS AG	10,761.000	48,677		
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		12/15/2010	Various	11,660.000	294,396		
71715N-10-6	PHARMASSET INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,340.000	98,499		
Q9030N-10-6	PHARMAXIS LTD	D	06/08/2010	ITG HONG KONG LIMITED	24,915.000	60,025		
71714F-10-4	PHARMERICA CORP		12/15/2010	Various	8,080.000	114,170		
N6817P-10-9	PHILIPS ELECTRONICS ORD	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	8,524.000	256,195		
718592-10-8	PHILLIPS-VAN HEUSEN CORP.		12/15/2010	Various	7,520.000	470,329		
71902E-10-9	PHOENIX COMPANIES INC		12/15/2010	Various	32,000.000	81,527		
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		12/15/2010	UBS AG	12,480.000	245,815		
720279-10-8	PIER 1, INC.		12/15/2010	Various	15,860.000	142,653		
J63739-10-6	PIGEON CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,900.000	103,966		
723456-10-9	PINNACLE ENTERTAINMENT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,240.000	98,145		
723460-10-4	PINNACLE FINANCIAL PARTNERS		12/15/2010	Various	9,120.000	120,472		
723484-10-1	PINNACLE WEST CAPITAL CORP		12/15/2010	Various	21,860.000	885,093		
J63825-14-5	PIONEER CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	28,000.000	98,170		
723655-10-6	PIONEER DRILLING CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,900.000	54,519		
723787-10-7	PIONEER NA T RES CO COM		12/15/2010	Various	16,100.000	1,099,096		
724078-10-0	PIPER JAFFRAY COS INC		12/15/2010	Various	5,380.000	188,859		
724479-10-0	PITNEY BOWES INC		12/15/2010	Various	22,240.000	529,781		
726505-10-0	PLAINS EXPLORATION AND PRODUCT		12/15/2010	Various	15,420.000	388,468		
727493-10-8	PLANTRONICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,320.000	174,762		
G7127P-10-0	PLATINUM UNERWRITERS HLDGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,500.000	204,629		
729132-10-0	PLEXUS CORP		12/15/2010	UBS AG	1,620.000	45,348		
729251-10-8	PLUM CREEK TIMBER CO INC COM		12/15/2010	Various	18,700.000	720,310		
69344F-10-6	PMC - SIERRA INC		12/15/2010	Various	28,740.000	238,055		
693475-10-5	PNC FINL SVCS GROUP INC		12/15/2010	Various	68,940.000	3,894,639		
69349H-10-7	PNM RESOURCES INC		12/15/2010	UBS AG	3,060.000	38,433		
9JE008-SE-8	POINT INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,720.000	95,258		
731068-10-2	POLARIS INDUSTRIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,400.000	198,883		
731572-10-3	POLO RALPH LAUREN CORP		12/15/2010	Various	8,260.000	767,120		
73172K-10-4	POLYCOM INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,940.000	276,487		
73179V-10-3	POLYPORE INTERNATIONAL INC		12/15/2010	UBS AG	1,200.000	51,080		
73278L-10-5	POOL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,640.000	140,233		
733174-10-6	POPULAR INC		12/15/2010	Various	135,040.000	443,887		
736508-84-7	PORTLAND GENERAL ELECTRIC CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,100.000	176,219		
73755L-9A-7	POTASH CORP OF SASKATCHEWAN	C	12/15/2010	Various	13,400.000	1,471,194		
73927C-10-0	POWER FINANCIAL CORP	C	12/15/2010	ITG, INC CANADA	4,700.000	141,641		
739276-10-3	POWER INTEGRATIONS INC		12/15/2010	UBS AG	1,620.000	64,553		
73930R-10-2	POWER-ONE INC		12/15/2010	UBS AG	5,840.000	63,466		
693506-10-7	PPG INDUSTRIES INC		12/15/2010	Various	21,320.000	1,507,451		
69351T-10-6	PPL CORP		12/15/2010	Various	55,240.000	1,473,401		
D6174B-10-8	PRAKTIKER BAU- UND HEIMWERKERMAERKTE AG	D	06/08/2010	UBS AG	8,184.000	60,324		
74005P-10-4	PRAXAIR INC.		12/15/2010	Various	40,520.000	3,582,031		
740065-10-7	PRE PAID LEGAL SERVICES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	880.000	40,003		
740189-10-5	PRECISION CASTPARTS CORP COM		12/15/2010	Various	17,980.000	2,277,115		
74022D-30-8	PRECISION DRILLING TRUST	C	06/08/2010	CREDIT SUISSE	21,800.000	150,060		
T7630K-10-7	PRELIOS SPA EUR	D	10/25/2010	DISTRIBUTION	27,252.000	11,617		
G33292-10-6	PREMIER FARNELL PLC	D	06/08/2010	UBS AG	75,417.000	238,287		
G72186-10-2	PREMIER FOODS PLC	D	06/08/2010	UBS AG	561,741.000	162,289		
G7216B-14-5	PREMIER OIL PLC	D	12/15/2010	Various	21,169.000	505,558		
740585-10-4	PREMIERE GLOBAL SERVICES INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	63,925.000	543,669		
74112D-10-1	PRESTIGE BRANDS		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,340.000	61,861		
741503-40-3	PRICELINE.COM		12/15/2010	Various	6,180.000	1,984,533		
74153Q-10-2	PRIDE INTL		12/15/2010	Various	21,460.000	593,864		
74157U-10-9	PRIMARIS RETAIL REIT	C	06/08/2010	CREDIT SUISSE	3,700.000	59,438		
Q7519-10-8	PRIMARY HEALTH CARE LTD	D	12/16/2010	Various	57,330.000	187,928		
Q7753J-10-4	PRIME INFRASTRUCTURE GROUP	D	06/08/2010	DISTRIBUTION	24,962.000			

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74251V-10-2	PRINCIPAL FINANCIAL GROUP		08/13/2010	Various	37,740.000	1,113,550		
742962-10-3	PRIVATEBANCORP INC.		12/15/2010	Various	10,200.000	144,359		
742718-10-9	PROCTER & GAMBLE CO		12/15/2010	Various	370,680.000	22,440,950		
743263-10-5	PROGRESS ENERGY INC		12/15/2010	Various	32,040.000	1,381,656		
74326Y-10-7	PROGRESS ENERGY RESOURCES CO	C	06/08/2010	CREDIT SUISSE	15,100.000	185,308		
743312-10-0	PROGRESS SOFTWARE CORP.		12/15/2010	UBS AG	1,220.000	51,116		
743315-10-3	PROGRESSIVE CORP		12/15/2010	Various	88,520.000	1,813,692		
743410-10-2	PROLOGIS SH BEN IN		12/15/2010	UBS AG	16,780.000	227,304		
E8183K-10-2	PROMOTORA DE INFORMACIONES SA	D	06/08/2010	UBS AG	22,715.000	47,173		
M8175T-10-4	PROSAFE ASA	D	06/08/2010	SG WARBURG	18,155.000	76,644		
E83453-16-2	PROSEGUR CIA DE SEGURIDAD SA	D	12/15/2010	Various	3,036.000	144,984		
D6216S-10-1	PROSIEBENSAT.1 MEDIA AG	D	06/08/2010	UBS AG	7,204.000	100,202		
74348T-10-2	PROSPECT CAPITAL CORP		12/15/2010	UBS AG	2,900.000	30,043		
743606-10-5	PROSPERITY BANCSHARES INC		12/15/2010	Various	4,700.000	190,714		
74365A-10-1	PROTALIX BIOTHERAPEUTICS INC		12/15/2010	Various	8,060.000	58,809		
743674-10-3	PROTECTIVE LIFE CORP		12/15/2010	UBS AG	12,000.000	288,959		
74386K-10-4	PROVIDENT ENERGY TRUST-UTS	C	01/21/2010	CREDIT SUISSE	36,900.000	295,748		
G72783-17-1	PROVIDENT FINANCIAL LTD	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	12,044.000	159,205		
744028-10-1	PROVIDENT NEW YORK BANKCORP		12/15/2010	Various	15,480.000	157,766		
G72899-10-0	PRUDENTIAL CORP	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	28,626.000	297,793		
744320-10-2	PRUDENTIAL FINL INC		12/15/2010	Various	65,640.000	3,670,319		
T7630L-10-5	PRYSMIAN	D	06/08/2010	UBS AG	15,094.000	213,881		
69360J-10-7	PS BUSINESS PKS INC CALIF COM		12/15/2010	Various	3,500.000	200,825		
H64687-12-4	PSP SWISS PROPERTY	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	2,599.000	200,262		
69366A-10-0	PSS WORLD MEDICAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,820.000	135,146		
X7023M-10-3	PUBLIC POWER CORP	D	06/08/2010	UBS AG	9,614.000	137,044		
74460D-10-9	PUBLIC STORAGE		12/15/2010	Various	19,140.000	1,885,754		
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		12/15/2010	Various	64,800.000	2,058,419		
745867-10-1	PULTE GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	42,840.000	527,665		
G73003-10-8	PUNCH TAVERNS ORD SHS GBP0.0004786	D	06/08/2010	UBS AG	126,151.000	112,745		
G6850S-10-9	PZ CUSSONS PLC	D	12/15/2010	Various	88,346.000	413,923		
74733V-10-0	QEP RESOURCES INC		12/15/2010	Various	41,920.000	1,188,640		
74733T-10-5	QLIK TECHNOLOGIES INC		12/15/2010	UBS AG	10,320.000	248,033		
747277-10-1	QLOGIC COR P COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,340.000	217,963		
74733X-10-6	QUADRA FNX MINING LTD	C	12/15/2010	Various	20,100.000	242,194		
747525-10-3	QUALCOMM INC		12/15/2010	Various	206,960.000	8,183,264		
747582-10-4	QUALITY SYSTEMS INC		12/15/2010	Various	2,360.000	147,844		
747619-10-4	QUANEX BUILDING PRODUCTS		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,480.000	85,221		
74762E-10-2	QUANTA SERVICES		12/15/2010	Various	23,520.000	485,972		
748193-20-8	QUEBECOR INC	C	06/08/2010	CREDIT SUISSE	3,200.000	101,472		
74834L-10-0	QUEST DIAGNOSTICS INC		12/15/2010	Various	20,200.000	1,103,461		
74834T-10-3	QUEST SOFTWARE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,340.000	108,543		
748356-10-2	QUESTAR CORP.		12/15/2010	UBS AG	17,240.000	298,035		
74836K-10-0	QUESTERRE ENERGY CORP	C	06/08/2010	CREDIT SUISSE	17,000.000	49,556		
74838C-10-6	QUICKSILVER INC		12/15/2010	UBS AG	4,900.000	25,909		
74837R-10-4	QUICKSILVER RESOURCES INC		12/15/2010	Various	16,200.000	206,721		
74838J-10-1	QUIDEL CORP		12/15/2010	Various	7,440.000	100,241		
G73282-10-8	QUINTAIN ESTATES AND DEVELOPMENT	D	12/16/2010	Various	237,411.000	133,237		
749121-10-9	QWEST COMM UNICATIONS INTL INC COM		12/15/2010	Various	191,360.000	1,151,815		
749941-10-0	R F MICRODEVICES INC		12/15/2010	Various	32,380.000	183,281		
749607-10-7	R L I CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,700.000	97,071		
750086-10-0	RACKSPACE HOSTING INC		12/15/2010	Various	12,660.000	318,786		
75025N-10-2	RADIANT SYSTEMS INC		12/15/2010	Various	6,360.000	108,182		
750438-10-3	RADIOSHACK CORP		12/15/2010	Various	14,520.000	296,761		
Y7343V-14-7	RAFFLES EDUCATION CORP LTD	D	06/08/2010	ITG HONG KONG LIMITED	333,000.000	70,107		
X71578-11-0	RAISIO PLC	D	12/15/2010	Various	54,736.000	184,891		
J64264-10-4	RAKUTEN INC NPV	D	01/21/2010	CREDIT SUISSE	297.000	228,623		
750917-10-6	RAMBUS INC		12/15/2010	UBS AG	14,040.000	323,184		
X71930-13-2	RAMIRENT OYJ	D	06/08/2010	UBS AG	7,715.000	63,819		
Q7982Y-10-4	RAMSAY HEALTH CARE LTD	D	12/16/2010	INSTINET	18,654.000	298,153		
G73740-11-3	RANDGOLD RESOURCES	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	2,095.000	186,681		
75281A-10-9	RANGE RESOURCES CORP		12/15/2010	UBS AG	2,440.000	102,773		
W72177-11-1	RATOS AB	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	8,248.000	307,299		
754212-10-8	RAVEN INDUSTRIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,040.000	65,902		

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
754730-10-9	RAYMOND JAMES FINANCIAL INC		12/15/2010	UBS AG	12,840.000	384,073		
754907-10-3	RAYONIER INC		12/15/2010	Various	10,980.000	525,205		
755111-50-7	RAYTHEON COMPANY		12/15/2010	UBS AG	6,560.000	295,907		
75524B-10-4	RBC BEARING INS		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,480.000	77,422		
749388-10-4	RC2 CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,040.000	58,221		
75604L-10-5	REALD INC		12/15/2010	UBS AG	5,600.000	147,104		
756109-10-4	REALTY INCOME CORP		05/11/2010	UBS AG	10,520.000	340,532		
B70161-10-2	RECTICEL SA	D	06/08/2010	UBS AG	5,349.000	52,911		
756577-10-2	RED HAT INC.		12/15/2010	Various	25,320.000	858,835		
G7455X-10-5	REDROW PLC	D	06/08/2010	UBS AG	47,490.000	81,587		
758075-40-2	REDWOOD TRUST INC		12/15/2010	Various	10,280.000	157,037		
758750-10-3	REGAL BELOIT CORP		12/15/2010	Various	1,000.000	66,047		
758766-10-9	REGAL ENTMT GROUP A		05/11/2010	UBS AG	9,600.000	157,920		
758849-10-3	REGENCY CENTERS CORPORATION		08/13/2010	Various	12,440.000	485,032		
75886F-10-7	REGENERON PHARMACEUTICALS INC		12/15/2010	UBS AG	2,460.000	77,738		
7591EP-10-0	REGIONS FINANCIAL CORP		12/15/2010	Various	163,340.000	1,145,919		
758932-10-7	REGIS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,460.000	122,431		
G7477W-10-1	REGUS GROUP PLC	D	06/08/2010	UBS AG	61,198.000	72,331		
759148-10-9	REHABCARE GROUP INC		12/15/2010	UBS AG	1,780.000	38,209		
759351-60-4	REINSURANCE GROUP AMERICA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,640.000	384,536		
Q8050H-10-6	REJECT SHOP LTD/THE	D	06/08/2010	ITG HONG KONG LIMITED	7,131.000	89,064		
759509-10-2	RELIANCE STEEL & ALUMINUM		12/15/2010	Various	8,900.000	425,836		
F7725A-10-0	REMY COINTREAU SA	D	12/15/2010	Various	5,071.000	282,550		
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		12/15/2010	Various	9,560.000	540,678		
75970E-10-7	RENASANT CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,080.000	67,171		
R7199U-10-0	RENEWABLE ENERGY NOK1	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	35,731.000	104,610		
J64382-10-4	RENGO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	22,000.000	131,293		
G75006-11-7	RENISHAW PLC	D	06/08/2010	UBS AG	9,484.000	94,040		
76009N-10-0	RENT-A-CENTER INC		12/15/2010	UBS AG	1,080.000	32,752		
G7494G-10-5	RENTOKIL INITIAL ORD GBP0.01	D	06/08/2010	UBS AG	211,417.000	354,014		
E8471S-13-0	REPSOL YPF SA EUR1	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	5,729.000	160,346		
760759-10-0	REPUBLIC S VCS INC COM		12/15/2010	Various	49,180.000	1,478,394		
G7521S-12-2	RESOLUTION LTD	D	12/15/2010	Various	124,999.070	456,746		
J6448E-10-6	RESONA HOLDINGS	D	12/15/2010	Various	60,900.000	680,799		
J6448M-10-8	RESORTTRUST INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,700.000	91,747		
76122Q-10-5	RESOURCES CONNECTION INC		12/15/2010	Various	8,040.000	144,700		
76128Y-10-2	RETAIL VENTURES		12/15/2010	UBS AG	640.000	10,401		
761565-10-0	REX ENERGY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,080.000	49,360		
G1274K-11-3	REXAM ORD GBX64.285714	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	63,914.000	318,870		
W75528-10-4	REZIDOR HOTEL GROUP	D	06/08/2010	UBS AG	12,538.000	50,708		
D65111-10-2	RHEINMETALL AG	D	12/15/2010	Various	3,822.000	230,820		
A65231-10-1	RHI AG	D	06/08/2010	UBS AG	4,296.000	98,065		
B70883-10-1	RHJ INTERNATIONAL	D	06/08/2010	UBS AG	9,808.000	74,054		
F7813K-52-3	RHODIA SA	D	06/08/2010	UBS AG	6,588.000	101,640		
D6530N-11-9	RHOEN KLINIKUM AG	D	12/15/2010	Various	13,454.000	292,764		
J64683-14-7	RICOH CO JPY50	D	12/15/2010	Various	62,000.000	933,780		
H68745-20-9	RIETER HOLDING AG	D	06/08/2010	UBS AG	412.000	90,645		
766559-60-3	RIGEL PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,240.000	54,343		
G75657-10-9	RIGHTMOVE PLC	D	12/15/2010	Various	17,893.000	203,434		
76657R-10-6	RIGHTNOW TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,880.000	44,059		
J65199-10-1	RINNAI	D	12/15/2010	Various	3,800.000	202,397		
G75754-10-4	RIO TINTO CMN STK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	10,968.000	758,394		
766910-10-3	RIOCAN REAL ESTATE INVST TR	C	06/08/2010	CREDIT SUISSE	5,100.000	92,437		
767744-10-5	RITCHIE BROS AUCTIONEERS	C	06/08/2010	CREDIT SUISSE	6,300.000	125,373		
767754-10-4	RITE AID CORP.		12/15/2010	Various	126,520.000	149,357		
768573-10-7	RIVERBDE TECHNOLOGYH INC		12/15/2010	Various	8,820.000	271,603		
Q8202C-10-4	RIVERSDALE MINING LTD	D	06/08/2010	ITG HONG KONG LIMITED	11,643.000	90,644		
770323-10-3	ROBERT HALF INTL INC		12/15/2010	Various	20,300.000	576,767		
G7608U-10-7	ROBERT WISEMAN DAIRIES PLC	D	06/08/2010	UBS AG	14,461.000	100,751		
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	4,037.000	594,770		
772739-20-7	ROCK TENN CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,000.000	204,339		
G7609W-10-2	ROCKHOPPER EXPLORATION PLC	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	29,596.000	145,494		
773903-10-9	ROCKWELL AUTOMATION INC		12/15/2010	Various	17,160.000	898,648		
774341-10-1	ROCKWELL COLLINS INC		12/15/2010	Various	23,060.000	1,448,471		

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774415-10-3	ROCKWOOD HOLDINGS INC		12/15/2010	UBS AG	2,100.000	86,055		
K8254S-14-4	ROCKWOOL INTL A/S-B SHS	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	1,549.000	185,005		
775043-10-2	ROFIN SINAR TECHNOLOGIES INC		12/15/2010	Various	4,540.000	123,801		
775133-10-1	ROGERS CORP		12/15/2010	Various	3,480.000	114,024		
J65328-12-2	ROHM	D	12/15/2010	Various	9,000.000	639,697		
J65371-10-6	ROHTO PHARMACEUTICAL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	10,000.000	113,112		
775711-10-4	ROLLINS, INC		12/15/2010	UBS AG	1,880.000	36,757		
G76311-26-8	ROLLS ROYCE GROUP C SHARES	D	10/29/2010	DIRECT	12,080,448.000			
776249-10-4	RONA INC	C	06/08/2010	CREDIT SUISSE	8,800.000	129,386		
776696-10-6	ROPER CORP.		12/15/2010	Various	11,800.000	755,893		
777779-30-7	ROSETTA RESOURCES INC		12/15/2010	UBS AG	1,240.000	46,052		
777780-10-7	ROSETTA STONE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,420.000	34,557		
778296-10-3	ROSS STORES, INC.		12/15/2010	Various	13,840.000	775,620		
G76717-12-6	ROTORK PLC	D	06/08/2010	UBS AG	5,228.000	99,024		
779376-10-2	ROVI CORP		12/15/2010	Various	12,580.000	492,060		
779382-10-0	ROWAN COMPANIES INC		12/15/2010	Various	12,320.000	340,481		
G76891-11-1	ROYAL BANK OF SCO CMN STK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	251,286.000	162,341		
780087-10-2	ROYAL BK OF CANADA COM NPV	C	12/15/2010	Various	128,400.000	6,383,603		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		12/15/2010	Various	20,260.000	622,221		
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	5,857.000	190,308		
G7690A-10-0	ROYAL DUTCH SHELL COMMON STOCK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	12,189.000	397,744		
780287-10-8	ROYAL GOLD INC		12/15/2010	Various	6,200.000	323,569		
K1171Y-10-4	ROYAL UNIBREW A/S	D	06/08/2010	UBS AG	2,587.000	85,789		
749685-10-3	RPM INTERNATIONAL INC		12/15/2010	Various	15,740.000	330,346		
74973W-10-7	RTI INTERNATIONAL METALS		12/15/2010	Various	5,240.000	134,821		
780911-10-3	RUBICON MINERALS C	C	06/08/2010	CREDIT SUISSE	15,000.000	49,210		
78112T-10-7	RUBICON TECHNOLOGY INC		12/15/2010	UBS AG	1,560.000	34,359		
781182-10-0	RUBY TUESDAY INC		12/15/2010	Various	10,100.000	115,033		
781270-10-3	RUDOLPH TECHNOLOGIES		12/15/2010	Various	12,280.000	103,790		
781846-20-9	RUSH ENTERPRISES CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,780.000	62,007		
D6629K-10-9	RWE AG (NEU) CMN STK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	2,636.000	174,035		
783549-10-8	RYDER SYSTEM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,120.000	283,073		
783764-10-3	RYLAND GROUP, INC.		12/15/2010	Various	7,020.000	137,250		
J65629-16-4	RYOBI LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	23,000.000	76,837		
J6571N-10-5	RYOHIN KEIKAKU CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	2,300.000	88,709		
784117-10-3	S E I CORP.		12/15/2010	Various	19,220.000	402,204		
78463B-10-1	S1 CORPORATION		12/15/2010	Various	16,980.000	108,788		
F18060-10-7	SA DES CIMENTS VICAT	D	12/15/2010	Various	1,783.000	127,738		
W72838-11-8	SAAB AB	D	12/15/2010	Various	9,197.000	141,287		
78573L-10-6	SABRA HEALTHCARE REIT INC		12/15/2010	Various	10,040.000	113,434		
E6038H-22-5	SACYR VALLEHERMOSO RIGHTS	D	12/10/2010	DISTRIBUTION	11,013.000	339		
786514-20-8	SAFEWAY INC		12/15/2010	Various	51,260.000	1,080,755		
F7758P-10-7	SAFT GROUPE SA	D	06/08/2010	UBS AG	3,211.000	95,727		
G7771K-13-4	SAGE GROUP (THE)	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	30,190.000	132,573		
78390X-10-1	SAIC INC		12/15/2010	Various	42,200.000	717,046		
G77732-17-3	SAINSBURY(J) ORD GBP0.25	D	06/08/2010	UBS AG	37,719.000	175,167		
T82000-11-7	SAIPEM EUR1	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	1,871.000	85,297		
J6640M-10-4	SAIZERIYA CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,700.000	94,603		
J66704-10-7	SAKATA SEED CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,800.000	87,104		
G7779L-10-0	SALAMANDER ENERGY PLC	D	06/08/2010	UBS AG	32,223.000	102,967		
79466L-30-2	SALESFORCE.COM INC		12/15/2010	Various	14,980.000	1,564,446		
79546E-10-4	SALLY BEAUTY HOLDIN		12/15/2010	Various	15,020.000	170,691		
X75653-10-9	SAMPO PLC	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	5,483.000	147,578		
80004C-10-1	SANDISK CORP		12/15/2010	Various	30,000.000	1,304,661		
80007P-30-7	SANDRIDGE ENERGY INC		12/15/2010	Various	48,637.070	323,240		
G7800X-10-7	SANDS CHINA LTD	D	12/15/2010	Various	249,600.000	428,850		
W74857-16-5	SANDVIK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	3,724.000	69,914		
800363-10-3	SANDY SPRING BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,220.000	72,676		
J67220-10-3	SAN-IN GODO BANK LTD/THE	D	12/15/2010	Various	31,000.000	216,414		
J67844-10-0	SANKYO CO LTD GUNMA	D	01/21/2010	CREDIT SUISSE	4,300.000	231,514		
J68037-10-0	SANKYU INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	25,000.000	97,975		
800907-20-6	SANMINA-SCI CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,940.000	149,768		
F5548N-10-1	SANOFI-AVENTIS CMN STK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	2,017.000	133,286		
J68209-10-5	SANRIO CO LTD	D	12/15/2010	INSTINET	6,400.000	145,118		

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J68467-10-9	SANTEN PHARMACEUTICAL CO	D	06/08/2010	Various	7,200.000	228,217		
J6858G-10-4	SANWA HOLDINGS CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	23,000.000	69,142		
J69284-12-3	SANYO SPECIAL STEEL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	14,000.000	63,162		
D66992-10-4	SAP AG	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	2,954.000	146,192		
803062-10-8	SAPIENT CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,060.000	119,955		
J69489-10-2	SAPPORO HOKUYO HOLDINGS	D	01/21/2010	CREDIT SUISSE	36,500.000	149,690		
802912-10-5	SAPUTO GROUP INC	C	12/15/2010	Various	11,500.000	385,066		
803111-10-3	SARA LEE CORP		12/15/2010	Various	158,280.000	2,306,170		
J69682-10-2	SATO CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	8,700.000	97,111		
Y7992U-10-1	SATS LTD	D	06/08/2010	ITG HONG KONG LIMITED	71,000.000	127,829		
804395-10-1	SAUL CENTERS		12/15/2010	UBS AG	1,780.000	81,634		
80517Q-10-0	SAVIENT PHARMACEUTICALS		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,520.000	91,394		
805423-30-8	SAVVIS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,520.000	81,568		
J69811-10-7	SAWAI PHARMACEUTICAL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,300.000	110,309		
78388J-10-6	SBA COMMUNICATIONS CORP CL A		12/15/2010	Various	15,640.000	578,587		
J6991H-10-0	SBI HOLDINGS	D	12/15/2010	Various	2,107.000	384,649		
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY		08/13/2010	Various	14,240.000	552,184		
W76082-11-9	SCANIA B	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	4,069.000	93,442		
806037-10-7	SCANSOURCE INC		12/15/2010	Various	4,540.000	131,463		
78401V-10-2	SCBT FINANCIAL CORP		12/15/2010	Various	3,320.000	113,984		
806407-10-2	SCHEIN HENRY INC		12/15/2010	Various	11,220.000	666,329		
R75677-10-5	SCHIBSTED ASA	D	06/08/2010	SG WARBURG	6,479.000	121,260		
H7258G-23-3	SCHINDLER NAMEN	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	1,276.000	152,742		
H7258G-20-9	SCHINDLER PART	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	1,804.000	212,696		
806857-10-8	SCHLUMBERGER LTD		12/15/2010	Various	176,986.510	12,016,078		
F86921-10-7	SCHNEIDER ELECTRIC	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	2,413.000	378,702		
806882-10-6	SCHNITZER STEEL INDUSTRIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,360.000	128,323		
A7362J-10-4	SCHOELLER-BLECKMANN OILFIELD EQUIPMENT A	D	06/08/2010	UBS AG	1,618.000	68,319		
807066-10-5	SCHOLASTIC CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,880.000	103,281		
807863-10-5	SCHOOL SPECIALTY INC		12/15/2010	Various	8,460.000	135,927		
G7860B-10-2	SCHRODERS	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	4,240.000	118,527		
808194-10-4	SCHULMAN (A.), INC.		12/15/2010	Various	4,198.170	101,898		
808541-10-6	SCHWEITZER-MAUDUIT INTL INC		12/15/2010	Various	2,220.000	128,713		
80874P-10-9	SCIENTIFIC GAMES CORP		12/15/2010	Various	10,200.000	113,481		
G7885V-10-9	SCOTTISH & SOUTH. ENERGY	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	18,670.000	341,890		
810186-10-6	SCOTTS MIRACLE GRO CO		12/15/2010	Various	5,480.000	261,307		
811065-10-1	SCRIPPS NETWORK INTER CLASS A		08/13/2010	Various	11,140.000	511,283		
G79433-12-7	SDL PLC	D	06/08/2010	UBS AG	11,196.000	72,741		
811543-10-7	SEABOARD		05/11/2010	CREDIT SUISSE INTERNATIONAL	40.000	57,943		
811916-10-5	SEABRIDGE GOLD INC	C	12/15/2010	ITG, INC CANADA	4,400.000	117,094		
811904-10-1	SEACOR HOLDINGS INC		12/15/2010	Various	34,193.000	2,754,850		
G7945M-10-7	SEAGATE TECHNOLOGY		12/15/2010	Various	59,360.000	1,081,490		
81211K-10-0	SEALED AIR CORP		12/15/2010	Various	22,560.000	512,761		
812578-10-2	SEATTLE GENETICS INC		12/15/2010	UBS AG	2,280.000	36,353		
F82059-10-0	SEB SA	D	06/08/2010	UBS AG	1,670.000	107,973		
J69972-10-7	SECOM CO. LTD. ORD	D	12/15/2010	Various	19,400.000	906,365		
Q8382E-10-2	SEEK LTD	D	06/08/2010	ITG HONG KONG LIMITED	27,113.000	161,169		
J7028D-10-4	SEGA SAMMY HOLDINGS	D	01/21/2010	CREDIT SUISSE	16,300.000	199,828		
J7030F-10-5	SEIKO EPSON CORPORATION	D	06/08/2010	Various	14,300.000	250,832		
J7029N-10-1	SEIKO HOLDINGS CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	27,000.000	69,175		
J70316-13-8	SEINO HOLDINGS CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	19,000.000	135,075		
J70703-13-7	SEKISUI CHEMICAL CO	D	01/21/2010	CREDIT SUISSE	38,000.000	250,429		
J70746-13-6	SEKISUI HOUSE	D	12/15/2010	Various	53,000.000	525,714		
816300-10-7	SELECTIVE INSURANCE GROUP		12/15/2010	Various	9,380.000	156,641		
F8300W-11-1	SELOGER.COM	D	06/08/2010	UBS AG	1,622.000	53,090		
816922-10-8	SEMAFO INC	C	12/15/2010	Various	26,800.000	216,655		
816851-10-9	SEMPRA ENERGY		12/15/2010	Various	36,540.000	1,879,292		
816850-10-1	SEMTECH CORPORATION		12/15/2010	Various	7,480.000	140,233		
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		12/15/2010	UBS AG	15,340.000	337,500		
G8031U-10-2	SENIOR PLC	D	06/08/2010	UBS AG	68,941.000	118,558		
N7902X-10-6	SENSATA TECHNOLOGIES HOLDING		12/15/2010	UBS AG	8,300.000	241,100		
J71435-10-1	SENSHU IKEDA HOLDINGS	D	06/08/2010	Various	72,700.000	192,736		
81725T-10-0	SENSIENT TECHNOLOGIES		12/15/2010	Various	6,400.000	195,754		
817337-40-5	SEQUENOM INC		12/15/2010	UBS AG	6,520.000	44,631		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
817565-10-4	SERVICE CORP. INTERNATIONAL		12/15/2010	UBS AG	32,060.000	279,082		
L8300G-13-5	SES ODR	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	7,691.000	184,107		
9EQ0L2-PS-8	SEVAN MARINE ASA	D	06/08/2010	SG WARBURG	56,656.000	57,568		
J7165H-10-8	SEVEN & I HOLDINGS NPV	D	12/15/2010	Various	25,200.000	568,320		
J7164A-10-4	SEVEN BANK	D	06/08/2010	Various	56.000	108,240		
J71348-10-6	SEVENTY-SEVEN BANK	D	01/21/2010	CREDIT SUISSE	33,000.000	185,634		
G80568-13-5	SEVERFIELD-ROWEN PLC	D	06/11/2010	Various	23,747.000	78,236		
G8056D-15-9	SEVERN TRENT	D	06/08/2010	UBS AG	14,747.000	260,359		
784153-10-8	SFN GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,800.000	55,780		
D6949M-10-8	SGL CARBON SE	D	06/08/2010	UBS AG	4,364.000	122,019		
H7485A-10-8	SGS	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	174.000	299,666		
G8063F-10-6	SHANGRI-LA ASIA HKD1	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	26,000.000	69,510		
J71434-11-2	SHARP CORP JPY50	D	01/21/2010	CREDIT SUISSE	15,000.000	189,812		
82028K-20-0	SHAW COMMUNICATIONS INC CL B	C	12/15/2010	Various	29,500.000	572,533		
820280-10-5	SHAW GROUP		12/15/2010	Various	10,540.000	379,022		
820904-20-9	SHAWCOR LTD	C	06/08/2010	CREDIT SUISSE	5,100.000	132,692		
823901-10-3	SHERRITT INTERNATIONAL CORP	C	12/15/2010	Various	33,400.000	214,867		
824348-10-6	SHERWIN WILLIAMS CO		12/15/2010	Various	11,840.000	949,225		
J71692-10-7	SHIGA BANK LTD/THE	D	12/16/2010	Various	34,000.000	184,332		
J71950-10-9	SHIKOKU BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	23,000.000	69,450		
J72079-10-6	SHIKOKU ELECTRIC POWER	D	06/08/2010	Various	12,600.000	347,865		
J72273-10-5	SHIMA SEIKI MANUFACTURING LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,000.000	70,907		
J72122-10-4	SHIMACHU CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,900.000	128,107		
J72165-12-9	SHIMADZU CORP	D	12/15/2010	Various	31,000.000	219,086		
J72208-10-1	SHIMAMURA CO LTD JPY50	D	01/21/2010	CREDIT SUISSE	2,200.000	204,089		
J72262-10-8	SHIMANO	D	01/21/2010	CREDIT SUISSE	6,300.000	259,750		
J72445-11-7	SHIMIZU CORP	D	12/15/2010	Various	78,000.000	312,552		
J72810-12-0	SHIN ETSU CHEMICAL CO.	D	12/15/2010	Various	13,600.000	771,743		
J73197-10-5	SHINKO ELECTRIC IND CO	D	01/21/2010	CREDIT SUISSE	6,100.000	88,227		
J7385L-10-3	SHINSEI BANK	D	06/08/2010	Various	135,000.000	161,937		
J74229-10-5	SHIONOGI & CO	D	12/15/2010	Various	32,000.000	670,861		
J74358-14-4	SHISEIDO CO. LTD.	D	12/15/2010	Various	33,900.000	734,879		
J74444-10-0	SHIZUOKA BANK	D	01/21/2010	CREDIT SUISSE	41,000.000	373,155		
82509W-10-3	SHOPPERS DRUG MART COM NPV	C	12/15/2010	Various	17,200.000	590,420		
J75046-13-6	SHOWA DENKO K.K	D	01/21/2010	CREDIT SUISSE	132,000.000	279,356		
J75390-10-4	SHOWA SHELL SEKIYU K.K	D	12/15/2010	Various	27,600.000	224,436		
825549-10-8	SHUFFLE MASTER INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,780.000	65,335		
Y78567-10-7	SHUN TAK HOLDINGS LTD	D	06/08/2010	ITG HONG KONG LIMITED	178,000.000	91,934		
D69671-21-8	SIEMANS AG	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	3,444.000	426,132		
G80797-10-6	SIG PLC	D	06/08/2010	UBS AG	47,666.000	75,906		
826552-10-1	SIGMA ALDR ICH COM		08/13/2010	Various	13,760.000	775,094		
826565-10-3	SIGMA DESIGNS, INC		12/15/2010	Various	6,120.000	76,370		
82669G-10-4	SIGNATURE BK NEW YORK NY		12/15/2010	Various	4,560.000	189,247		
G81276-10-0	SIGNET JEWELERS LTD	R	12/15/2010	UBS AG	10,760.000	461,786		
H7631K-15-8	SIKA AG	D	12/15/2010	Various	209.000	358,652		
F88835-11-5	SILIC	D	06/08/2010	UBS AG	1,019.000	92,450		
82706L-10-8	SILICON GRAPHICS INTERNATIONAL		12/15/2010	UBS AG	5,620.000	50,227		
826919-10-2	SILICON LABORATORIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,080.000	192,709		
82823L-10-6	SILVER STANDARD RESOURCES INC	C	12/15/2010	Various	9,700.000	215,253		
828336-10-7	SILVER WHEATON CORP	C	12/15/2010	Various	30,200.000	700,068		
82835V-10-0	SILVERBIRCH ENERGY CORP	C	06/08/2010	DISTRIBUTION	4,730.000	16,154		
82835P-10-3	SILVERCORP METALS INC	C	06/08/2010	CREDIT SUISSE	13,400.000	92,491		
K8851Q-11-1	SIMCORP A/S	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	1,171.000	185,387		
828730-20-0	SIMMONS FIRST NATL CORP CL A		12/15/2010	Various	3,960.000	115,182		
828806-10-9	SIMON PPTY GROUP INC		12/15/2010	Various	39,740.000	3,630,652		
829073-10-5	SIMPSON MANUFACTURING		12/15/2010	Various	6,780.000	213,306		
Q8505L-11-6	SIMS METAL MANAGEMENT	D	12/16/2010	INSTINET	8,113.000	171,100		
829226-10-9	SINCLAIR BROADCAST GROUP - A		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,360.000	43,653		
Y79946-10-2	SINGAPORE EXCHANGE	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	10,000.000	64,379		
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	47,000.000	111,115		
D69757-10-8	SINGULUS TECHNOLOGIES	D	06/08/2010	UBS AG	8,260.000	51,977		
Y80267-12-6	SINO LAND CO HKD1	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	80,000.000	159,757		
82934H-10-1	SINO-FOREST CORPORATION	C	12/15/2010	Various	22,500.000	388,038		
G8167U-12-4	SINO-TECH INTERNATIONAL HOLD	D	06/08/2010	ITG HONG KONG LIMITED	1,580,000.000	95,327		

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B7911E-13-4	SIPEF SA	D	06/09/2010	Various	1,790.000	101,139		
82967N-10-8	SIRIUS XM RADIO INC		12/15/2010	Various	495,120.000	552,755		
82966C-10-3	SIRONA DENTAL SYSTEMS INC		12/15/2010	Various	6,020.000	235,891		
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP		12/15/2010	UBS AG	3,240.000	181,833		
Y8076V-10-6	SJM HOLDINGS LTD	D	06/08/2010	ITG HONG KONG LIMITED	178,000.000	128,701		
W83567-11-0	SKANSKA B	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	5,512.000	103,583		
830566-10-5	SKECHERS USA INC		12/15/2010	UBS AG	1,600.000	34,291		
W84237-14-3	SKF B	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	5,426.000	151,968		
Q8513Z-11-5	SKY CITY ENTERTAINMENT	D	06/08/2010	INSTINET HONG KONG	39,035.000	74,013		
D6997G-10-2	SKY DEUTSCHLAND AG	D	06/08/2010	UBS AG	32,548.000	48,470		
J75606-10-3	SKY PERFECT JSAT HOLDINGS	D	12/15/2010	Various	460.000	164,622		
83088M-10-2	SKYWORKS SOLUTIONS INC		12/15/2010	UBS AG	2,120.000	57,474		
78440X-10-1	SL GREEN REALTY CORP		12/15/2010	UBS AG	9,400.000	613,066		
78454L-10-0	SM ENERGY CO		12/15/2010	Various	7,820.000	347,664		
83169Y-10-8	SMART BALANCE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,520.000	60,433		
G82245-10-4	SMART MODULAR TECHNOLOGIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,900.000	38,964		
J75734-10-3	SMC CORP	D	12/15/2010	Various	5,100.000	663,062		
831865-20-9	SMITH (A.O.)		12/15/2010	UBS AG	500.000	20,771		
832154-10-8	SMITH MICRO SOFTWARE INC		12/15/2010	Various	5,520.000	61,604		
832248-10-8	SMITHFIELD FOODS, INC.		12/15/2010	UBS AG	19,540.000	363,881		
Y8077D-10-5	SMRT CORP LTD	D	12/15/2010	Various	126,000.000	194,947		
832696-40-5	SMUCKER J M CO COM NEW		12/15/2010	Various	17,180.000	1,025,003		
G8248F-10-4	SMURFIT KAPPA GRP COMMON STOCK	D	06/08/2010	UBS AG	9,652.000	74,170		
83272A-10-4	SMURFIT-STONE CONTAINER CORP		12/15/2010	UBS AG	11,820.000	301,565		
833034-10-1	SNAP ON IN C COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,020.000	281,461		
N8126Z-10-9	SNS REAAL	D	06/08/2010	UBS AG	17,532.000	77,401		
833551-10-4	SNYDERS LANCE INC		12/15/2010	Various	3,840.000	77,301		
F92245-10-3	SOCIETE DE LA TOUR EIFFEL	D	06/08/2010	UBS AG	1,138.000	64,553		
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	5,955.000	328,233		
J75963-10-8	SOFTBANK CORP COMMON STOCK	D	12/15/2010	Various	46,600.000	1,295,343		
D7045M-13-3	SOFTWARE AG	D	12/15/2010	Various	1,894.000	215,359		
J7607Z-10-4	SOHGO SECURITY SERVICES CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	11,100.000	114,553		
83408W-10-3	SOHU COM INC	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	3,540.000	164,415		
F84138-11-8	SOITEC	D	06/08/2010	UBS AG	8,616.000	75,668		
J7608R-10-1	SOJITZ CORP	D	12/15/2010	Various	144,100.000	248,995		
E89049-15-4	SOL MELIA SA	D	06/08/2010	UBS AG	11,181.000	68,454		
83416B-10-9	SOLARWINDS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,420.000	66,399		
83421A-10-4	SOLERA HOLDINGS INC		12/15/2010	Various	8,720.000	361,837		
834376-50-1	SOLUTIA INC		12/15/2010	Various	15,940.000	269,287		
X8252W-17-6	SONAE SGPS SA	D	06/08/2010	UBS AG	51,184.000	45,330		
J7620U-10-8	SO-NET ENTERTAINMENT CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	31.000	76,977		
83545G-10-2	SONIC AUTOMOTIVE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,660.000	50,358		
835451-10-5	SONIC CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,260.000	84,641		
835495-10-2	SONOCO PRODUCTS CO.		12/15/2010	UBS AG	10,620.000	348,852		
83568G-10-4	SONOSIGHT INC		12/15/2010	Various	3,920.000	125,445		
835916-10-7	SONUS NETWORKS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	36,140.000	86,794		
J76379-10-6	SONY CORP NPV	D	12/15/2010	Various	32,000.000	1,124,053		
J76337-10-4	SONY FINANCIAL HOLDINGS	D	12/15/2010	Various	90.000	281,507		
T8782F-10-2	SORIN SPA	D	06/08/2010	UBS AG	57,148.000	97,651		
E6505G-14-8	SOS CORPORACION ALIMENTARIA SA	D	06/08/2010	UBS AG	27,336.000	53,741		
J76434-10-9	SOTETSU HOLDINGS INC	D	12/15/2010	INSTINET	44,000.000	141,816		
83616T-10-8	SOURCEFIRE		12/15/2010	Various	4,060.000	91,232		
842587-10-7	SOUTHERN CO		12/15/2010	Various	107,400.000	3,893,903		
Q8571C-10-7	SOUTHERN CROSS MEDIA GROUP LTD	D	06/08/2010	ITG HONG KONG LIMITED	43,819.000	61,158		
844030-10-6	SOUTHERN UNION CO.		12/15/2010	Various	14,320.000	340,529		
844741-10-8	SOUTHWEST AIRLINES CO		12/15/2010	Various	31,660.000	383,940		
844895-10-2	SOUTHWEST GAS CORP.		12/15/2010	UBS AG	2,360.000	85,378		
845467-10-9	SOUTHWESTERN ENERGY CO		12/15/2010	Various	44,540.000	1,712,880		
84610H-10-8	SOVRAN SELF STORAGE		12/15/2010	UBS AG	1,520.000	55,602		
Q8604X-10-2	SP AUSNET	D	12/16/2010	INSTINET	221,500.000	191,743		
84649R-20-0	SPANSION INC-CLASS A		12/15/2010	UBS AG	9,600.000	189,704		
R82401-10-1	SPAREBANKEN MIDT-NORGE	D	06/08/2010	SG WARBURG	12,750.000	82,981		
Q8604W-16-1	SPARK INFRASTRUCTURE GROUP	D	06/08/2010	ITG HONG KONG LIMITED	93,440.000	85,447		
A5030U-10-5	SPARKASSEN IMMOBILIEN AG	D	06/08/2010	UBS AG	11,939.000	67,071		

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846822-10-4	SPARTAN STORES INC		12/15/2010	Various	6,900.000	112,519		
847220-20-9	SPARTECH CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,140.000	59,280		
78462F-10-3	SPDR S&P 500 ETF TRUST		12/29/2010	Various	5,522,551.000	601,953,678		
847560-10-9	SPECTRA ENERGY CORP		12/15/2010	Various	88,740.000	2,004,308		
G8338K-10-4	SPECTRIS PLC	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	4,354.000	88,027		
G83561-10-3	SPIRAX-SARCO ENGINEERING PLC	D	06/08/2010	UBS AG	3,256.000	64,948		
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		12/15/2010	UBS AG	13,600.000	295,765		
X84465-10-7	SPONDA OYJ	D	06/08/2010	UBS AG	18,052.000	55,157		
Q86963-10-7	SPOTLESS GROUP LTD	D	06/08/2010	ITG HONG KONG LIMITED	28,879.000	52,985		
852061-10-0	SPRINT NEX TEL CORP COM SER 1		12/15/2010	Various	379,380.000	1,694,286		
784635-10-4	SPX CORP		12/15/2010	Various	4,720.000	292,794		
J7659R-10-9	SQUARE ENIX HOLDINGS CO	D	06/08/2010	Various	7,000.000	143,321		
78464R-10-5	SRA INTERNATIONAL INC		12/15/2010	Various	7,360.000	160,604		
Q8744Q-10-8	ST BARBARA LTD	D	11/29/2010	Various	238,866.160	64,274		
790148-10-0	ST JOE CORP		12/15/2010	Various	13,500.000	374,498		
790849-10-3	ST JUDE MEDICAL INC		12/15/2010	Various	43,060.000	1,643,185		
G61824-10-1	ST.MODWEN PROPERTIES	D	06/09/2010	Various	25,276.000	60,344		
D76226-11-3	STADA ARZNEIMITTEL AG	D	12/15/2010	Various	6,217.000	205,189		
85254C-30-5	STAGE STORES INC		12/15/2010	Various	10,180.000	161,305		
G8403M-20-9	STAGECOACH GROUP PLC	D	06/08/2010	UBS AG	60,888.000	158,414		
852891-10-0	STANCORP FINANCIAL GROUP INC		05/11/2010	UBS AG	5,400.000	243,216		
G84228-15-7	STANDARD CHARTERED ORD USD0.50	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	42,485.000	1,165,534		
853626-10-9	STANDARD MICROSYSTEMS CORP.		12/15/2010	Various	5,140.000	135,267		
854502-10-1	STANLEY BLACK & DECKER INC		12/15/2010	Various	45,211.500	2,601,966		
J76637-11-5	STANLEY ELECTRIC CO	D	01/21/2010	CREDIT SUISSE	12,700.000	260,001		
855030-10-2	STAPLES INC.		12/15/2010	Various	85,720.000	1,930,339		
855244-10-9	STARBUCKS CORP		12/15/2010	Various	99,480.000	2,756,565		
Y7545N-10-9	STARHILL GLOBAL REIT	D	06/08/2010	ITG HONG KONG LIMITED	184,000.000	71,242		
J7665M-10-2	START TODAY CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	27.000	62,352		
85590A-40-1	STARWOOD H OTELS + RESORTS INC COM		12/15/2010	Various	26,520.000	1,390,311		
85571B-10-5	STARWOOD PROPERTY TRUST INC		12/15/2010	UBS AG	11,140.000	227,648		
855707-10-5	STATE AUTO FINANCIAL CORP		12/15/2010	Various	5,000.000	91,882		
857477-10-3	STATE STREET CORPORATION		12/15/2010	Various	61,460.000	2,680,715		
784774-10-1	STEC INC		12/15/2010	Various	4,940.000	68,381		
858119-10-0	STEEL DYNAMICS INC		12/15/2010	UBS AG	22,960.000	350,294		
J7674E-10-9	STELLA CHEMIFA CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,600.000	58,128		
85856G-10-0	STELLARONE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,120.000	64,113		
858586-10-0	STEPAN CO		12/15/2010	Various	1,940.000	145,929		
858912-10-8	STERICYCLE INC		12/15/2010	Various	10,260.000	700,223		
859152-10-0	STERIS CORP		12/15/2010	Various	6,880.000	232,152		
858907-10-8	STERLING BANCSHARES		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,220.000	83,736		
556269-10-8	STEVEN MADDEN LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,820.000	100,171		
860370-10-5	STEWART ENTERPRISES		12/15/2010	Various	19,440.000	124,410		
860630-10-2	STIFEL FINANCIAL CORP		12/15/2010	Various	4,300.000	246,422		
86074Q-10-2	STILLWATER MINING CORP	R	12/15/2010	UBS AG	7,120.000	150,736		
X86482-14-2	STOCKMANN OYJ ABP	D	06/08/2010	UBS AG	2,249.000	65,254		
G85080-10-2	STOLT-NIELSEN LTD	D	06/08/2010	SG WARBURG	6,151.000	78,856		
861642-10-6	STONE ENERGY CORP		12/15/2010	Various	7,100.000	124,842		
R9423M-10-2	STOREBRAND	D	06/08/2010	SG WARBURG	27,896.000	146,585		
A8363A-11-8	STRABAG SE	D	06/08/2010	UBS AG	2,309.000	50,642		
Y81705-10-8	STRAITS ASIA RESOURCES LIMITED	D	06/08/2010	ITG HONG KONG LIMITED	49,000.000	67,917		
M8553H-11-0	STRAUSS-ELITE LTD	D	06/08/2010	SG WARBURG	5,297.000	71,398		
863236-10-5	STRAYER EDUCATION INC		12/15/2010	UBS AG	1,780.000	399,727		
863667-10-1	STRYKER CORP		12/15/2010	Various	38,020.000	1,836,031		
864159-10-8	STURM RUGER & CO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,440.000	41,728		
G8549P-10-8	SUBSEA 7 INC	D	06/08/2010	SG WARBURG	5,999.000	84,922		
864596-10-1	SUCCESSFACTORS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,160.000	109,702		
J7687M-10-6	SUGI PHARMACY CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,000.000	78,451		
H83580-28-4	SULZER AG	D	12/15/2010	Various	2,194.000	222,872		
J76896-10-9	SUMCO CORPORATION CMN STK	D	01/21/2010	CREDIT SUISSE	10,700.000	214,128		
J77024-11-5	SUMITOMO BAKELITE CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	13,000.000	67,252		
J77153-12-0	SUMITOMO CHEMICAL CO	D	01/21/2010	CREDIT SUISSE	137,000.000	641,468		
J77282-11-9	SUMITOMO CORP NPV	D	12/15/2010	Various	105,000.000	1,228,784		
J77411-11-4	SUMITOMO ELECTRIC JPY50	D	01/21/2010	CREDIT SUISSE	65,100.000	865,902		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
J77454-12-2	SUMITOMO FORESTRY CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	14,200.000	113,078		
J77497-11-3	SUMITOMO HEAVY IND NPV	D	01/21/2010	CREDIT SUISSE	56,000.000	305,805		
J77669-13-3	SUMITOMO METAL IND NPV	D	12/15/2010	Various	324,000.000	939,889		
J77712-12-3	SUMITOMO METAL MIN JPY50	D	12/15/2010	Various	48,000.000	740,356		
J77067-10-6	SUMITOMO MITSUI FI COMMON STOCK	D	12/15/2010	Various	69,200.000	2,148,259		
J77734-10-1	SUMITOMO OSAKA CEMENT CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	50,000.000	94,678		
J77841-11-2	SUMITOMO REALTY & JPY50	D	01/21/2010	CREDIT SUISSE	33,000.000	632,170		
J77884-11-2	SUMITOMO RUBBER IND	D	01/21/2010	CREDIT SUISSE	14,000.000	119,129		
J77970-10-1	SUMITOMO TRUST & BANK	D	01/21/2010	CREDIT SUISSE	125,000.000	707,272		
J78013-10-9	SUMITOMO WAREHOUSE CO LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	13,000.000	61,360		
866674-10-4	SUN COMMUNITIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,640.000	49,906		
86677E-10-0	SUN HEALTHCARE GROUP INC		12/15/2010	Various	5,786.640	66,836		
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	4,000.000	66,729		
Q8802S-10-3	SUNCORP GROUP LTD	D	06/08/2010	ITG HONG KONG LIMITED	4,187.000	27,709		
Q8802V-10-6	SUNDANCE RESOUCES LTD	D	12/16/2010	INSTINET	265,857.000	121,409		
J78089-10-9	SUNDRUG CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,800.000	87,874		
86764P-10-9	SUNOCO INC COM		12/15/2010	Various	15,620.000	567,192		
867652-10-9	SUNPOWER CORP		11/12/2010	Various	23,140.000	340,881		
867652-30-7	SUNPOWER CORP CL B		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,320.000	59,612		
867892-10-1	SUNSTONE HOTEL INVESTORS INC		12/15/2010	UBS AG	5,420.000	57,035		
Y82954-10-1	SUNTEC REIT	D	12/15/2010	Various	222,000.000	233,867		
867914-10-3	SUNTRUST B KS INC COM		12/15/2010	Various	65,600.000	1,628,592		
G8585P-10-3	SUPERGROUP PLC	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	5,101.000	115,343		
868157-10-8	SUPERIOR ENERGY SERVICES INC		12/15/2010	Various	10,360.000	276,312		
868168-10-5	SUPERIOR INDUSTRIES INTERNATIONAL, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,900.000	50,400		
86828P-10-3	SUPERIOR PLUS CORP	C	06/08/2010	CREDIT SUISSE	8,500.000	102,553		
M68605-43-1	SUPER-SOL LTD.	D	06/08/2010	SG WARBURG	12,331.000	69,026		
868532-10-2	SUPERTEX INC		12/15/2010	Various	4,420.000	110,676		
868536-10-3	SUPERVALU INC COM		12/15/2010	UBS AG	28,360.000	244,103		
868873-10-0	SURMODICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,660.000	48,016		
J78400-10-8	SURUGA BANK	D	01/21/2010	CREDIT SUISSE	19,000.000	179,592		
J78454-10-5	SUZUKEN CO	D	12/15/2010	Various	7,400.000	245,286		
J78529-13-8	SUZUKI MOTOR CORP JPY50	D	01/21/2010	CREDIT SUISSE	29,400.000	706,667		
784860-10-1	SVB FINANCIAL GROUP		12/15/2010	Various	4,580.000	230,528		
W3222Z-23-6	SWEDBANK AB	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	16,401.000	226,702		
870738-10-1	SWIFT ENERGY CO.		12/15/2010	UBS AG	2,120.000	85,331		
H8403W-10-7	SWISS PRIME SITE	D	12/15/2010	Various	5,096.000	317,843		
78503N-10-7	SWS GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,000.000	51,876		
78505P-10-0	SXC HEALTH SOLUTIONS CORP	C	12/15/2010	Various	3,400.000	209,425		
871206-40-5	SYCAMORE NETWORKS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,580.000	68,933		
K9419V-11-3	SYDBANK A/S	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	6,650.000	176,385		
871237-10-3	SYKES ENTERPRISES INC		12/15/2010	Various	6,020.000	118,928		
871503-10-8	SYMANTEC CORP.		12/15/2010	Various	101,020.000	1,664,341		
D827A1-10-8	SYMERISE AG	D	12/15/2010	Various	10,589.000	230,048		
87151Q-10-6	SYMETRA FINANCIAL CORP		12/15/2010	UBS AG	13,340.000	176,044		
871546-20-6	SYMMETRY MEDICAL INC		12/15/2010	Various	13,840.000	141,533		
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC		12/15/2010	UBS AG	940.000	24,871		
H84140-11-2	SYNGENTA CHF8.3	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	568.000	165,454		
87163F-10-6	SYNIVERSE HOLDINGS INC		12/15/2010	Various	8,760.000	189,834		
87162W-10-0	SYNNEX CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,480.000	68,686		
871607-10-7	SYNOPSYS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	20,280.000	445,994		
87161C-10-5	SYNOVUS FINANCIAL		12/15/2010	Various	104,260.000	305,112		
87162H-10-3	SYNTEL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,940.000	102,844		
871829-10-7	SYSCO CORP		12/15/2010	Various	78,000.000	2,330,759		
J7864H-10-2	SYSMEX CORP	D	12/15/2010	Various	3,600.000	214,040		
J86796-10-9	T&D HOLDINGS	D	01/21/2010	CREDIT SUISSE	24,800.000	565,370		
74144T-10-8	T. ROWE PRICE GROUP		12/15/2010	Various	38,820.000	2,196,996		
873868-10-3	TAHOE RESOURCES INC	C	12/15/2010	ITG, INC CANADA	6,000.000	89,929		
J7923L-11-0	TAIHEIYO CEMENT CORP	D	06/08/2010	Various	115,000.000	145,083		
J79561-13-0	TAISEI CORP	D	06/08/2010	Various	104,000.000	200,854		
J79819-10-8	TAISHO PHARMACEUTICAL CO	D	06/08/2010	Various	10,000.000	180,741		
J55440-11-9	TAIYO NIPPON SANSO CORP	D	01/21/2010	CREDIT SUISSE	25,000.000	262,075		
J80206-11-3	TAIYO YUDEN CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	8,000.000	111,661		
J80733-10-8	TAKARA HOLDINGS INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	102,000.000	501,969		

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J81195-12-5	TAKASHIMAYA CO JPY50	D	01/21/2010	CREDIT SUISSE	27,000.000	205,767		
J8124G-10-8	TAKATA CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,600.000	81,900		
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		12/15/2010	Various	12,360.000	136,434		
874161-10-2	TALBOTS		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,960.000	118,275		
874227-10-1	TALECRIS BIOTHERAPEUTICS		12/15/2010	UBS AG	8,220.000	183,669		
87424N-10-4	TALEO CORP CL A		12/15/2010	Various	5,880.000	153,553		
87425E-10-3	TALISMAN ENERGY IN COM NPV	C	12/15/2010	Various	56,000.000	988,930		
G8668X-10-6	TALKTALK TELECOM GROUP PLC	D	03/25/2010	DISTRIBUTION	31,381.000	67,907		
X8936Y-10-1	TALVIVAARA MINING COMPANY LTD.	D	06/08/2010	UBS AG	22,232.000	112,777		
87612E-10-6	TARGET CORP		12/15/2010	Various	90,120.000	4,712,722		
876511-10-6	TASEKO MINES LTD	C	06/08/2010	CREDIT SUISSE	16,500.000	79,000		
G86838-12-8	TATE & LYLE ORD GBP0.25	D	06/08/2010	UBS AG	129,021.000	859,698		
876664-10-3	TAUBMAN CENTERS INC		12/15/2010	UBS AG	5,340.000	228,447		
G86954-10-7	TAYLOR WIMPEY PLC 25P	D	06/08/2010	UBS AG	225,090.000	94,098		
872275-10-2	TCF FINANCIAL		12/15/2010	Various	15,680.000	279,084		
87236Y-10-8	TD AMERITRADE HOLDING CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	35,080.000	670,530		
J82141-13-6	TDK	D	12/15/2010	Various	11,500.000	776,561		
878237-10-6	TECH DATA CORP		12/15/2010	Various	5,220.000	218,627		
878377-10-0	TECHNE CORP		12/15/2010	UBS AG	4,820.000	307,659		
F9062J-17-3	TECHNICOLOR EUR 0.1	D	06/08/2010	UBS AG	93,807.000	55,004		
Y8563B-15-9	TECHTRONIC INDUSTRIES CO	D	06/08/2010	ITG HONG KONG LIMITED	123,500.000	108,607		
878742-20-4	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	C	12/15/2010	Various	53,300.000	2,089,707		
E9055J-10-8	TECNICAS REUNIDAS SA	D	12/15/2010	Various	3,053.000	161,955		
872375-10-0	TECO ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,720.000	321,690		
J82270-11-7	TEIJIN	D	06/08/2010	Various	82,000.000	261,656		
X89406-13-0	TEIXEIRA DUARTE SA	D	09/20/2010	MERGER	50,173.000	58,327		
879080-10-9	TEJON RANCH CO		12/15/2010	UBS AG	2,660.000	69,321		
879101-10-3	TEKELEC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,720.000	102,512		
W95878-11-7	TELE2 AB SER'B' SEK1.25	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	6,494.000	137,575		
G87403-11-2	TELECITY GROUP PLC	D	06/08/2010	UBS AG	22,210.000	122,358		
T92778-10-8	TELECOM ITALIA EURO.55	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	117,990.000	153,155		
879360-10-5	TELEDYNE TECHNOLOGIES INC		12/15/2010	Various	5,020.000	216,847		
879369-10-6	TELEFLEX, INC.		12/15/2010	UBS AG	4,940.000	292,935		
E90183-18-2	TELEFONICA DE ESPANA	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	28,599.000	656,588		
B89957-11-0	TELENET GROUP HOLDING NV	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	3,709.000	154,385		
F9120F-10-6	TELEPERFORMANCE	D	06/08/2010	UBS AG	4,858.000	124,139		
879433-10-0	TELEPHONE & DATA SYSTEMS, INC.		12/15/2010	Various	4,900.000	178,300		
879939-10-6	TELETECH HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,500.000	70,202		
Y85830-10-0	TELEVISION BROADCASTS	D	06/08/2010	ITG HONG KONG LIMITED	11,000.000	49,032		
W9588J-10-4	TELIASONERA AB SEK3.2	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	21,025.000	166,521		
879664-10-0	TELLABS INC		05/11/2010	Various	39,740.000	350,643		
H8547Q-10-7	TEMENOS GROUP AG	D	06/08/2010	UBS AG	4,753.000	105,697		
879868-10-7	TEMPLE-INLAND, INC.		12/15/2010	Various	12,560.000	269,999		
N5066Q-16-4	TEN CATE NV	D	06/08/2010	UBS AG	2,685.000	59,765		
Q8980R-10-9	TEN NETWORK HOLDINGS LTD	D	06/08/2010	ITG HONG KONG LIMITED	93,875.000	130,874		
L90272-10-2	TENARIS SA COMMON STOCK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	3,717.000	86,526		
88033G-10-0	TENET HEALTHCARE CORP		12/15/2010	Various	61,940.000	361,022		
880345-10-3	TENNANT CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,040.000	72,247		
880349-10-5	TENNECO AUTOMOTIVE INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,840.000	164,787		
88076W-10-3	TERADATA C ORP DEL COM		12/15/2010	Various	20,900.000	670,068		
880770-10-2	TERADYNE I NC COM		12/15/2010	Various	22,240.000	269,624		
880779-10-3	TEREX CORP		12/15/2010	Various	13,620.000	346,263		
T9471R-10-0	TERNA	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	25,340.000	107,119		
881448-20-3	TERREMARK WORLDWIDE INC		12/15/2010	UBS AG	3,060.000	39,288		
J83173-10-4	TERUMO CORP	D	01/21/2010	CREDIT SUISSE	14,200.000	819,032		
88157K-10-1	TESCO CORP	I	12/15/2010	Various	7,520.000	101,922		
881609-10-1	TESORO CORP		05/11/2010	Various	15,840.000	201,620		
B90519-10-7	TESSENDERLO CHEMIE NV	D	06/08/2010	UBS AG	3,904.000	100,721		
88164L-10-0	TESSERA TECHNOLOGIES INC		12/15/2010	Various	7,060.000	136,593		
88162G-10-3	TETRA TECH INC		12/15/2010	Various	8,220.000	194,780		
88162F-10-5	TETRA TECHNOLOGIES, INC.		12/15/2010	UBS AG	4,960.000	57,206		
881624-20-9	TEVA PHARMACEUTICAL-ADR	R	12/15/2010	Various	30,454.000	1,584,072		
88224Q-10-7	TEXAS CAPITAL BANCHSARES INC		12/15/2010	Various	6,440.000	128,617		
882491-10-3	TEXAS INDUSTRIES INC		12/15/2010	Various	3,560.000	132,005		

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882508-10-4	TEXAS INST RS INC COM		12/15/2010	Various	158,520.000	4,260,355		
883203-10-1	TEXTRON IN C COM		12/15/2010	UBS AG	3,160.000	74,573		
87240R-10-7	TFS FINANCIAL CORP		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	5,160.000	47,829		
J8298A-10-1	T-GAIA CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	46.000	67,116		
R9138B-10-2	TGS NOPEC GEOPHYSICAL CO ASA	D	06/08/2010	SG WARBURG	9,142.000	110,329		
F9156M-10-8	THALES	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	3,450.000	128,275		
J09748-10-4	THE DAI-ICHI LIFE INSURANCE COMPANY,LIMI	D	12/15/2010	Various	756.000	1,246,479		
25659P-40-2	THE DOLAN COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,340.000	43,148		
M8785N-10-9	THE ISRAEL CORPORATION LTD.	D	06/08/2010	SG WARBURG	261.000	171,924		
48020T-10-1	THE JONES GROUP INC		12/15/2010	Various	11,900.000	235,680		
698657-10-3	THE PANTRY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,960.000	41,537		
69344M-10-1	THE PMI GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	17,680.000	86,181		
G7535J-11-8	THE RESTAURANT GROUP PLC	D	06/08/2010	UBS AG	23,267.000	73,085		
G8813K-10-8	THE UNITED LABORATORIES LIMITED	D	06/08/2010	ITG HONG KONG LIMITED	44,000.000	56,015		
J95238-10-1	THE YACHIYO BANK LIMITED	D	06/09/2010	UBS WARBURG ASIA LIMITED	5,000.000	98,452		
88338T-10-4	THERAVANCE		12/15/2010	Various	9,340.000	153,680		
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		12/15/2010	UBS AG	4,220.000	234,278		
J83345-10-8	THK CO	D	01/21/2010	CREDIT SUISSE	11,200.000	235,556		
884315-10-2	THOMAS & BETTS CORP.		12/15/2010	UBS AG	6,840.000	283,930		
G88471-10-0	THOMAS COOK GP PLC CMN STK	D	06/08/2010	UBS AG	41,310.000	114,489		
884768-10-2	THOMPSON CREEK METALS COMPANY INC	C	06/08/2010	CREDIT SUISSE	11,800.000	99,146		
885160-10-1	THOR INDUSTRIES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,980.000	135,333		
872443-40-3	THQ INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,780.000	57,663		
B91707-10-7	THROMBOGENICS NV	D	06/08/2010	UBS AG	7,388.000	143,022		
D8398Q-11-9	THYSSENKRUPP AG NPV	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	5,109.000	212,003		
88632Q-10-3	TIBCO SOFTWARE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,300.000	213,356		
886423-10-2	TIDEWATER, INC.		05/11/2010	Various	7,316.000	367,970		
X90409-11-5	TIETO OYJ	D	06/08/2010	UBS AG	4,267.000	74,254		
886547-10-8	TIFFANY + CO NEW COM		12/15/2010	Various	15,860.000	775,219		
88706M-10-3	TIM HORTONS INC	C	06/08/2010	CREDIT SUISSE	13,000.000	424,162		
88732J-20-7	TIME WARNER CABLE INC		12/15/2010	Various	47,900.000	2,692,463		
887317-30-3	TIME WARNER INC		12/15/2010	Various	146,680.000	4,542,592		
887389-10-4	TIMKEN CO.		12/15/2010	UBS AG	10,320.000	360,723		
D8401Q-10-6	TIPP24 SE	D	06/08/2010	UBS AG	2,048.000	54,282		
X90766-12-6	TITAN CEMENT CO COMMON	D	06/08/2010	UBS AG	6,027.000	102,881		
88830M-10-2	TITAN INTERNATIONAL INC		12/15/2010	Various	5,620.000	74,869		
888339-20-7	TITANIUM M ETALS CORP COM NEW		05/11/2010	UBS AG	12,660.000	207,118		
888706-10-8	TIVO INC		12/15/2010	UBS AG	4,100.000	33,658		
872540-10-9	TJX COMPANIES INC		12/15/2010	Various	50,440.000	2,097,201		
87261X-10-8	TMX GROUP INC	C	06/08/2010	CREDIT SUISSE	7,200.000	186,305		
872960-10-9	TNS INC.		12/15/2010	Various	5,580.000	121,267		
J8381L-10-5	TOAGOSEI CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	16,000.000	70,703		
J84162-14-8	TOBU RAILWAY CO	D	01/21/2010	CREDIT SUISSE	60,000.000	333,569		
J84377-10-0	TODA CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	23,000.000	76,101		
D836B5-10-9	TOGNUM AG	D	06/08/2010	UBS AG	6,602.000	115,935		
J84764-11-7	TOHO CO	D	12/15/2010	Various	12,300.000	200,060		
J84850-10-6	TOHO GAS CO	D	06/08/2010	Various	37,000.000	201,846		
J85237-10-5	TOHO HOLDINGS CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	6,300.000	97,994		
J85366-10-2	TOHO TITANIUM CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,300.000	64,748		
J85108-10-8	TOHOKU ELECTRIC POWER CO	D	12/15/2010	Various	43,300.000	926,400		
J8609T-10-4	TOKA TOKYO FINANCIAL HOLDING	D	12/15/2010	INSTINET	46,000.000	181,470		
J85538-10-6	TOKAI CARBON CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	16,000.000	79,629		
J85968-10-5	TOKAI RIKA CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,800.000	70,663		
J86298-10-6	TOKIO MARINE HOLDINGS	D	12/15/2010	Various	38,500.000	1,120,759		
J86506-10-2	TOKUYAMA CORP	D	01/21/2010	CREDIT SUISSE	31,000.000	178,123		
J86957-11-5	TOKYO ELECTRON	D	01/21/2010	CREDIT SUISSE	14,600.000	944,565		
J87000-10-5	TOKYO GAS CO LTD	D	12/15/2010	Various	232,000.000	981,069		
J87430-10-4	TOKYO OHKA KOGYO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,600.000	81,095		
J88204-11-0	TOKYO STEEL MFG CO	D	06/08/2010	Various	10,100.000	108,978		
J88247-10-1	TOKYO STYLE CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	9,000.000	71,088		
J88333-11-7	TOKYO TATEMONO CO	D	01/21/2010	CREDIT SUISSE	34,000.000	142,419		
J88505-10-2	TOKYO TOMIN BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	7,400.000	80,935		
J88720-12-3	TOKYU CORP	D	01/21/2010	CREDIT SUISSE	96,000.000	403,178		
J88849-12-0	TOKYU LAND CORP	D	06/08/2010	Various	42,000.000	163,893		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
J88914-10-6	TOKYU REIT	D	06/08/2010	UBS WARBURG ASIA LIMITED	13.000	68,708		
889478-10-3	TOLL BROTHERS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,360.000	439,242		
N87695-10-7	TOMTOM NV	D	06/08/2010	UBS AG	11,769.000	72,334		
J8657U-11-0	TONENGENERAL SEKIYU	D	12/15/2010	Various	22,000.000	227,820		
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		03/05/2010	STOCK DIV.	204.600	4,876		
J89592-10-9	TOP REIT	D	06/08/2010	UBS WARBURG ASIA LIMITED	14.000	62,569		
J87473-11-2	TOPCON CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	12,300.000	62,206		
J8931G-10-1	TOPPAN FORMS CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	10,100.000	100,583		
890747-10-8	TOPPAN PRINTING CO	D	12/15/2010	Various	61,000.000	539,784		
J89494-11-6	TORAY INDUSTRIES	D	12/15/2010	Various	131,000.000	758,713		
891027-10-4	TORCHMARK INC COM		12/15/2010	Various	14,160.000	785,274		
891092-10-8	TORO CO.		05/11/2010	UBS AG	3,520.000	186,806		
891102-10-5	TOROMONT INDUSTRIES LTD	C	06/08/2010	CREDIT SUISSE	5,700.000	133,518		
J89752-11-7	TOSHIBA CORP NPV	D	12/15/2010	Various	118,000.000	674,828		
J89795-12-4	TOSHIBA PLANT SYSTEMS & SERVICES CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	5,000.000	62,723		
J90096-11-6	TOSOH CORP	D	06/08/2010	Various	52,000.000	146,512		
F92124-10-0	TOTAL SA EUR 2.5	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	9,816.000	522,698		
891906-10-9	TOTAL SYSTEM SERVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	23,740.000	368,435		
J90268-10-3	TOTO	D	12/15/2010	Various	36,500.000	243,332		
J90505-10-8	TOWA PHARMACEUTICAL CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,400.000	86,642		
Q9155R-10-6	TOWER AUSTRALIA GROUP LTD	D	06/08/2010	ITG HONG KONG LIMITED	47,484.000	85,481		
891777-10-4	TOWER GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,400.000	116,144		
M87915-10-0	TOWER SEMICONDUCTOR LTD	D	06/08/2010	SG WARBURG	53,865.000	72,924		
891894-10-7	TOWERS WATSON AND COMPANY		12/15/2010	Various	6,120.000	304,057		
89214P-10-9	TOWNE BANK		12/15/2010	Various	6,300.000	101,412		
J91515-10-6	TOYO INK MANUFACTURING CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	30,000.000	107,704		
J92289-10-7	TOYO SEIKAN KAISHA	D	12/15/2010	Various	17,000.000	268,905		
J92547-13-2	TOYO SUISAN KAISHA	D	01/21/2010	CREDIT SUISSE	10,000.000	250,561		
J92689-10-8	TOYO TANSO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	1,500.000	65,372		
J90741-13-3	TOYOBO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	66,000.000	107,484		
J91128-10-8	TOYODA GOSEI CO	D	01/21/2010	CREDIT SUISSE	7,000.000	215,000		
J92590-10-8	TOYOTA AUTO BODY CO LTD	D	12/15/2010	INSTINET	11,500.000	213,195		
J91214-10-6	TOYOTA BOSHOKU CORP	D	01/21/2010	CREDIT SUISSE	6,400.000	155,867		
J92628-10-6	TOYOTA INDUSTRIES CORP	D	01/21/2010	CREDIT SUISSE	15,500.000	499,696		
J92676-11-3	TOYOTA MOTOR	D	12/15/2010	Various	40,400.000	1,809,096		
J92719-11-1	TOYOTA TSUSHO	D	12/15/2010	Various	21,700.000	326,727		
Q8702T-15-1	TPG TELECOM LTD	D	06/08/2010	ITG HONG KONG LIMITED	29,878.000	51,797		
892356-10-6	TRACTOR SUPPLY CO		12/15/2010	Various	4,400.000	277,948		
J9297T-10-9	TRANS COSMOS INC/JAPAN	D	06/08/2010	UBS WARBURG ASIA LIMITED	9,200.000	79,527		
89346D-10-7	TRANSALTA CORP COM	C	06/08/2010	CREDIT SUISSE	11,600.000	224,623		
893521-10-4	TRANSATLANTIC HOLDINGS INC		12/15/2010	Various	7,520.000	375,984		
89353D-10-7	TRANSCANANDA CORP	C	12/15/2010	Various	24,300.000	854,426		
893578-10-4	TRANSCONTINENTAL INC	C	06/08/2010	CREDIT SUISSE	4,100.000	50,016		
893641-10-0	TRANSDIGM GROUP INC		12/15/2010	Various	5,080.000	286,045		
Q9187S-11-4	TRANSFIELD SERVICES LTD	D	06/08/2010	ITG HONG KONG LIMITED	35,274.000	103,693		
H8817H-99-3	TRANSOCEAN LTD	D	12/07/2010	MORGAN STANLEY CO. INC. NEW YORK	27,100.000	1,925,866		
Q91932-10-5	TRANSPACIFIC INDUSTRIES GROUP LTD	D	06/08/2010	ITG HONG KONG LIMITED	90,601.000	87,008		
Q9194A-10-6	TRANSURBAN GROUP	D	12/16/2010	INSTINET	43,354.000	223,234		
89417E-10-9	TRAVELERS COS INC		12/15/2010	Various	53,260.000	2,708,523		
G90202-10-5	TRAVIS PERKINS PLC COMMON STOCK	D	06/08/2010	UBS AG	9,785.000	105,681		
89469A-10-4	TREEHOUSE FOODS INC		12/15/2010	UBS AG	1,340.000	70,106		
W96297-10-1	TRELLEBORG AB	D	12/15/2010	Various	26,102.000	189,342		
J92980-10-4	TREND MICRO INC JPY50	D	12/15/2010	Various	10,200.000	390,626		
T9471T-10-6	TREVI FINANZIARIA SPA	D	06/08/2010	UBS AG	6,550.000	93,149		
89531P-10-5	TREX COMPANY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,640.000	36,714		
895945-10-3	TRICAN WELL SERVICE LTD	C	01/21/2010	CREDIT SUISSE	7,600.000	107,615		
896239-10-0	TRIMBLE NAVIGATION		12/15/2010	Various	13,980.000	435,570		
896356-10-2	TRINIDAD DRILLING LTD	C	06/08/2010	CREDIT SUISSE	12,600.000	61,781		
896522-10-9	TRINITY INDS INC		12/15/2010	Various	11,280.000	272,187		
G90624-10-0	TRINITY LTD	D	06/08/2010	ITG HONG KONG LIMITED	134,000.000	82,112		
896749-10-8	TRIPLE-S MANAGEMENT CORP B		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,920.000	53,423		
89674K-10-3	TRIQUINT SEMICONDUCTOR		05/11/2010	CREDIT SUISSE INTERNATIONAL	17,200.000	121,437		
896818-10-1	TRIUMPH GROUP INC		12/15/2010	Various	2,260.000	176,107		
89708X-10-5	TROPICANA ENTERTAINMENT INC		03/08/2010	EXCHANGE	68,943.000	838,017		

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89784N-10-4	TRUE RELIGION APPAREL INC		12/15/2010	Various	4,400.000	114,472		
89785X-10-1	TRUEBLUE INC.		12/15/2010	Various	9,040.000	154,340		
898349-10-5	TRUSTCO BANK CORP NY		12/15/2010	Various	25,220.000	164,929		
87264S-10-6	TRW AUTOMOTIVE HOLDINGS		12/15/2010	Various	23,180.000	1,043,103		
J9299N-10-0	TS TECH CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,500.000	75,326		
J93020-10-5	TSUBAKIMOTO CHAIN CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	24,000.000	99,163		
J93407-12-0	TSUMURA & CO	D	01/21/2010	CREDIT SUISSE	6,300.000	200,615		
87305R-10-9	TTM TECHNOLOGIES INC		12/15/2010	Various	8,220.000	105,439		
G9127H-10-4	TUI TRAVEL PLC ORD GBP0.10	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	51,470.000	189,555		
G9130W-10-6	TULLETT PREBON PLC	D	06/08/2010	UBS AG	13,159.000	62,773		
G91235-10-4	TULLOW OIL PLC COMMON STOCK	D	12/15/2010	Various	7,564.000	140,604		
899896-10-4	TUPPERWARE BRANDS CORP		12/15/2010	Various	7,340.000	345,354		
901109-10-8	TUTOR PERINI CORP		12/15/2010	Various	5,000.000	110,852		
87311L-10-4	TW TELECOM INC		12/15/2010	Various	19,440.000	336,251		
H8912P-10-6	TYCO ELECT RONICS LTD SHS		12/15/2010	Various	62,260.000	1,955,835		
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		12/15/2010	Various	65,853.370	2,507,901		
902252-10-5	TYLER TECHNOLOGIES		12/15/2010	Various	5,980.000	111,517		
902494-10-3	TYSON FOODS INC CLASS A		12/15/2010	Various	40,380.000	661,987		
902681-10-5	U G I CORP.		12/15/2010	Various	12,820.000	354,614		
903293-40-5	U S G CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,000.000	174,045		
91274F-10-4	U STORE IT		12/15/2010	Various	15,220.000	135,571		
J93796-10-0	UBE INDUSTRIES	D	01/21/2010	CREDIT SUISSE	92,000.000	261,285		
F9396N-10-6	UBISOFT ENTERTAINMENT	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	10,371.000	103,688		
H89231-33-8	UBS AG CHF0.1	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	21,238.000	352,001		
902653-10-4	UDR INC		12/15/2010	UBS AG	17,120.000	364,523		
Q927AA-10-2	UGL LTD	D	06/08/2010	ITG HONG KONG LIMITED	16,015.000	170,637		
90384S-30-3	ULTA US		12/15/2010	Various	4,520.000	121,797		
90385D-10-7	ULTIMATE SOFTWARE GRP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,760.000	93,927		
G9187G-10-3	ULTRA ELECTRONICS HOLDINGS PLC	D	06/08/2010	UBS AG	2,555.000	58,755		
903914-10-9	ULTRA PETROLEUM CORP		12/15/2010	Various	147,987.000	6,613,368		
904034-10-5	ULTRATECH INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,880.000	41,969		
J94048-10-5	ULVAC INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	3,600.000	75,231		
902788-10-8	UMB FINL CORP		12/15/2010	Various	3,720.000	158,360		
904214-10-3	UMPQUA HOLDINGS CORP		12/15/2010	UBS AG	4,740.000	55,386		
904311-10-7	UNDER ARMOUR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,840.000	129,585		
J94104-11-4	UNI CHARM	D	01/21/2010	CREDIT SUISSE	3,600.000	358,044		
F95094-11-0	UNIBAIL-RODAMCO SE REIT	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	1,816.000	358,743		
N8981F-27-1	UNILEVER NV CVA NLG0.16	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	1,676.000	52,285		
G92087-16-5	UNILEVER PLC ORD GBP0.031111	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	22,933.000	701,232		
907818-10-8	UNION PACIFIC CORP		12/15/2010	Various	65,100.000	5,002,642		
T9647L-10-2	UNIPOL GRUPPO FINAN ORD	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	395,140.000	248,550		
J9425W-10-7	UNIPRES CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,000.000	64,418		
909214-30-6	UNISYS CORP		12/15/2010	Various	5,840.000	147,605		
N9028G-11-6	UNIT 4 NV	D	06/08/2010	UBS AG	3,032.000	65,695		
909218-10-9	UNIT CORP		12/15/2010	Various	5,640.000	242,604		
G9226Z-10-4	UNITED BUSINESS MEDIA	D	06/08/2010	UBS AG	9,036.000	63,667		
90984P-10-5	UNITED COMMUNITY BANKS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,220.000	73,345		
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		12/15/2010	Various	14,800.000	356,536		
910331-10-7	UNITED FIRE & CASUALTY CO		12/15/2010	Various	5,220.000	116,525		
911163-10-3	UNITED NATURAL FOODS INC		12/15/2010	UBS AG	1,420.000	52,499		
911268-10-0	UNITED ONLINE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,480.000	83,696		
V96194-12-7	UNITED OVERSEAS BANK	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	12,000.000	164,244		
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		12/15/2010	Various	97,180.000	6,460,272		
911363-10-9	UNITED RENTALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,320.000	86,102		
912909-10-8	UNITED STATES STEEL CORP		12/15/2010	Various	22,620.000	1,114,246		
913004-10-7	UNITED STATIONERS, INC.		12/15/2010	UBS AG	620.000	40,287		
913017-10-9	UNITED TECHNOLOGIES CORP		12/15/2010	Various	117,180.000	8,479,604		
91307C-10-2	UNITED THERAPEUTICS CORP		12/15/2010	UBS AG	6,560.000	361,477		
J9427E-10-5	UNITED URBAN INVESTMENT	D	12/15/2010	Various	94.000	195,126		
G92755-10-0	UNITED UTILITIES GROUP	D	12/15/2010	Various	41,549.000	363,649		
91324P-10-2	UNITEDHEALTH GROUP INC		12/15/2010	Various	148,280.000	4,834,184		
913275-10-3	UNITRIN, INC.		12/15/2010	Various	7,980.000	215,107		
91347P-10-5	UNIVERSAL DISPLAY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,460.000	61,858		
913543-10-4	UNIVERSAL FST PRODS INC		12/15/2010	Various	4,260.000	163,620		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME		12/15/2010	UBS AG	1,180.000	42,926		
913903-10-0	UNIVERSAL HEALTH SERVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,020.000	374,453		
91529Y-10-6	UNUM GROUP		12/15/2010	Various	46,900.000	1,014,354		
J94368-14-9	UNY CO LTD JPY50	D	06/08/2010	Various	22,900.000	173,990		
X9518X-10-7	UPONOR OYJ	D	06/08/2010	UBS AG	4,927.000	67,919		
91701P-10-5	URANIUM ONE INC	C	06/08/2010	CREDIT SUISSE	43,200.000	109,142		
917017-10-5	URANIUM PARTICIPATION CORP	C	06/08/2010	CREDIT SUISSE	11,100.000	58,961		
917047-10-2	URBAN OUTFITTERS INC		12/15/2010	Various	16,360.000	632,984		
903236-10-7	URS CORP		12/15/2010	UBS AG	1,300.000	56,189		
90341W-10-8	US AIRWAYS GROUP INC		12/15/2010	UBS AG	1,800.000	18,615		
902973-30-4	US BANCORP		12/15/2010	Various	98,800.000	2,376,134		
912023-20-7	US GOLD CORP		12/15/2010	Various	15,180.000	68,795		
90333E-10-8	USEC INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60,450.000	320,935		
N9040V-11-7	USG PEOPLE NV	D	06/08/2010	UBS AG	8,316.000	106,683		
J94456-11-8	USHIO	D	06/08/2010	Various	8,000.000	134,878		
J9446Z-10-5	USS CO	D	01/21/2010	CREDIT SUISSE	2,020.000	128,693		
G87210-10-3	UTI WORLDWIDE INC		12/15/2010	UBS AG	13,960.000	236,369		
91879Q-10-9	VAIL RESORTS INC		12/15/2010	Various	3,920.000	181,143		
918866-10-4	VALASSIS COMMUNICATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,480.000	195,600		
91911K-10-2	VALEANT PHARMACEUTICALS INTERNATIONAL	I	09/28/2010	MERGER	15,137.650	398,877		
91911K-99-5	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C	12/15/2010	Various	24,400.000	557,783		
F96221-12-6	VALEO SA	D	12/15/2010	Various	7,775.000	314,438		
91913Y-10-0	VALERO ENERGY CORP		12/15/2010	Various	74,960.000	1,454,773		
919794-10-7	VALLEY NATIONAL BANCORP		12/15/2010	Various	17,320.000	268,674		
F95922-10-4	VALLOUREC EUR 4	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	1,169.000	121,548		
920253-10-1	VALMONT INDUSTRIES INC		12/15/2010	Various	2,580.000	210,669		
920355-10-4	VALSPAR CORP.		12/15/2010	Various	10,920.000	345,196		
92046N-10-2	VALUECLICK INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,920.000	97,939		
922042-85-8	VANGUARD EMERGING MARKETS VIPER		12/30/2010	Various	6,354,246.000	268,366,409		
92220P-10-5	VARIAN MEDICAL SYST		12/15/2010	Various	16,260.000	958,152		
922207-10-5	VARIAN SEMICONDUCTOR EQUIPMENT		12/15/2010	Various	9,900.000	321,697		
N9411C-10-2	VASTNED OFF/IND	D	06/08/2010	UBS AG	5,041.000	59,841		
N91784-10-3	VASTNED RETAIL	D	06/08/2010	UBS AG	2,071.000	92,991		
918194-10-1	VCA ANTECH INC		12/15/2010	Various	10,620.000	282,435		
92240G-10-1	VECTREN CORPORATION		12/15/2010	Various	9,680.000	239,292		
922417-10-0	VEECO INSTRUMENTS		12/15/2010	Various	5,400.000	251,147		
92275P-30-7	VENOCO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,960.000	40,448		
92277D-10-4	VENTANA GOLD CORP	C	06/08/2010	CREDIT SUISSE	7,100.000	64,095		
92276F-10-0	VENTAS INC		12/15/2010	Various	20,160.000	1,004,830		
Y9360Y-10-3	VENTURE CORP LTD	D	06/08/2010	ITG HONG KONG LIMITED	21,000.000	127,037		
92342Y-10-9	VERIFONE SYSTEMS INC		12/15/2010	UBS AG	2,540.000	104,198		
Y93691-10-6	VERIGY LTD		12/15/2010	Various	7,980.000	92,083		
92343E-10-2	VERISIGN INC.		12/15/2010	Various	20,680.000	615,278		
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		12/15/2010	Various	12,580.000	378,649		
92343V-10-4	VERIZON COMMUNICATIONS		12/15/2010	Various	371,860.000	11,493,101		
923725-10-5	VERMILION ENERGY INC	C	12/15/2010	Various	6,200.000	255,130		
92532F-10-0	VERTEX PHARMACEUTICALS		12/15/2010	Various	22,540.000	830,879		
918204-10-8	VF CORP		12/15/2010	Various	10,920.000	863,263		
92553P-20-1	VIACOM INC NEW CL B		12/15/2010	Various	75,138.000	2,574,454		
92552R-40-6	VIAD CORP		12/15/2010	Various	5,320.000	131,573		
92552V-10-0	VIASAT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,280.000	143,951		
925815-10-2	VICOR CORP		12/15/2010	UBS AG	1,800.000	30,551		
G9358Y-10-7	VICTREX PLC	D	06/08/2010	UBS AG	6,130.000	94,338		
92672A-10-1	VIEWPOINT FINANCIAL GROUP		12/15/2010	UBS AG	10,200.000	113,974		
F9768K-10-2	VILMORIN & CIE	D	06/08/2010	UBS AG	1,464.000	112,674		
F5879X-10-8	VINCI	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	3,601.000	193,055		
X97923-10-0	VIOHALCO	D	06/08/2010	UBS AG	16,296.000	57,940		
92769L-10-1	VIRGIN MEDIA INC		12/15/2010	Various	40,960.000	889,301		
92826C-83-9	VISA INC		12/15/2010	Various	33,540.000	2,515,351		
E97579-19-2	VISCOFAN SA	D	06/08/2010	UBS AG	6,362.000	165,267		
928298-10-8	VISHAY INTERTECHNOLOGY, INC		05/11/2010	UBS AG	19,740.000	190,491		
92835K-10-3	VISHAY PRECISION GROUP		12/15/2010	Various	4,350.000	69,484		
N93540-10-7	VISTAPRINT NV	R	12/15/2010	Various	5,840.000	277,334		
92849T-10-8	VITERRA INC	C	06/08/2010	CREDIT SUISSE	26,000.000	189,171		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
F7063C-11-4	VIVENDI EUR5.50	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	18,259.000	504,159		
928551-10-0	VIVUS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,000.000	110,040		
928563-40-2	VM WARE INC		12/15/2010	Various	9,500.000	738,037		
92858J-10-8	VOCUS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,740.000	42,262		
92857W-20-9	VODAFONE AIRTOUCH ADR	R	12/15/2010	UBS AG	16,357.000	432,935		
92864N-10-1	VOLCOM INC		12/15/2010	Various	4,980.000	101,020		
928708-10-6	VOLTERRA SEMICONDUCTOR CORP		12/15/2010	Various	4,700.000	112,107		
928856-30-1	VOLVO AB-B SHS NPV	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	25,673.000	414,538		
929042-10-9	VORNADO RLTY TR		12/15/2010	Various	24,720.000	2,013,511		
G93886-13-6	VOSTOK NAFTA INVESTMENT LTD	D	06/08/2010	UBS AG	16,546.000	55,055		
G9400S-10-8	VTECH HOLDINGS LTD	D	06/08/2010	ITG HONG KONG LIMITED	14,000.000	132,758		
929160-10-9	VULCAN MAT LS CO COM		12/15/2010	Various	14,740.000	786,954		
92922P-10-6	W & T OFFSHORE		12/15/2010	Various	5,300.000	54,612		
38388F-10-8	W R GRACE & CO NEW		12/15/2010	Various	9,460.000	274,139		
G9809D-10-8	W S ATKINS PLC	D	12/15/2010	Various	26,437.000	283,181		
92927K-10-2	WABCO HOLDINGS INC		12/15/2010	UBS AG	8,040.000	294,492		
929740-10-8	WABTEC		12/15/2010	Various	5,900.000	285,128		
J94632-11-4	WACOAL HOLDINGS CORP	D	12/15/2010	Various	16,000.000	205,238		
J9467Z-10-9	WACOM CO LTD/JAPAN	D	06/08/2010	UBS WARBURG ASIA LIMITED	60.000	89,455		
930059-10-0	WADDELL & REED FINANCIAL		12/15/2010	UBS AG	11,560.000	391,961		
931422-10-9	WALGREEN CO		12/15/2010	Various	127,700.000	4,645,978		
W9898E-13-4	WALLENSTAM AB	D	06/08/2010	UBS AG	3,749.000	59,582		
931142-10-3	WAL-MART STORES		12/15/2010	Various	267,600.000	13,590,076		
93317Q-10-5	WALTER ENERGY INC		12/15/2010	UBS AG	6,600.000	524,233		
93317W-10-2	WALTER INVESTMENT MANAGEMENT		12/15/2010	Various	6,520.000	115,568		
B9774V-12-0	WAREHOUSES DE PAUW	D	06/08/2010	UBS AG	1,523.000	61,208		
934390-40-2	WARNACO GROUP INC		12/15/2010	Various	5,540.000	258,597		
G94368-10-0	WARNER CHILCOTT PLC		12/15/2010	Various	15,300.000	415,171		
934550-10-4	WARNER MUSIC GRP CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,720.000	44,244		
939640-10-8	WASHINGTON POST CO CL B		08/13/2010	Various	520.000	236,549		
938824-10-9	WASHINGTON FEDERAL		12/15/2010	UBS AG	14,760.000	272,676		
939653-10-1	WASHINGTON REAL ESTATE		12/15/2010	Various	7,020.000	215,736		
941053-10-0	WASTE CONNECTIONS		05/11/2010	UBS AG	7,480.000	262,698		
94106L-10-9	WASTE MGMT INC DEL		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	53,560.000	1,774,004		
941848-10-3	WATERS CORPORATION		12/15/2010	Various	12,800.000	920,733		
942683-10-3	WATSON PHARMACEUTICALS INC		12/15/2010	Various	15,220.000	708,145		
942749-10-2	WATTS WATER TECHNOLOGIES INC		12/15/2010	Various	4,680.000	168,625		
943315-10-1	WAUSAU PAPER CORP		12/15/2010	Various	14,700.000	125,613		
N9438C-17-6	WAVIN NV	D	06/08/2010	UBS AG	6,510.000	75,314		
929236-10-7	WD-40 CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,300.000	81,717		
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		12/15/2010	Various	92,060.000	1,498,256		
94770V-10-2	WEBMD HEALTH CORP		12/15/2010	UBS AG	6,940.000	334,119		
947890-10-9	WEBSTER FINANCIAL CORP		12/15/2010	UBS AG	2,500.000	45,845		
948626-10-6	WEIGHT WATCHERS INTL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,780.000	104,487		
948741-10-3	WEINGARTEN REALTY		12/15/2010	Various	12,580.000	288,680		
G95248-13-7	WEIR GROUP PLC (THE)	D	12/15/2010	Various	24,089.000	400,071		
948849-10-4	WEIS MARKETS, INC.		12/15/2010	UBS AG	2,200.000	88,466		
94946T-10-6	WELLCARE HEALTH PLANS		12/15/2010	Various	5,700.000	158,917		
94973V-10-7	WELLPOINT INC		12/15/2010	Various	50,320.000	2,626,399		
949746-10-1	WELLS FARGO CO		12/15/2010	Various	568,260.000	15,246,678		
G9529Y-10-1	WELLSTREAM HOLDINGS PLC	D	06/08/2010	UBS AG	10,740.000	78,530		
F98370-10-3	WENDEL	D	12/15/2010	Various	2,935.000	174,558		
950587-10-5	WENDYS ARBYS GROUP INC		05/11/2010	Various	44,440.000	226,106		
950755-10-8	WERNER ENTERPRISES INC		12/15/2010	UBS AG	2,040.000	45,811		
950810-10-1	WESBANCO INC		12/15/2010	Various	7,580.000	147,215		
950817-10-6	WESCO FINANCIAL CORP		05/11/2010	UBS AG	140.000	54,040		
95082P-10-5	WESCO INTERNATIONAL INC		05/11/2010	UBS AG	4,140.000	158,355		
Q9594W-12-0	WEST AUSTRALIAN NEWSPAPERS HOLDINGS LTD	D	12/16/2010	Various	39,924.000	238,405		
952845-10-5	WEST FRASER TIMBER CO LTD	C	06/08/2010	CREDIT SUISSE	2,400.000	88,708		
J95094-10-8	WEST JAPAN RAILWAY CO	D	01/21/2010	CREDIT SUISSE	140.000	492,788		
955306-10-5	WEST PHARMACEUTICAL SERVICES		12/15/2010	Various	4,860.000	202,075		
957090-10-3	WESTAMERICA BANCORPORATION		12/15/2010	Various	3,120.000	182,008		
95709T-10-0	WESTAR ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,080.000	261,674		
957638-10-9	WESTERN ALLIANCE BANCORP		12/15/2010	Various	15,660.000	118,384		

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G9618L-10-0	WESTERN AREAS NL	D	12/16/2010	INSTINET	40,418.000	235,921		
95801T-10-7	WESTERN COAL CORP	C	06/08/2010	CREDIT SUISSE	18,300.000	75,939		
958102-10-5	WESTERN DIGITAL CORP.		12/15/2010	Various	26,960.000	1,054,046		
959319-10-4	WESTERN REFINING INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,200.000	43,310		
959802-10-9	WESTERN UN CO COM		12/15/2010	Various	90,880.000	1,545,631		
Q97062-10-5	WESTFIELD GROUP	D	12/17/2010	ITG HONG KONG LIMITED	13,698.000	131,637		
Q97145-10-8	WESTFIELD RETAIL TRUST	D	12/13/2010	DISTRIBUTION	186,878.000	446,896		
960413-10-2	WESTLAKE CHEMICAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,280.000	54,247		
Q97417-10-1	WESTPAC BANKING CORP	D	12/16/2010	INSTINET	16,537.000	376,856		
960908-30-9	WESTPORT INNOVATIONS INC	C	06/08/2010	CREDIT SUISSE	3,600.000	58,687		
962166-10-4	WEYERHAEUS ER CO COM		12/15/2010	Various	73,067.670	1,190,729		
92924F-10-6	WGL HOLDINGS INC		12/15/2010	Various	7,000.000	251,626		
G8927V-14-9	WH SMITH PLC	D	06/08/2010	UBS AG	34,828.000	219,652		
Y9553V-10-6	WHEELOCK AND CO	D	12/15/2010	Various	33,000.000	119,049		
963320-10-6	WHIRLPOOL CORP COM		12/15/2010	Various	10,000.000	1,021,967		
G9606P-19-7	WHITBREAD	D	06/08/2010	UBS AG	5,955.000	115,641		
Q9763G-10-4	WHITE ENERGY CO LTD	D	06/08/2010	ITG HONG KONG LIMITED	17,155.000	47,960		
Q97664-10-8	WHITEHAVEN COAL LTD	D	06/08/2010	ITG HONG KONG LIMITED	17,218.000	68,716		
966387-10-2	WHITING PETROLEUM CORP		12/15/2010	Various	5,380.000	466,650		
966612-10-3	WHITNEY HOLDING CORP		12/15/2010	UBS AG	16,420.000	198,874		
966837-10-6	WHOLE FOODS MKT INC		12/15/2010	Various	20,120.000	830,318		
A95384-11-0	WIENERBERGER AG	D	06/08/2010	UBS AG	11,115.000	142,928		
W9899S-10-8	WIHLBORGS FASTIGHETER	D	06/08/2010	UBS AG	3,616.000	62,927		
968223-20-6	WILEY JOHN & SONS INC		12/15/2010	UBS AG	5,720.000	242,299		
969203-10-8	WILL BROS GRP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,320.000	64,220		
969457-10-0	WILLIAMS COS INC		12/15/2010	Various	73,220.000	1,613,055		
969904-10-1	WILLIAMS SONOMA, INC.		12/15/2010	Various	12,100.000	375,315		
G96666-10-5	WILLIS GROUP HOLDINGS,INC		12/15/2010	Various	24,180.000	801,136		
Y9586L-10-9	WILMAR INTERNATIONAL	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	60,000.000	270,758		
971807-10-2	WILMINGTON TRUST CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,440.000	176,602		
D9695J-10-5	WINCOR NIXDORF AG	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	2,356.000	186,278		
97381W-10-4	WINDSTREAM CORP		12/15/2010	Various	69,589.840	838,974		
Y9588K-10-9	WING HANG BANK	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	6,500.000	90,195		
V97973-10-7	WING TAI	D	06/08/2010	ITG HONG KONG LIMITED	78,000.000	84,683		
974280-30-7	WINN-DIXIE STORES INC		12/15/2010	Various	13,560.000	136,274		
974637-10-0	WINNEBAGO INDUSTRIES, INC.		12/15/2010	Various	3,960.000	58,993		
97650W-10-8	WINTRUST FINANCIAL CORP		12/15/2010	Various	4,800.000	174,830		
976657-10-6	WISCONSIN ENERGY		12/15/2010	Various	14,340.000	802,720		
929297-10-9	WMS INDUSTRIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,320.000	313,003		
G9736L-10-8	WOLSELEY PLC CMN STK	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	4,587.000	137,402		
978097-10-3	WOLVERINE WORLD WIDE, INC.		12/15/2010	Various	7,260.000	222,495		
G9745T-10-0	WOOD GROUP (JOHN) PLC	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	21,032.000	175,925		
Q98327-10-1	WOODSIDE PETROLEUM	D	12/16/2010	INSTINET	13,866.000	593,890		
Q98418-10-8	WOOL WORTHS LIMITED	D	12/16/2010	INSTINET	12,896.000	343,121		
981475-10-6	WORLD FUEL SERVICES CORP		12/15/2010	UBS AG	2,580.000	82,721		
Q9857K-10-2	WORLEY PARSONS LTD NPV	D	12/16/2010	INSTINET	5,447.000	145,016		
Q9860E-10-1	WOTIF.COM HOLDINGS LTD	D	06/08/2010	ITG HONG KONG LIMITED	13,164.000	53,076		
98233Q-10-5	WRIGHT EXPRESS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,200.000	142,314		
98235T-10-7	WRIGHT MEDICAL GRP INC		12/15/2010	Various	8,200.000	141,952		
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		12/15/2010	Various	20,160.000	519,025		
G98149-10-0	WYNN MACAU LTD	D	12/15/2010	Various	162,800.000	295,427		
983134-10-7	WYNN RESOR TS LTD COM		12/15/2010	Various	11,120.000	1,004,546		
98389B-10-0	XCEL ENERGY INC		12/15/2010	Various	58,620.000	1,333,907		
G9826X-10-3	XCHANGING PLC	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	61,832.000	102,011		
J95204-10-3	XEBIO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	4,200.000	76,101		
98411C-10-0	XENOPORT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,240.000	35,162		
984121-10-3	XEROX CORP COM		12/15/2010	Various	181,060.000	1,779,457		
983919-10-1	XILINX INC COM		12/15/2010	Various	30,220.000	769,345		
G9828G-10-8	XINYI GLASS HOLDING CO LTD	D	06/08/2010	ITG HONG KONG LIMITED	212,000.000	80,514		
45071R-10-9	XIXIA		12/15/2010	UBS AG	100.000	1,627		
G98290-10-2	XL GROUP PLC		12/15/2010	Various	46,400.000	843,627		
G9826T-10-2	XSTRATA PLC ORD USD0.50	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	25,474.000	574,577		
984332-10-6	YAHOO INC COM		12/15/2010	Various	145,940.000	2,400,234		
J95402-10-3	YAHOO JAPAN CORP	D	12/15/2010	Various	1,402.000	489,324		

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J95468-12-0	YAKULT HONSHA CO	D	01/21/2010	CREDIT SUISSE	11,900.000	342,534		
J95534-10-3	YAMADA DENKI CO	D	01/21/2010	CREDIT SUISSE	8,000.000	543,010		
J95644-10-0	YAMAGATA BANK LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	17,000.000	74,693		
J9579M-10-3	YAMAGUCHI FINANCIAL GP	D	01/21/2010	CREDIT SUISSE	21,000.000	225,899		
J95732-10-3	YAMAHA CORP	D	12/15/2010	Various	23,100.000	289,204		
J95776-12-6	YAMAHA MOTOR CO	D	01/21/2010	CREDIT SUISSE	22,900.000	324,433		
98462Y-10-0	YAMANA GOLD INC	C	12/15/2010	Various	70,700.000	803,391		
J96348-10-7	YAMATAKE CORP	D	12/15/2010	Various	8,500.000	202,760		
J96612-11-4	YAMATO HOLDINGS CO LTD	D	12/15/2010	Various	34,700.000	492,501		
J96524-11-1	YAMATO KOGYO CO	D	06/08/2010	Various	4,500.000	133,856		
J96656-10-3	YAMAZAKI BAKING CO	D	01/21/2010	CREDIT SUISSE	19,000.000	226,678		
Y9728A-10-2	YANGZIJIANG SHIPBUILDING	D	06/08/2010	Various	119,000.000	103,510		
Y9729A-10-1	YANLORD LAND GROUP	D	12/15/2010	Various	96,000.000	114,500		
J9690T-10-2	YASKAWA ELECTRIC CORP	D	01/21/2010	CREDIT SUISSE	25,000.000	231,645		
G9835W-10-4	YELL GROUP PLC	D	06/08/2010	UBS AG	214,324.000	84,582		
985521-10-3	YELLOW MEDIA INC	C	12/15/2010	Various	49,700.000	302,712		
X9862Q-10-4	YIT OYJ	D	06/08/2010	UBS AG	9,195.000	161,218		
J97272-12-4	YOKOGAWA ELECTRIC CORPORATION 6841	D	06/08/2010	Various	20,000.000	153,016		
J97536-12-2	YOKOHAMA RUBBER CO LTD/THE	D	06/08/2010	UBS WARBURG ASIA LIMITED	18,000.000	82,146		
T9846S-10-6	YOOX SPA	D	06/08/2010	UBS AG	10,940.000	71,073		
G98803-14-4	YUE YUEN INDL HLDG HKD0.25	D	12/15/2010	MORGAN STANLEY CO. INC. NEW YORK	29,500.000	110,664		
988498-10-1	YUM! BRANDS INC		12/15/2010	Various	66,460.000	2,799,034		
E9853W-16-0	ZARDOYA OTIS		12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	6,642.000	98,706		
989207-10-5	ZEBRA TECHNOLOGIES CORP.		12/15/2010	UBS AG	7,080.000	209,948		
J9885X-10-8	ZENSHO CO LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	5,500.000	50,986		
J56644-12-3	ZEON CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	19,000.000	110,650		
98952K-10-7	ZHONGPIN INC	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	5,240.000	64,835		
98956P-10-2	ZIMMER HOLDINGS INC		12/15/2010	Various	26,140.000	1,556,831		
989701-10-7	ZIONS BANCORP		12/15/2010	UBS AG	20,660.000	542,490		
F98947-10-8	ZODIAC AEROSPACE	D	12/15/2010	Various	3,589.000	200,226		
98975W-10-4	ZOLTEK COS INC		12/15/2010	Various	9,360.000	96,634		
X9819B-10-1	ZON MULTIMEDIA SEVICOS DE TELE	D	06/08/2010	UBS AG	21,677.000	82,664		
98975F-10-1	ZORAN CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,180.000	68,796		
A989A1-10-9	ZUMTOBEL AG	D	06/08/2010	UBS AG	4,693.000	72,072		
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,053,346,524	XXX	
02013@-10-9	ALLSTATE FIRE AND CASUALTY INSURANCE CO.		11/29/2010	DISTRIBUTION	0.000	15,000,000		
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		10/31/2010	DISTRIBUTION	0.000	6,525		
9199999. Common Stocks - Parent, Subsidiaries and Affiliates						15,006,525	XXX	
9799997. Total - Common Stocks - Part 3						3,068,353,049	XXX	
9799998. Total - Common Stocks - Part 5						261,198,184	XXX	
9799999. Total - Common Stocks						3,329,551,233	XXX	
9899999. Total - Preferred and Common Stocks						3,372,620,554	XXX	39,903
9999999 - Totals						15,371,910,809	XXX	31,921,304

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31398A-TL-6	FANNIE MAE		12/14/2010	MORGAN STANLEY DEAN WITTER		25,538,825	25,000,000	26,159,560	25,790,451		(469,992)		(469,992)		25,320,460		218,365	218,365	1,220,920	08/15/2011
31398A-VQ-2	FANNIE MAE		12/16/2010	GOLDMAN, SACHS & CO.		50,209,400	50,000,000	49,948,500	49,969,266		24,012		24,012		49,993,278		216,122	216,122	1,079,167	03/23/2011
31398A-YM-8	FANNIE MAE		12/14/2010	BANK OF AMERICA		10,179,400	10,000,000	9,977,190	9,979,771		7,344		7,344		9,987,115		192,285	192,285	236,736	08/10/2012
3133XS-4S-4	FED HM LN BK BD		12/15/2010	GOLDMAN, SACHS & CO.		30,743,340	30,000,000	31,292,500	30,890,162		(497,532)		(497,532)		30,392,630		350,710	350,710	1,362,396	09/16/2011
3133XT-4D-5	FEDERAL HOME LOAN BANK		12/16/2010	GOLDMAN, SACHS & CO.		50,177,950	50,000,000	49,900,840	49,941,210		46,681		46,681		49,987,891		190,059	190,059	1,017,882	03/16/2011
3133XT-AW-6	FEDERAL HOME LOAN BANK		12/14/2010	FTN FINANCIAL		20,451,780	20,000,000	20,030,300	20,022,986		(9,547)		(9,547)		20,013,439		438,341	438,341	530,000	04/13/2012
3133XU-E4-1	FEDERAL HOME LOAN BANK		12/14/2010	BANK OF AMERICA		10,181,300	10,000,000	9,966,200	9,969,981		10,754		10,754		9,980,735		200,565	200,565	245,000	08/22/2012
3133XU-UJ-0	FEDERAL HOME LOAN BANK		12/13/2010	GOLDMAN, SACHS & CO.		15,244,050	15,000,000	14,951,700	14,956,444		14,981		14,981		14,971,425		272,625	272,625	307,396	09/26/2012
3128X8-QT-2	FREDDIE MAC		09/10/2010	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				145,000	09/10/2010
3137EA-CE-7	FREDDIE MAC		12/13/2010	SALOMON SMITH BARNEY		30,749,700	30,000,000	30,286,590	30,258,420		(89,305)		(89,305)		30,169,115		580,585	580,585	865,938	09/21/2012
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		12/01/2010	SCHEDULED REDEMPTION		1,640	1,640	1,717	1,730		(90)		(90)		1,640				92	01/15/2020
362162-WV-7	GOVT NATL MTG ASSOC I #181660		12/01/2010	SCHEDULED REDEMPTION		86	86	90	92		(6)		(6)		86				2	01/15/2020
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		12/01/2010	SCHEDULED REDEMPTION		38	38	39	39						38				2	03/15/2017
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		12/01/2010	SCHEDULED REDEMPTION		983	983	1,021	1,027		(43)		(43)		983				55	02/15/2020
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		12/01/2010	SCHEDULED REDEMPTION		797	797	852	847		(50)		(50)		797				45	10/15/2020
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		12/01/2010	SCHEDULED REDEMPTION		1,628	1,628	1,705	1,728		(101)		(101)		1,628				92	04/15/2020
362205-TM-8	GOVT NATL MTG ASSOC I #297656		12/01/2010	SCHEDULED REDEMPTION		19,148	19,148	18,811	18,627		521		521		19,148				900	10/15/2022
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		12/01/2010	SCHEDULED REDEMPTION		1,018	1,018	1,040	1,043		(25)		(25)		1,018				49	08/15/2022
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		12/01/2010	SCHEDULED REDEMPTION		23	23	23	23						23				1	09/15/2022
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		12/01/2010	SCHEDULED REDEMPTION		152	152	154	155		(2)		(2)		152				7	11/15/2022
36224T-W9-7	GOVT NATL MTG ASSOC I #338272		12/01/2010	SCHEDULED REDEMPTION		17,722	17,722	17,420	17,282		440		440		17,722				832	11/15/2022
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		12/01/2010	SCHEDULED REDEMPTION		17,611	17,611	17,338	17,191		420		420		17,611				823	12/15/2022
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		12/01/2010	SCHEDULED REDEMPTION		733	733	766	781		(47)		(47)		733				37	01/15/2026
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		12/01/2010	SCHEDULED REDEMPTION		819	819	829	826		(7)		(7)		819				36	12/15/2022
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		12/01/2010	SCHEDULED REDEMPTION		4,992	4,992	5,146	5,225		(233)		(233)		4,992				309	04/15/2024
36203C-7J-5	GOVT NATL MTG ASSOC I #345697		12/01/2010	SCHEDULED REDEMPTION		24,638	24,638	25,404	25,392		(755)		(755)		24,638				1,242	05/15/2024
36203G-PS-6	GOVT NATL MTG ASSOC I #348833		12/01/2010	SCHEDULED REDEMPTION		82,866	82,866	83,121	83,231		(365)		(365)		82,866				3,194	06/15/2023
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		12/01/2010	SCHEDULED REDEMPTION		824	824	850	855		(31)		(31)		824				38	03/15/2024
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		12/01/2010	SCHEDULED REDEMPTION		8,695	8,695	8,261	8,143		553		553		8,695				355	10/15/2023
36203L-D7-4	GOVT NATL MTG ASSOC I #352126		12/01/2010	SCHEDULED REDEMPTION		117,472	117,472	117,612	117,695		(223)		(223)		117,472				5,670	06/15/2023
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		12/01/2010	SCHEDULED REDEMPTION		212	212	215	216		(4)		(4)		212				10	03/15/2023
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		12/01/2010	SCHEDULED REDEMPTION		17,519	17,519	17,249	17,225		294		294		17,519				839	01/15/2024
36203S-HF-7	GOVT NATL MTG ASSOC I #357630		12/01/2010	SCHEDULED REDEMPTION		80	80	81	82		(2)		(2)		80				4	05/15/2023
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		12/01/2010	SCHEDULED REDEMPTION		559	559	566	567		(8)		(8)		559				16	09/15/2023
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		12/01/2010	SCHEDULED REDEMPTION		542	542	548	548		(6)		(6)		542				24	09/15/2023
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		12/01/2010	SCHEDULED REDEMPTION		143,140	143,140	136,117	135,423		7,717		7,717		143,140				5,846	12/15/2023
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793		12/01/2010	SCHEDULED REDEMPTION		42,450	42,450	43,136	43,053		(603)		(603)		42,450				1,542	05/15/2024
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		12/01/2010	SCHEDULED REDEMPTION		55,517	55,517	52,761	52,537		2,981		2,981		55,517				2,114	12/15/2023
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		12/01/2010	SCHEDULED REDEMPTION		94,354	94,354	92,901	92,838		1,516		1,516		94,354				2,932	12/15/2023
36204J-NW-2	GOVT NATL MTG ASSOC I #371305		01/01/2010	SCHEDULED REDEMPTION		710	710	714	716		(6)		(6)		710				4	02/15/2024
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		12/01/2010	SCHEDULED REDEMPTION		15,029	15,029	15,511	15,524		(495)		(495)		15,029				765	02/15/2024
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		12/01/2010	SCHEDULED REDEMPTION		3,825	3,825	3,950	3,977		(152)		(152)		3,825				166	02/15/2024
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		12/01/2010	SCHEDULED REDEMPTION		1,523	1,523	1,570	1,603		(80)		(80)		1,523				69	08/15/2025
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		12/01/2010	SCHEDULED REDEMPTION		138,621	138,621	131,733	132,645		5,976		5,976		138,621				5,536	12/15/2023
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		12/01/2010	SCHEDULED REDEMPTION		28,125	28,125	27,685	27,634		491		491		28,125				821	01/15/2024
36204R-AT-5	GOVT NATL MTG ASSOC I #377218		12/01/2010	SCHEDULED REDEMPTION		3,945	3,945	4,026	4,062		(116)		(116)		3,945				198	06/15/2024
36204S-FN-1	GOVT NATL MTG ASSOC I #378273		12/01/2010	SCHEDULED REDEMPTION		35	35	35	35						35				2	06/15/2024
36204S-UL-8	GOVT NATL MTG ASSOC I #378687		12/01/2010	SCHEDULED REDEMPTION		23	23	23	23						23				1	03/15/2024
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		12/01/2010	SCHEDULED REDEMPTION		1,986	1,986	2,027	2,015		(28)		(28)		1,986				87	12/15/2027
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		12/01/2010	SCHEDULED REDEMPTION		29,839	29,839	29,158	29,307		532		532		29,839				908	01/15/2024
36205B-LC-4	GOVT NATL MTG ASSOC I #385623		12/01/2010	SCHEDULED REDEMPTION		34,026	34,026	34,579	34,671		(644)		(644)		34,026				1,763	05/15/2024
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		12/01/2010	SCHEDULED REDEMPTION		1,539	1,539	1,564	1,572		(33)		(33)		1,539				68	06/15/2024
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		12/01/2010	SCHEDULED REDEMPTION		11,608	11,608	11,798	11,797		(189)		(189)		11,608				477	05/15/2024
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		12/01/2010	SCHEDULED REDEMPTION		224	224	233	232		(8)		(8)		224				11	08/15/2024
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		12/01/2010	SCHEDULED REDEMPTION		24	24	24	24						24				1	11/15/2024
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		12/01/2010	SCHEDULED REDEMPTION		1,792	1,792	1,792	1,792						1,792				73	04/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		12/01/2010	SCHEDULED REDEMPTION		255	255	264	293		(38)		(38)		255				12	06/15/2029
36205R-2W-6	GOVT NATL MTG ASSOC I #398689		12/01/2010	SCHEDULED REDEMPTION		10,778	10,778	11,258	11,488		(710)		(710)		10,778				493	05/15/2026
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		12/01/2010	SCHEDULED REDEMPTION		97	97	98	98		(2)		(2)		97				4	09/15/2025
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		12/01/2010	SCHEDULED REDEMPTION		358	358	359	360		(2)		(2)		358				26	07/15/2025
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		12/01/2010	SCHEDULED REDEMPTION		155	155	157	157		(2)		(2)		155				7	10/15/2025
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		12/01/2010	SCHEDULED REDEMPTION		689	689	711	721		(32)		(32)		689				32	08/15/2025
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		12/01/2010	SCHEDULED REDEMPTION		72	72	73	73		(2)		(2)		72				3	03/15/2028
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		12/01/2010	SCHEDULED REDEMPTION		651	651	666	666		(15)		(15)		651				29	04/15/2028
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		12/01/2010	SCHEDULED REDEMPTION		558	558	582	598		(40)		(40)		558				30	10/15/2030
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		12/01/2010	SCHEDULED REDEMPTION		3,159	3,159	3,299	3,409		(250)		(250)		3,159				154	05/15/2026
36206L-ZV-4	GOVT NATL MTG ASSOC I #414856		12/01/2010	SCHEDULED REDEMPTION		12	12	13	12						12				1	12/15/2025
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		12/01/2010	SCHEDULED REDEMPTION		1,244	1,244	1,299	1,319		(75)		(75)		1,244				62	02/15/2026
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		12/01/2010	SCHEDULED REDEMPTION		217	217	220	222		(5)		(5)		217				9	07/15/2028
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		12/01/2010	SCHEDULED REDEMPTION		6,637	6,637	6,637	6,638		(1)		(1)		6,637				197	03/15/2026
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		12/01/2010	SCHEDULED REDEMPTION		730	730	745	743		(13)		(13)		730				32	08/15/2027
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		12/01/2010	SCHEDULED REDEMPTION		1,551	1,551	1,621	1,651		(100)		(100)		1,551				78	03/15/2026
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		12/01/2010	SCHEDULED REDEMPTION		2,842	2,842	2,969	3,112		(270)		(270)		2,842				142	04/15/2026
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		12/01/2010	SCHEDULED REDEMPTION		6,304	6,304	6,304	6,306		(2)		(2)		6,304				224	04/15/2026
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		12/01/2010	SCHEDULED REDEMPTION		628	628	656	660		(32)		(32)		628				31	08/15/2026
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		12/01/2010	SCHEDULED REDEMPTION		251	251	262	267		(16)		(16)		251				12	06/15/2026
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		12/01/2010	SCHEDULED REDEMPTION		1,542	1,542	1,611	1,667		(125)		(125)		1,542				82	06/15/2026
36206Y-5T-4	GOVT NATL MTG ASSOC I #425758		12/01/2010	SCHEDULED REDEMPTION		23	23	24	24						23				1	03/15/2026
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		12/01/2010	SCHEDULED REDEMPTION		9,926	9,926	9,926	9,927		(1)		(1)		9,926				473	03/15/2026
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		12/01/2010	SCHEDULED REDEMPTION		582	582	608	609		(28)		(28)		582				29	06/15/2026
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		12/01/2010	SCHEDULED REDEMPTION		337	337	352	363		(27)		(27)		337				17	09/15/2026
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		12/01/2010	SCHEDULED REDEMPTION		375	375	380	384		(9)		(9)		375				16	01/15/2028
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507		12/01/2010	SCHEDULED REDEMPTION		84,211	84,211	83,893	83,927		284		284		84,211				3,650	04/15/2026
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		12/01/2010	SCHEDULED REDEMPTION		623	623	651	662		(39)		(39)		623				32	09/15/2026
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		12/01/2010	SCHEDULED REDEMPTION		7,055	7,055	7,176	7,212		(157)		(157)		7,055				288	01/15/2028
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		12/01/2010	SCHEDULED REDEMPTION		1,338	1,338	1,397	1,407		(69)		(69)		1,338				67	09/15/2026
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		12/01/2010	SCHEDULED REDEMPTION		624	624	652	661		(36)		(36)		624				31	10/15/2026
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		12/01/2010	SCHEDULED REDEMPTION		11,910	11,910	12,441	12,890		(979)		(979)		11,910				875	06/15/2026
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		12/01/2010	SCHEDULED REDEMPTION		6,117	6,117	6,187	6,279		(162)		(162)		6,117				318	02/15/2029
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		12/01/2010	SCHEDULED REDEMPTION		4,585	4,585	4,664	4,692		(107)		(107)		4,585				165	01/15/2028
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		12/01/2010	SCHEDULED REDEMPTION		1,220	1,220	1,241	1,246		(26)		(26)		1,220				54	02/15/2028
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		12/01/2010	SCHEDULED REDEMPTION		1,961	1,961	1,994	2,008		(47)		(47)		1,961				90	03/15/2028
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		12/01/2010	SCHEDULED REDEMPTION		434	434	429	455		(21)		(21)		434				19	02/15/2029
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		12/01/2010	SCHEDULED REDEMPTION		837	837	826	816		21		21		837				34	04/15/2029
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		12/01/2010	SCHEDULED REDEMPTION		811	811	820	824		(14)		(14)		811				22	04/15/2029
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		12/01/2010	SCHEDULED REDEMPTION		1,423	1,423	1,481	1,487		(64)		(64)		1,423				75	12/15/2029
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		12/01/2010	SCHEDULED REDEMPTION		1,179	1,179	1,231	1,270		(92)		(92)		1,179				59	07/15/2026
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		12/01/2010	SCHEDULED REDEMPTION		1,169	1,169	1,189	1,194		(25)		(25)		1,169				51	01/15/2028
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		12/01/2010	SCHEDULED REDEMPTION		31	31	31	31		(1)		(1)		31				1	11/15/2027
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		12/01/2010	SCHEDULED REDEMPTION		2,549	2,549	2,662	2,804		(255)		(255)		2,549				132	12/15/2026
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		12/01/2010	SCHEDULED REDEMPTION		37	37	37	37						37				2	01/15/2028
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		12/01/2010	SCHEDULED REDEMPTION		661	661	672	676		(15)		(15)		661				29	01/15/2028
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		12/01/2010	SCHEDULED REDEMPTION		51	51	52	53		(2)		(2)		51				3	07/15/2027
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		12/01/2010	SCHEDULED REDEMPTION		3,364	3,364	3,422	3,448		(83)		(83)		3,364				137	06/15/2028
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		12/01/2010	SCHEDULED REDEMPTION		9,459	9,459	9,622	9,644		(185)		(185)		9,459				327	10/15/2027
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		12/01/2010	SCHEDULED REDEMPTION		132	132	134	135		(3)		(3)		132				6	11/15/2027
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		12/01/2010	SCHEDULED REDEMPTION		14,027	14,027	13,882	13,860		167		167		14,027				634	01/15/2028
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		12/01/2010	SCHEDULED REDEMPTION		636	636	645	648		(12)		(12)		636				28	11/15/2027
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		12/01/2010	SCHEDULED REDEMPTION		1,003	1,003	1,020	1,021		(17)		(17)		1,003				44	09/15/2027
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		12/01/2010	SCHEDULED REDEMPTION		799	799	812	812		(13)		(13)		799				35	12/15/2027
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		12/01/2010	SCHEDULED REDEMPTION		14,942	14,942	15,175	15,167		(226)		(226)		14,942				604	11/15/2027
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		12/01/2010	SCHEDULED REDEMPTION		1,081	1,081	1,097	1,108		(27)		(27)		1,081				47	06/15/2028
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		12/01/2010	SCHEDULED REDEMPTION		10,071	10,071	9,967	9,933		138		138		10,071				464	04/15/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		12/01/2010	SCHEDULED REDEMPTION		570	570	579	585		(16)		(16)		570				26	04/15/2028
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		12/01/2010	SCHEDULED REDEMPTION		971	971	990	984		(14)		(14)		971				42	11/15/2027
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		12/01/2010	SCHEDULED REDEMPTION		1,273	1,273	1,295	1,298		(24)		(24)		1,273				56	09/15/2027
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		12/01/2010	SCHEDULED REDEMPTION		597	597	567	561		36		36		597				24	02/15/2028
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		12/01/2010	SCHEDULED REDEMPTION		7,406	7,406	7,184	7,140		266		266		7,406				307	03/15/2029
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		12/01/2010	SCHEDULED REDEMPTION		822	822	836	841		(20)		(20)		822				39	12/15/2027
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		12/01/2010	SCHEDULED REDEMPTION		5,402	5,402	5,483	5,577		(174)		(174)		5,402				147	01/15/2028
36208R-V5-0	GOVT NATL MTG ASSOC I #458836		12/01/2010	SCHEDULED REDEMPTION		11,078	11,078	11,324	11,326		(248)		(248)		11,078				271	03/15/2028
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		12/01/2010	SCHEDULED REDEMPTION		645	645	638	626		19		19		645				28	03/15/2028
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		12/01/2010	SCHEDULED REDEMPTION		1,265	1,265	1,286	1,295		(30)		(30)		1,265				63	05/15/2028
36208S-BE-1	GOVT NATL MTG ASSOC I #459137		12/01/2010	SCHEDULED REDEMPTION		30,423	30,423	29,239	29,229		1,194		1,194		30,423				691	12/15/2027
36208U-CK-1	GOVT NATL MTG ASSOC I #460974		12/01/2010	SCHEDULED REDEMPTION		10,494	10,494	10,707	10,714		(220)		(220)		10,494				334	11/15/2027
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		12/01/2010	SCHEDULED REDEMPTION		20,326	20,326	20,739	20,826		(499)		(499)		20,326				906	11/15/2027
36208U-JW-8	GOVT NATL MTG ASSOC I #461177		12/01/2010	SCHEDULED REDEMPTION		575	575	585	586		(11)		(11)		575				25	12/15/2027
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		12/01/2010	SCHEDULED REDEMPTION		7,837	7,837	7,971	8,006		(170)		(170)		7,837				219	01/15/2028
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		12/01/2010	SCHEDULED REDEMPTION		454	454	462	465		(10)		(10)		454				20	01/15/2028
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		12/01/2010	SCHEDULED REDEMPTION		5,325	5,325	5,416	5,449		(124)		(124)		5,325				270	01/15/2028
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		12/01/2010	SCHEDULED REDEMPTION		344	344	349	351		(8)		(8)		344				15	07/15/2028
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		12/01/2010	SCHEDULED REDEMPTION		5,478	5,478	5,572	5,607		(129)		(129)		5,478				208	11/15/2027
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		12/01/2010	SCHEDULED REDEMPTION		5,436	5,436	5,530	5,551		(115)		(115)		5,436				219	01/15/2028
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		12/01/2010	SCHEDULED REDEMPTION		11,890	11,890	12,121	12,117		(227)		(227)		11,890				458	01/15/2028
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		12/01/2010	SCHEDULED REDEMPTION		922	922	938	938		(16)		(16)		922				40	01/15/2028
36208V-ZK-4	GOVT NATL MTG ASSOC I #462546		01/01/2010	SCHEDULED REDEMPTION		161	161	165	168		(7)		(7)		161				1	02/15/2028
36208V-2A-2	GOVT NATL MTG ASSOC I #462569		12/01/2010	SCHEDULED REDEMPTION		14,432	14,432	14,283	14,275		157		157		14,432				852	03/15/2028
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		12/01/2010	SCHEDULED REDEMPTION		1,633	1,633	1,651	1,657		(24)		(24)		1,633				74	06/15/2028
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		12/01/2010	SCHEDULED REDEMPTION		17,624	17,624	18,064	18,099		(475)		(475)		17,624				443	12/15/2027
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		12/01/2010	SCHEDULED REDEMPTION		1,473	1,473	1,495	1,513		(40)		(40)		1,473				65	04/15/2029
36209A-H6-0	GOVT NATL MTG ASSOC I #465653		01/01/2010	SCHEDULED REDEMPTION		17,197	17,197	17,493	17,525		(328)		(328)		17,197				100	02/15/2028
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		12/01/2010	SCHEDULED REDEMPTION		4,454	4,454	4,530	4,550		(97)		(97)		4,454				164	01/15/2028
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		12/01/2010	SCHEDULED REDEMPTION		18,373	18,373	18,689	18,696		(323)		(323)		18,373				486	01/15/2028
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		12/01/2010	SCHEDULED REDEMPTION		3,064	3,064	3,099	3,144		(80)		(80)		3,064				73	04/15/2028
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		12/01/2010	SCHEDULED REDEMPTION		4,027	4,027	4,122	4,101		(74)		(74)		4,027				155	07/15/2028
36209D-VA-9	GOVT NATL MTG ASSOC I #468709		10/01/2010	SCHEDULED REDEMPTION		38,475	38,475	38,078	37,981		494		494		38,475				2,197	02/15/2028
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		12/01/2010	SCHEDULED REDEMPTION		463	463	474	475		(12)		(12)		463				20	03/15/2028
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		12/01/2010	SCHEDULED REDEMPTION		58	58	59	61		(2)		(2)		58				2	08/15/2029
36209H-DP-7	GOVT NATL MTG ASSOC I #471810		12/01/2010	SCHEDULED REDEMPTION		115	115	117	118		(3)		(3)		115				5	03/15/2028
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		12/01/2010	SCHEDULED REDEMPTION		606	606	598	595		10		10		606				24	05/15/2029
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		12/01/2010	SCHEDULED REDEMPTION		9,801	9,801	9,691	10,272		(471)		(471)		9,801				403	05/15/2029
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		12/01/2010	SCHEDULED REDEMPTION		12,618	12,618	12,835	12,878		(260)		(260)		12,618				162	05/15/2028
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		12/01/2010	SCHEDULED REDEMPTION		420	420	427	428		(8)		(8)		420				18	04/15/2028
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		12/01/2010	SCHEDULED REDEMPTION		3,429	3,429	3,376	3,377		52		52		3,429				151	04/15/2029
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		12/01/2010	SCHEDULED REDEMPTION		2,671	2,671	2,730	2,725		(54)		(54)		2,671				116	05/15/2028
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		12/01/2010	SCHEDULED REDEMPTION		1,233	1,233	1,260	1,258		(26)		(26)		1,233				54	06/15/2028
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		12/01/2010	SCHEDULED REDEMPTION		2,412	2,412	2,472	2,477		(65)		(65)		2,412				105	06/15/2028
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		12/01/2010	SCHEDULED REDEMPTION		893	893	913	912		(19)		(19)		893				43	06/15/2028
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		12/01/2010	SCHEDULED REDEMPTION		6,895	6,895	6,824	6,780		115		115		6,895				468	05/15/2028
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		12/01/2010	SCHEDULED REDEMPTION		10,024	10,024	9,526	9,402		622		622		10,024				629	06/15/2028
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		12/01/2010	SCHEDULED REDEMPTION		783	783	772	769		14		14		783				32	05/15/2029
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		12/01/2010	SCHEDULED REDEMPTION		58	58	60	61		(3)		(3)		58				3	03/15/2030
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		12/01/2010	SCHEDULED REDEMPTION		510	510	521	534		(24)		(24)		510				22	12/15/2030
36209U-HY-5	GOVT NATL MTG ASSOC I #481847		12/01/2010	SCHEDULED REDEMPTION		85	85	88	87		(2)		(2)		85				4	07/15/2028
36209V-B9-4	GOVT NATL MTG ASSOC I #482564		12/01/2010	SCHEDULED REDEMPTION		3,799	3,799	3,741	3,742		57		57		3,799				167	04/15/2029
36209V-S5-4	GOVT NATL MTG ASSOC I #483040		12/01/2010	SCHEDULED REDEMPTION		10	10	10	10						10				1	09/15/2029
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		12/01/2010	SCHEDULED REDEMPTION		38	38	39	39		(2)		(2)		38				2	05/15/2031
36210A-PM-3	GOVT NATL MTG ASSOC I #486528		12/01/2010	SCHEDULED REDEMPTION		4,316	4,316	4,316	4,316		(1)		(1)		4,316				227	09/15/2028
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		12/01/2010	SCHEDULED REDEMPTION		2,082	2,082	2,054	2,047		35		35		2,082				84	05/15/2029
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		12/01/2010	SCHEDULED REDEMPTION		448	448	442	440		8		8		448				18	01/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		12/01/2010	SCHEDULED REDEMPTION		25,747	25,747	23,719	25,073		673		673		25,747				967	03/15/2014
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		12/01/2010	SCHEDULED REDEMPTION		24,643	24,643	22,702	24,038		605		605		24,643				797	04/15/2014
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		12/01/2010	SCHEDULED REDEMPTION		827	827	856	909		(81)		(81)		827				37	08/15/2029
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		12/01/2010	SCHEDULED REDEMPTION		233	233	238	241		(9)		(9)		233				10	08/15/2029
36210E-QS-1	GOVT NATL MTG ASSOC I #490165		12/01/2010	SCHEDULED REDEMPTION		22,852	22,852	21,053	22,147		705		705		22,852				415	04/15/2014
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		12/01/2010	SCHEDULED REDEMPTION		16,303	16,303	15,019	15,810		493		493		16,303				612	03/15/2014
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		12/01/2010	SCHEDULED REDEMPTION		9,109	9,109	8,392	8,843		266		266		9,109				310	04/15/2014
36210K-WK-7	GOVT NATL MTG ASSOC I #494850		12/01/2010	SCHEDULED REDEMPTION		45,875	45,875	42,262	44,575		1,300		1,300		45,875				1,467	05/15/2014
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		12/01/2010	SCHEDULED REDEMPTION		344	344	356	367		(24)		(24)		344				16	08/15/2029
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		12/01/2010	SCHEDULED REDEMPTION		24,707	24,707	22,761	23,865		841		841		24,707				851	07/15/2014
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		12/01/2010	SCHEDULED REDEMPTION		408	408	414	420		(12)		(12)		408				18	01/15/2029
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		12/01/2010	SCHEDULED REDEMPTION		580	580	592	595		(15)		(15)		580				27	02/15/2029
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		12/01/2010	SCHEDULED REDEMPTION		200	200	198	198		1		1		200				7	01/15/2029
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		12/01/2010	SCHEDULED REDEMPTION		1,217	1,217	1,242	1,276		(60)		(60)		1,217				57	11/15/2029
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		12/01/2010	SCHEDULED REDEMPTION		248	248	256	269		(20)		(20)		248				11	11/15/2029
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		12/01/2010	SCHEDULED REDEMPTION		12,498	12,498	11,514	12,099		399		399		12,498				428	05/15/2014
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		12/01/2010	SCHEDULED REDEMPTION		39,172	39,172	36,087	38,036		1,135		1,135		39,172				1,334	06/15/2014
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		12/01/2010	SCHEDULED REDEMPTION		16,987	16,987	15,649	16,522		466		466		16,987				490	04/15/2014
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		12/01/2010	SCHEDULED REDEMPTION		5,886	5,886	5,423	5,733		154		154		5,886				168	03/15/2014
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		12/01/2010	SCHEDULED REDEMPTION		4,284	4,284	4,082	4,111		174		174		4,284				170	11/15/2029
36210X-MU-8	GOVT NATL MTG ASSOC I #505371		12/01/2010	SCHEDULED REDEMPTION		419	419	437	440		(21)		(21)		419				15	01/15/2030
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		12/01/2010	SCHEDULED REDEMPTION		421	421	388	407		14		14		421				12	05/15/2014
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		12/01/2010	SCHEDULED REDEMPTION		151	151	156	197		(46)		(46)		151				7	09/15/2029
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444		12/01/2010	SCHEDULED REDEMPTION		44	44	45	47		(4)		(4)		44				2	04/15/2029
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		12/01/2010	SCHEDULED REDEMPTION		58	58	59	59		(1)		(1)		58				3	04/15/2029
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		12/01/2010	SCHEDULED REDEMPTION		313	313	319	327		(14)		(14)		313				15	05/15/2029
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		12/01/2010	SCHEDULED REDEMPTION		700	700	729	721		(21)		(21)		700				35	02/15/2030
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		12/01/2010	SCHEDULED REDEMPTION		83,304	83,304	76,744	80,933		2,371		2,371		83,304				3,509	04/15/2014
36211B-HL-1	GOVT NATL MTG ASSOC I #507935		06/01/2010	SCHEDULED REDEMPTION		20,787	20,787	19,150	20,072		716		716		20,787				426	05/15/2014
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		12/01/2010	SCHEDULED REDEMPTION		76	76	80	79		(3)		(3)		76				4	09/15/2029
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		12/01/2010	SCHEDULED REDEMPTION		88,126	88,126	81,186	85,566		2,560		2,560		88,126				3,571	06/15/2014
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		12/01/2010	SCHEDULED REDEMPTION		202	202	209	217		(15)		(15)		202				9	12/15/2029
36211D-UC-2	GOVT NATL MTG ASSOC I #510079		04/01/2010	SCHEDULED REDEMPTION		30,969	30,969	28,530	30,092		877		877		30,969				545	07/15/2014
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		12/01/2010	SCHEDULED REDEMPTION		1,455	1,455	1,486	1,517		(62)		(62)		1,455				35	11/15/2029
36211E-RR-1	GOVT NATL MTG ASSOC I #510896		12/01/2010	SCHEDULED REDEMPTION		13,909	13,909	12,814	13,511		398		398		13,909				476	05/15/2014
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		12/01/2010	SCHEDULED REDEMPTION		643	643	656	659		(16)		(16)		643				30	05/15/2029
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		12/01/2010	SCHEDULED REDEMPTION		1,810	1,810	1,795	1,796		14		14		1,810				45	06/15/2029
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		12/01/2010	SCHEDULED REDEMPTION		432	432	447	464		(32)		(32)		432				20	06/15/2029
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		12/01/2010	SCHEDULED REDEMPTION		3,262	3,262	3,377	4,402		(1,140)		(1,140)		3,262				91	07/15/2029
36211J-LS-4	GOVT NATL MTG ASSOC I #514337		12/01/2010	SCHEDULED REDEMPTION		5,092	5,092	5,272	5,397		(305)		(305)		5,092				318	07/15/2029
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		12/01/2010	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	09/15/2029
36211N-PJ-1	GOVT NATL MTG ASSOC I #518025		04/01/2010	SCHEDULED REDEMPTION		11,123	11,123	11,515	11,894		(771)		(771)		11,123				277	11/15/2029
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		12/01/2010	SCHEDULED REDEMPTION		350	350	354	361		(11)		(11)		350				22	09/15/2029
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		12/01/2010	SCHEDULED REDEMPTION		1,295	1,295	1,341	1,417		(122)		(122)		1,295				62	01/15/2030
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		12/01/2010	SCHEDULED REDEMPTION		60	60	62	62		(2)		(2)		60				3	01/15/2030
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433		12/01/2010	SCHEDULED REDEMPTION		2,266	2,266	2,345	2,598		(332)		(332)		2,266				165	12/15/2029
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		12/01/2010	SCHEDULED REDEMPTION		714	714	739	761		(46)		(46)		714				34	12/15/2029
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		12/01/2010	SCHEDULED REDEMPTION		457	457	481	480		(23)		(23)		457				21	02/15/2030
36212A-G6-6	GOVT NATL MTG ASSOC I #527721		12/01/2010	SCHEDULED REDEMPTION		74	74	77	81		(7)		(7)		74				4	02/15/2030
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		12/01/2010	SCHEDULED REDEMPTION		75	75	77	78		(3)		(3)		75				3	01/15/2031
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		12/01/2010	SCHEDULED REDEMPTION		493	493	513	513		(20)		(20)		493				25	12/15/2030
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		12/01/2010	SCHEDULED REDEMPTION		318	318	325	329		(10)		(10)		318				14	03/15/2031
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		12/01/2010	SCHEDULED REDEMPTION		8,420	8,420	8,600	8,718		(298)		(298)		8,420				112	06/15/2031
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		12/01/2010	SCHEDULED REDEMPTION		2,518	2,518	2,572	2,632		(113)		(113)		2,518				101	12/15/2030
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		12/01/2010	SCHEDULED REDEMPTION		5,243	5,243	5,354	5,442		(200)		(200)		5,243				151	08/15/2031
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		12/01/2010	SCHEDULED REDEMPTION		675	675	690	696		(21)		(21)		675				29	02/15/2031
36213B-NF-5	GOVT NATL MTG ASSOC I #549490		12/01/2010	SCHEDULED REDEMPTION		75	75	79	79		(4)		(4)		75				4	03/15/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
36213C-Z7-8	GOVT NATL MTG ASSOC I #550766		12/01/2010	SCHEDULED REDEMPTION		3,265	3,265	3,394	3,501		(236)		(236)		3,265				45	12/15/2035
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		12/01/2010	SCHEDULED REDEMPTION		654,340	654,340	668,347	663,582		(9,243)		(9,243)		654,340				19,836	07/15/2018
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		12/01/2010	SCHEDULED REDEMPTION		6,305	6,305	6,439	6,565		(260)		(260)		6,305				373	05/15/2031
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		12/01/2010	SCHEDULED REDEMPTION		85	85	88	89		(4)		(4)		85				4	05/15/2032
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		12/01/2010	SCHEDULED REDEMPTION		421	421	429	438		(18)		(18)		421				18	07/15/2031
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		12/01/2010	SCHEDULED REDEMPTION		1,004	1,004	1,037	1,066		(62)		(62)		1,004				45	05/15/2032
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		12/01/2010	SCHEDULED REDEMPTION		4,850	4,850	4,704	4,739		111		111		4,850				75	06/15/2031
36213U-CK-4	GOVT NATL MTG ASSOC I #564474		12/01/2010	SCHEDULED REDEMPTION		16,429	16,429	16,886	17,714		(1,286)		(1,286)		16,429				543	11/15/2031
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		12/01/2010	SCHEDULED REDEMPTION		241	241	245	247		(6)		(6)		241				10	06/15/2032
36200Q-PZ-1	GOVT NATL MTG ASSOC I #569340		12/01/2010	SCHEDULED REDEMPTION		239,019	239,019	245,891	246,464		(7,445)		(7,445)		239,019				10,171	04/15/2032
36201B-KC-9	GOVT NATL MTG ASSOC I #578191		12/01/2010	SCHEDULED REDEMPTION		67,518	67,518	70,852	69,934		(2,416)		(2,416)		67,518				3,247	01/15/2032
36201E-RT-9	GOVT NATL MTG ASSOC I #581098		12/01/2010	SCHEDULED REDEMPTION		5,477	5,477	5,457	5,469		8		8		5,477				176	02/15/2032
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		12/01/2010	SCHEDULED REDEMPTION		373	373	386	392		(19)		(19)		373				16	05/15/2032
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		12/01/2010	SCHEDULED REDEMPTION		1,246	1,246	1,287	1,317		(72)		(72)		1,246				52	04/15/2032
36201M-SX-1	GOVT NATL MTG ASSOC I #587434		12/01/2010	SCHEDULED REDEMPTION		5,042	5,042	5,024	5,029		13		13		5,042				174	12/15/2032
36201T-FK-8	GOVT NATL MTG ASSOC I #592470		12/01/2010	SCHEDULED REDEMPTION		196	196	206	221		(24)		(24)		196				8	11/15/2032
36201T-K3-0	GOVT NATL MTG ASSOC I #592614		12/01/2010	SCHEDULED REDEMPTION		5,485	5,485	5,465	5,469		16		16		5,485				136	03/15/2033
36200E-BE-0	GOVT NATL MTG ASSOC I #598637		12/01/2010	SCHEDULED REDEMPTION		1,663	1,663	1,656	1,657		6		6		1,663				55	04/15/2033
36200F-E7-9	GOVT NATL MTG ASSOC I #599658		12/01/2010	SCHEDULED REDEMPTION		5,174	5,174	5,155	5,159		15		15		5,174				208	02/15/2033
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		12/01/2010	SCHEDULED REDEMPTION		49,989	49,989	51,965	52,387		(2,397)		(2,397)		49,989				788	01/15/2036
36200G-MD-5	GOVT NATL MTG ASSOC I #600756		12/01/2010	SCHEDULED REDEMPTION		1,836	1,836	1,829	1,829		6		6		1,836				57	02/15/2034
36200K-MV-6	GOVT NATL MTG ASSOC I #603472		12/01/2010	SCHEDULED REDEMPTION		3,564	3,564	3,753	4,001		(437)		(437)		3,564				129	02/15/2033
36200M-CY-7	GOVT NATL MTG ASSOC I #604087		12/01/2010	SCHEDULED REDEMPTION		2,855	2,855	2,844	2,846		9		9		2,855				93	03/15/2033
36200N-PV-7	GOVT NATL MTG ASSOC I #605336		12/01/2010	SCHEDULED REDEMPTION		611,835	611,835	633,871	632,146		(20,311)		(20,311)		611,835				23,901	08/15/2034
36202S-C6-3	GOVT NATL MTG ASSOC I #607693		12/01/2010	SCHEDULED REDEMPTION		678	678	675	675		3		3		678				10	02/15/2033
36202T-7B-6	GOVT NATL MTG ASSOC I #609390		12/01/2010	SCHEDULED REDEMPTION		4,609	4,609	4,592	4,595		14		14		4,609				159	04/15/2033
36290R-RB-1	GOVT NATL MTG ASSOC I #615282		12/01/2010	SCHEDULED REDEMPTION		1,145,525	1,145,525	1,160,918	1,159,234		(13,709)		(13,709)		1,145,525				38,236	07/15/2033
36290R-YG-2	GOVT NATL MTG ASSOC I #615511		12/01/2010	SCHEDULED REDEMPTION		1,740,830	1,740,830	1,799,855	1,785,312		(44,483)		(44,483)		1,740,830				55,085	07/15/2034
36290S-FV-8	GOVT NATL MTG ASSOC I #615880		12/01/2010	SCHEDULED REDEMPTION		36,235	36,235	37,351	37,901		(1,665)		(1,665)		36,235				1,078	08/15/2033
36290S-GH-8	GOVT NATL MTG ASSOC I #615900		12/01/2010	SCHEDULED REDEMPTION		108,099	108,099	111,426	112,794		(4,695)		(4,695)		108,099				3,242	08/15/2033
36290T-VP-1	GOVT NATL MTG ASSOC I #617222		12/01/2010	SCHEDULED REDEMPTION		80,435	80,435	83,615	86,118		(5,682)		(5,682)		80,435				3,465	06/15/2036
36290U-E5-1	GOVT NATL MTG ASSOC I #617656		12/01/2010	SCHEDULED REDEMPTION		8,705	8,705	8,976	8,919		(213)		(213)		8,705				357	08/15/2037
36290W-G5-5	GOVT NATL MTG ASSOC I #619520		12/01/2010	SCHEDULED REDEMPTION		5,256	5,256	5,237	5,237		20		20		5,256				127	08/15/2033
36290X-HU-7	GOVT NATL MTG ASSOC I #620443		12/01/2010	SCHEDULED REDEMPTION		184,826	184,826	190,515	191,166		(6,340)		(6,340)		184,826				4,456	08/15/2033
36291C-SE-6	GOVT NATL MTG ASSOC I #624317		12/01/2010	SCHEDULED REDEMPTION		230,624	230,624	238,984	237,508		(6,885)		(6,885)		230,624				6,437	07/15/2034
36291F-JK-5	GOVT NATL MTG ASSOC I #626766		12/01/2010	SCHEDULED REDEMPTION		1,930	1,930	1,923	1,925		5		5		1,930				55	04/15/2035
36291L-DD-4	GOVT NATL MTG ASSOC I #631100		12/01/2010	SCHEDULED REDEMPTION		227,482	227,482	236,474	236,090		(8,608)		(8,608)		227,482				4,261	06/15/2036
36291N-RU-7	GOVT NATL MTG ASSOC I #633299		12/01/2010	SCHEDULED REDEMPTION		150	150	156	153		(3)		(3)		150				6	11/15/2035
36291R-UA-8	GOVT NATL MTG ASSOC I #636077		12/01/2010	SCHEDULED REDEMPTION		245	245	244	244		1		1		245				8	12/15/2034
36291U-CG-8	GOVT NATL MTG ASSOC I #638271		12/01/2010	SCHEDULED REDEMPTION		1,968	1,968	1,961	1,960		8		8		1,968				69	01/15/2035
36292C-HN-7	GOVT NATL MTG ASSOC I #644737		12/01/2010	SCHEDULED REDEMPTION		1,926	1,926	2,002	2,022		(96)		(96)		1,926				79	04/15/2035
36292C-PR-9	GOVT NATL MTG ASSOC I #644932		12/01/2010	SCHEDULED REDEMPTION		295,604	295,604	300,778	300,326		(4,721)		(4,721)		295,604				9,058	07/15/2035
36292K-G6-7	GOVT NATL MTG ASSOC I #651021		12/01/2010	SCHEDULED REDEMPTION		7,874	7,874	8,185	8,255		(381)		(381)		7,874				310	02/15/2036
36292L-FW-9	GOVT NATL MTG ASSOC I #651881		12/01/2010	SCHEDULED REDEMPTION		72,116	72,116	73,356	73,181		(1,065)		(1,065)		72,116				2,738	09/15/2036
36292L-MM-3	GOVT NATL MTG ASSOC I #652064		12/01/2010	SCHEDULED REDEMPTION		34,627	34,627	35,996	37,053		(2,426)		(2,426)		34,627				856	04/15/2036
36292L-MN-1	GOVT NATL MTG ASSOC I #652065		12/01/2010	SCHEDULED REDEMPTION		307,072	307,072	319,211	324,415		(17,343)		(17,343)		307,072				2,827	04/15/2036
36292L-7A-6	GOVT NATL MTG ASSOC I #652589		12/01/2010	SCHEDULED REDEMPTION		1,792	1,792	1,863	1,876		(84)		(84)		1,792				35	05/15/2036
36294N-5L-8	GOVT NATL MTG ASSOC I #655251		12/01/2010	SCHEDULED REDEMPTION		38,015	38,015	39,518	39,988		(1,973)		(1,973)		38,015				1,739	10/15/2036
36294P-BV-4	GOVT NATL MTG ASSOC I #655352		12/01/2010	SCHEDULED REDEMPTION		2,766	2,766	2,875	2,931		(165)		(165)		2,766				136	05/15/2036
36294Q-HM-6	GOVT NATL MTG ASSOC I #656436		12/01/2010	SCHEDULED REDEMPTION		113,207	113,207	117,682	116,046		(2,839)		(2,839)		113,207				5,422	04/15/2037
36294R-3R-8	GOVT NATL MTG ASSOC I #657908		12/01/2010	SCHEDULED REDEMPTION		28,875	28,875	30,016	30,709		(1,834)		(1,834)		28,875				1,035	08/15/2036
36294S-BP-1	GOVT NATL MTG ASSOC I #658046		12/01/2010	SCHEDULED REDEMPTION		97,869	97,869	99,582	99,928		(2,059)		(2,059)		97,869				3,168	08/15/2036
36294S-3P-0	GOVT NATL MTG ASSOC I #658806		12/01/2010	SCHEDULED REDEMPTION		92	92	95	95		(3)		(3)		92				4	07/15/2037
36294W-LL-0	GOVT NATL MTG ASSOC I #661931		12/01/2010	SCHEDULED REDEMPTION		2,204	2,204	2,272	2,250		(45)		(45)		2,204				103	06/15/2037
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		12/01/2010	SCHEDULED REDEMPTION		9,592	9,592	9,892	9,826		(234)		(234)		9,592				460	09/15/2037
36295F-HS-6	GOVT NATL MTG ASSOC I #669041		12/01/2010	SCHEDULED REDEMPTION		16,881	16,881	17,177	17,131		(250)		(250)		16,881				257	04/15/2037
36295J-AD-8	GOVT NATL MTG ASSOC I #671504		12/01/2010	SCHEDULED REDEMPTION		5,480	5,480	5,651	5,632		(151)		(151)		5,480				181	08/15/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
36295J-BA-3	GOVT NATL MTG ASSOC I #671533		12/01/2010	SCHEDULED REDEMPTION		13,750	13,750	14,178	14,158		(408)		(408)		13,750				308	09/15/2037
36295M-GG-8	GOVT NATL MTG ASSOC I #674399		12/01/2010	SCHEDULED REDEMPTION		4,711	4,711	4,858	4,860		(149)		(149)		4,711				206	09/15/2037
36295M-H3-6	GOVT NATL MTG ASSOC I #674450		12/01/2010	SCHEDULED REDEMPTION		9,976	9,976	10,287	10,204		(227)		(227)		9,976				166	09/15/2037
36295M-KD-0	GOVT NATL MTG ASSOC I #674492		12/01/2010	SCHEDULED REDEMPTION		16,509	16,509	17,026	16,999		(489)		(489)		16,509				305	10/15/2037
36295M-6Q-7	GOVT NATL MTG ASSOC I #675079		12/01/2010	SCHEDULED REDEMPTION		2,986	2,986	3,080	3,085		(99)		(99)		2,986				158	01/15/2038
36295P-YV-8	GOVT NATL MTG ASSOC I #676724		12/01/2010	SCHEDULED REDEMPTION		113	113	117	117		(4)		(4)		113				5	02/15/2038
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		12/01/2010	SCHEDULED REDEMPTION		14,254	14,254	14,967	14,749		(495)		(495)		14,254				719	11/15/2017
36225A-LP-3	GOVT NATL MTG ASSOC I #780334		12/01/2010	SCHEDULED REDEMPTION		108,393	108,393	114,246	114,757		(6,365)		(6,365)		108,393			6,166	11/15/2017	
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335		12/01/2010	SCHEDULED REDEMPTION		46,424	46,424	48,677	49,373		(2,949)		(2,949)		46,424			2,765	12/15/2019	
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		12/01/2010	SCHEDULED REDEMPTION		1,388	1,388	1,446	1,455		(67)		(67)		1,388			68	12/15/2023	
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		12/01/2010	SCHEDULED REDEMPTION		16,205	16,205	17,015	16,797		(592)		(592)		16,205			762	09/15/2017	
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		12/01/2010	SCHEDULED REDEMPTION		166	166	168	170		(4)		(4)		166			7	11/15/2026	
36225A-UL-2	GOVT NATL MTG ASSOC I #780587		12/01/2010	SCHEDULED REDEMPTION		7,975	7,975	7,664	7,555		419		419		7,975			317	06/15/2027	
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		12/01/2010	SCHEDULED REDEMPTION		5,427	5,427	5,548	5,573		(146)		(146)		5,427			251	09/15/2027	
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		12/01/2010	SCHEDULED REDEMPTION		9,258	9,258	9,448	9,498		(240)		(240)		9,258			377	10/15/2027	
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		12/01/2010	SCHEDULED REDEMPTION		4,909	4,909	4,993	5,032		(123)		(123)		4,909			208	02/15/2028	
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		12/01/2010	SCHEDULED REDEMPTION		3,126	3,126	3,161	3,202		(76)		(76)		3,126			129	11/15/2028	
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		12/01/2010	SCHEDULED REDEMPTION		403	403	420	423		(19)		(19)		403			21	10/15/2029	
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636		12/01/2010	SCHEDULED REDEMPTION		3,701	3,701	3,687	3,688		12		12		3,701			120	07/15/2033	
74046B-AA-4	PREMIER AIRCRAFT LEASING		11/06/2010	SCHEDULED REDEMPTION		1,031,181	1,031,181	1,031,181							1,031,181			20,514	02/06/2022	
74046B-AB-2	PREMIER AIRCRAFT LEASING		10/10/2010	SCHEDULED REDEMPTION		368,561	368,561	368,561							368,561			5,846	04/10/2022	
797224-AB-8	SAN CLEMENTE LEASING LLC		12/07/2010	SCHEDULED REDEMPTION		348,428	348,428	348,428							348,428			5,480	06/07/2022	
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		01/15/2010	SCHEDULED REDEMPTION		188,514	188,514	190,303	189,694		(1,179)		(1,179)		188,514			9,673	01/15/2021	
89609G-AB-8	TRICAHUE LEASING LLC		11/26/2010	SCHEDULED REDEMPTION		402,553	402,553	402,553							402,553			8,427	02/26/2022	
912810-PZ-5	TSY INFL IX N/B		08/12/2010	Various		115,381,890	100,000,000	101,340,316	102,404,555	(1,087,000)	(33,822)		(1,120,822)		101,283,733		14,098,157	14,098,157	2,721,945	01/15/2029
912828-LA-6	TSY INFL IX N/B		08/13/2010	Various		221,054,501	200,000,000	203,881,032	205,354,036	(1,523,000)	(128,214)		(1,651,214)		203,702,822		17,351,680	17,351,680	3,836,230	07/15/2019
912828-JZ-4	US TREASURY N/B		12/01/2010	BANK OF AMERICA		20,531,964	20,000,000	20,565,626			(48,313)		(48,313)		20,517,313		14,651	14,651	121,739	01/31/2014
912828-KC-3	US TREASURY N/B		12/15/2010	Various		75,870,650	75,000,000	75,343,025	75,306,388		(137,836)		(137,836)		75,168,552		702,098	702,098	1,378,736	02/15/2012
912828-KP-4	US TREASURY N/B		03/26/2010	GOLDMAN, SACHS & CO.		25,107,338	25,000,000	25,063,560	25,057,531		(5,849)		(5,849)		25,051,682		55,655	55,655	127,244	05/15/2012
912828-KX-7	US TREASURY N/B		12/14/2010	Various		50,881,670	50,000,000	50,730,638	50,662,069		(154,022)		(154,022)		50,508,047		373,623	373,623	598,815	06/15/2012
912828-LB-4	US TREASURY N/B		12/13/2010	Various		55,629,503	55,000,000	55,097,061	55,088,467		(2,580)		(2,580)		55,085,887		543,616	543,616	897,106	07/15/2012
912828-LH-1	US TREASURY N/B		12/10/2010	MORGAN STANLEY DEAN WITTER		101,952,790	100,000,000	100,602,878	100,541,219		(193,625)		(193,625)		100,347,594		1,605,196	1,605,196	2,320,652	08/15/2012
912828-LM-0	US TREASURY N/B		12/15/2010	Various		177,342,195	175,000,000	174,332,980	174,397,869		209,368		209,368		174,607,237		2,734,958	2,734,958	3,009,237	09/15/2012
912828-LW-8	US TREASURY N/B		12/15/2010	J. P. MORGAN SECURITIES, INC.		50,281,085	50,000,000	49,960,940	49,965,891		18,663		18,663		49,984,554		296,531	296,531	607,143	09/30/2011
912828-LZ-1	US TREASURY N/B		08/16/2010	J. P. MORGAN SECURITIES, INC.		51,990,065	50,000,000	49,250,168	49,253,718		90,173		90,173		49,343,891		2,646,174	2,646,174	757,684	11/30/2014
912828-MA-5	US TREASURY N/B		08/16/2010	BANK OF AMERICA		26,345,603	25,000,000	24,284,280	24,286,573		58,312		58,312		24,344,885		2,000,717	2,000,717	490,266	11/30/2016
912828-MB-3	US TREASURY N/B		12/13/2010	BARCLAYS BANK		100,976,230	100,000,000	98,879,245	98,883,997		353,559		353,559		99,237,555		1,738,675	1,738,675	1,121,926	12/15/2012
912828-MD-9	US TREASURY N/B		08/16/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		54,132,615	50,000,000	49,705,735	49,705,839		23,721		23,721		49,729,560		4,403,055	4,403,055	1,024,457	12/31/2016
912828-ME-7	US TREASURY N/B		08/17/2010	Various		105,964,680	100,000,000	99,813,910	99,814,007		22,079		22,079		99,836,086		6,128,594	6,128,594	1,658,458	12/31/2014
912828-ML-1	US TREASURY N/B		12/15/2010	Various		151,026,845	150,000,000	149,736,605	149,736,966		125,873		125,873		149,862,839		1,164,006	1,164,006	1,442,935	12/31/2011
912828-NZ-9	US TREASURY N/B		12/03/2010	BARCLAYS BANK		27,586,563	28,000,000	27,986,473			506		506		27,986,979		(400,416)	(400,416)	67,308	09/30/2015
912828-NU-0	WI TREASURY N/B		11/29/2010	GOLDMAN, SACHS & CO.		20,042,120	20,000,000	19,984,442			1,454		1,454		19,985,896		56,224	56,224	43,207	08/15/2013
0399999. Bonds - U.S. Governments						1,696,700,892	1,634,126,840	1,640,346,028	1,571,376,962	(2,610,000)	(926,186)		(3,536,186)		1,638,528,040		58,172,851	58,172,851	29,582,883	XXX
Q0819A-AW-0	AUSTRALIAN GOVERNMENT	D	04/26/2010	RBC DOMINION SECURITIES		9,398,517	6,812,500	7,202,243	9,273,466		(57,823)		(57,823)	(2,200,149)	7,015,494	2,536,792	(153,769)	2,383,023	197,855	06/15/2011
Q0819A-CV-0	AUSTRALIAN GOVERNMENT	D	04/26/2010	RBC DOMINION SECURITIES		25,198,270	18,257,500	19,527,309	25,207,519		(134,160)		(134,160)	(5,980,536)	19,092,823	6,895,529	(790,082)	6,105,447	773,973	04/15/2012
D20659-PN-8	BUNDESOBLIGATION	D	10/18/2010	HSBC SECURITIES, INC.		10,140,760	9,773,316	9,598,862	9,875,989		28,091		28,091	(259,034)	9,645,046	(2,818)	498,533	495,715	337,515	04/11/2014
135087-YS-7	CANADA GOVT	C	04/06/2010	TORONTO DOMINION SECURITIES (USA) INC.		10,052,735	8,744,523	8,901,924	9,627,615		(8,275)		(8,275)	(741,477)	8,877,863	1,258,221	(83,350)	1,174,871	105,856	06/01/2014
135087-YX-6	CANADIAN GOVERNMENT	C	04/06/2010	CASGRAIN & CO., LTD.		37,303,014	33,826,127	33,827,782	35,529,535		(131)		(131)	(1,702,060)	33,827,344	3,602,338	(126,668)	3,475,670	437,922	09/01/2012

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
15238P-AC-0	CENTRAL AMERICAN BANK		01/25/2010	JEFFERIES & COMPANY, INC.		2,084,000	2,000,000	2,000,000	2,000,000						2,000,000		84,000	84,000	37,028	09/24/2014
298785-EZ-5	EUROPEAN INVESTMENT BANK	F	01/21/2010	BANK OF AMERICA		25,138,750	25,000,000	24,986,000	24,987,402		316		316		24,987,718		151,032	151,032	165,278	09/14/2012
L0594W-AR-9	EUROPEAN INVESTMENT BANK	D	01/11/2010	MATURED		1,158,610	1,760,777	1,164,342	758,270		605,186		605,186	397,321	1,760,777	(602,167)		(602,167)	118,757	01/11/2010
302154-AT-6	EXPORT-IMPORT BK KOREA	F	02/22/2010	Various		11,525,350	10,000,000	10,748,400	10,666,357		(21,871)		(21,871)		10,644,486		880,864	880,864	482,986	01/21/2014
302154-AV-1	EXPORT-IMPORT BK KOREA	F	12/01/2010	Various		7,661,400	7,500,000	7,459,875			3,901		3,901		7,463,776		197,624	197,624	183,047	09/09/2015
105756-BH-2	FED REPUBLIC OF BRAZIL	F	07/15/2010	SCHEDULED REDEMPTION		166,667	166,667	191,417			(24,750)		(24,750)		166,667				6,667	01/15/2018
U45818-XL-7	INTER-AMERICAN DEVEL BK		04/14/2010	CHASE SECURITIES		15,172,681	14,189,446	13,627,099	14,080,748		32,577		32,577	(310,717)	13,802,608	88,269	1,281,808	1,370,076	751,176	06/03/2013
U4594T-QQ-3	INTL BK RECON & DEVELOP		04/14/2010	CHASE SECURITIES		16,100,284	15,949,886	15,228,924	14,662,954		102,147		102,147	992,786	15,757,887	(197,538)	539,934	342,396	594,034	11/08/2010
D4085A-QX-4	KFW	D	06/08/2010	MATURED		3,586,525	4,161,821	3,921,267	3,751,900		44,829		44,829	365,092	4,161,821	(575,295)		(575,295)	277,956	06/08/2010
D4085A-YT-4	KFW	D	04/14/2010	Various		1,584,566	3,662,556	2,423,006	1,597,309			51,580	(51,580)	850,039	2,395,767	(1,438,512)	627,311	(811,202)		09/10/2010
D4085B-DJ-7	KFW	D	07/20/2010	TORONTO DOMINION SECURITIES (USA) INC.		3,123,327	3,062,569	2,945,272	2,891,940		13,517		13,517	102,694	3,008,151	6,619	108,557	115,176	235,076	07/17/2012
K5675S-EW-5	KINGDOM OF DENMARK	D	10/18/2010	BARCLAYS BANK		27,403,554	25,062,657	27,268,170	27,396,530		(385,051)		(385,051)	(399,234)	26,612,245	(395,579)	1,186,889	791,310	1,149,950	11/15/2013
84633P-AA-1	KINGDOM OF SPAIN	F	01/27/2010	GOLDMAN, SACHS & CO.		15,002,850	15,000,000	14,947,350	14,952,314		1,432		1,432		14,953,746		49,104	49,104	111,667	09/17/2012
500630-BR-8	KOREA DEVELOPMENT BANK	F	09/15/2010	STANDARD CHARTERED BANK		3,180,000	3,000,000	2,991,720			826		826		2,992,546		187,454	187,454	80,208	08/10/2015
P4R09T-AC-7	MEX BONOS DESARR FIX RT	D	07/20/2010	HSBC SECURITIES, INC.		4,194,074	4,848,297	4,694,899	3,713,761		6,906		6,906	998,977	4,719,644	(939,200)	413,630	(525,570)	178,084	12/14/2017
P9767G-B3-4	MEXICAN FIXED RATE BONDS	D	07/20/2010	BARCLAYS BANK		4,966,905	4,848,297	5,586,203	4,374,281		(13,759)		(13,759)	1,176,652	5,537,175	(1,104,985)	534,716	(570,269)	229,764	12/05/2024
P9767G-UU-3	MEXICAN FIXED RATE BONDS	D	07/20/2010	BANK OF AMERICA		6,217,495	6,744,010	7,086,122	5,840,218		(37,764)		(37,764)	1,125,336	6,927,790	(1,028,173)	317,878	(710,295)	307,486	12/20/2012
55276V-AA-0	MUBADALA DEVELOPMENT CO	F	07/20/2010	Various		8,022,500	7,500,000	7,444,700	7,451,012		3,635		3,635		7,454,647		567,853	567,853	243,177	05/06/2014
X5868K-AD-1	NORDIC INVESTMENT BANK	D	07/20/2010	CHASE SECURITIES		5,772,549	6,833,645	5,005,645	5,635,899		360,046		360,046	545,137	6,541,082	(785,443)	16,910	(768,533)		12/31/2010
R63339-EP-7	NORWEGIAN GOVERNMENT	D	12/15/2010	TORONTO DOMINION SECURITIES (USA) INC.		20,504,436	17,817,266	19,308,571	21,818,545		(683,626)		(683,626)	(3,030,897)	18,104,022	2,438,712	(38,297)	2,400,415	1,877,811	05/16/2011
465410-BU-1	REPUBLIC OF ITALY	F	01/20/2010	GOLDMAN, SACHS & CO.		25,181,500	25,000,000	24,963,250	24,966,098		795		795		24,966,893		214,607	214,607	162,326	10/05/2012
731011-AR-3	REPUBLIC OF POLAND	F	08/31/2010	Various		8,566,250	7,500,000	8,305,000	5,575,591		(39,660)		(39,660)		8,253,430		312,820	312,820	513,542	07/15/2019
836205-AN-4	REPUBLIC OF SOUTH AFRICA	F	07/06/2010	BARCLAYS BANK		2,593,750	2,500,000	2,511,250			(287)		(287)		2,510,963		82,787	82,787	45,833	03/09/2020
S69124-MN-2	REPUBLIC OF SOUTH AFRICA	D	04/26/2010	STANDARD NY SEC INC		7,088,862	6,500,716	6,255,567	6,560,785		10,855		10,855	(263,542)	6,308,098	304,483	476,283	780,766	212,370	12/21/2014
X74344-DM-5	RUSSIA 5 03/31/30	F	09/30/2010	Various		32,838,650	28,740,000	29,539,413	29,470,834		3,470		3,470		29,474,304		3,364,346	3,364,346	1,045,083	03/31/2030
833656-AH-4	SFEF	F	12/16/2010	PARIBAS CAPITAL MARKETS		10,278,100	10,000,000	9,946,500	9,949,250		9,871		9,871		9,959,121		318,979	318,979	358,576	09/22/2014
Y7996F-GG-9	SINGAPORE GOVERNMENT	D	04/28/2010	STANDARD CHARTERED BANK		22,258,381	20,855,782	21,800,549	21,979,218		(194,674)		(194,674)	(500,413)	21,284,132	980,547	(6,297)	974,250	503,807	02/01/2011
W9478G-LF-8	SWEDISH GOVERNMENT	D	12/14/2010	GREENWICH CAPITAL MARKETS, INC.		23,404,563	19,785,525	21,906,731	22,819,401		(601,351)		(601,351)	(1,268,096)	20,949,954	2,317,327	137,281	2,454,608	1,471,322	10/08/2012
910860-AY-4	UNITED MEXICAN STATES	F	03/08/2010	CITIBANK		2,553,125	2,500,000	2,475,925			290		290		2,476,215		76,910	76,910	19,931	01/15/2020
1099999. Bonds - All Other Governments						409,423,001	379,903,883	385,791,287	377,414,740		(974,494)	51,580	(1,026,074)	(10,102,120)	384,634,233	13,359,126	11,429,647	24,788,773	13,216,064	XXX
011832-4T-6	ALASKA HSG FIN CORP 1ST SER VET 07A-2		06/01/2010	CALLED @ 100.00		50,000	50,000	50,053	50,043		(2)		(2)		50,041		(41)	(41)	2,563	06/01/2027
011832-4Z-2	ALASKA HSG FIN CORP 1ST SER VET 07A-2		06/01/2010	CALLED @ 100.00000000		75,000	75,000	74,473	74,497		6		6		74,503		497	497	3,900	06/01/2033
041039-S4-1	ARKANSAS ST FED HWY GRANT ANTIC GO 00A		07/10/2010	CALLED @ 100.00000000		1,400,000	1,400,000	1,524,250	1,400,000						1,400,000				72,508	08/01/2010
041042-KQ-4	ARKANSAS ST HIGHER ED G O 2007B		12/16/2010	PRAGER MCCARTHY & SEALY		906,388	850,000	856,786	855,284		(538)		(538)		854,746		51,642	51,642	36,625	06/01/2026
13062P-B8-4	CALIFORNIA ST G O BDS 2004 SEP		05/04/2010	JEFFERIES & COMPANY, INC.		9,511,125	9,750,000	9,857,250	9,829,391		(5,366)		(5,366)		9,824,025		(312,900)	(312,900)	333,125	03/01/2034
13062R-X9-4	CALIFORNIA ST G O BDS 2005 DEC REF		05/04/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		8,991,770	9,450,000	8,383,914	8,415,691		11,700		11,700		8,427,392		564,378	564,378	298,659	03/01/2028
13062T-H2-3	CALIFORNIA ST G O BDS 2007 APRIL REF		10/07/2010	Various		17,482,217	17,805,000	17,690,336	17,701,133		3,272		3,272		17,704,404		(222,187)	(222,187)	831,813	08/01/2026
13062T-H3-1	CALIFORNIA ST G O BDS 2007 APRIL REF		04/08/2010	Various		21,629,834	24,325,000	21,511,479	21,528,355		13,223		13,223		21,541,578		88,256	88,256	608,508	08/01/2027
130627-BZ-4	CALIFORNIA ST G O VAR PURP 1993 SEPT		08/02/2010	SEIBERT BRANFORD		9,719,400	9,700,000	7,357,063	8,150,386		53,576		53,576		8,203,962		1,515,438	1,515,438	427,474	09/01/2023
13062R-X4-5	CALIFORNIA ST G O VAR PURP 2005 DEC		10/27/2010	PRAGER MCCARTHY & SEALY		564,784	550,000	543,004	544,013		216		216		544,229		20,554	20,554	29,675	03/01/2025
13062T-ZA-5	CALIFORNIA ST G O VAR PURP 2007 FEB		09/20/2010	Various		5,873,157	6,205,000	6,042,429	6,050,539		2,420		2,420		6,052,959		(179,802)	(179,802)	208,749	12/01/2034
13062R-HR-2	CALIFORNIA ST G O VETERANS 2005		07/06/2010	SEIBERT BRANFORD		8,284,662	8,070,000	8,070,000	8,070,000						8,070,000		214,662	214,662	195,473	12/01/2011
13062R-HS-0	CALIFORNIA ST G O VETERANS 2005		05/19/2010	CITIGROUP GLOBAL MARKETS		9,520,664	9,220,000	9,220,000	9,220,000						9,220,000		300,664	300,664	183,875	12/01/2012
13062R-HZ-4	CALIFORNIA ST G O VETERANS 2005		08/19/2010	Various		5,573,565	5,600,000	5,469,128	5,479,788		3,624		3,624		5,483,412		90,153	90,153	337,011	12/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
20772F-4D-9	CONNECTICUT ST G O 2001 SER C REF		12/15/2010	MATURED		1,435,000	1,435,000	1,557,508	1,459,092		(24,092)		(24,092)		1,435,000				75,338	12/15/2010
20772G-C2-2	CONNECTICUT ST G O 2007 REF		06/28/2010	J. P. MORGAN SECURITIES, INC.		13,606,218	13,175,000	14,152,190	13,752,705		(238,568)		(238,568)		13,514,136		92,082	92,082	523,340	03/15/2011
341535-NQ-1	FLORIDA ST BRD ED PUB CAP OUTLAY 00 A		06/01/2010	CALLED @ 101.00		55,393,450	54,845,000	58,515,227	56,527,416		(1,133,966)		(1,133,966)		55,393,450				1,521,949	06/01/2029
341422-4P-5	FLORIDA ST BRD ED PUB CAP OUTLAY 01 C		06/01/2010	MATURED		170,000	170,000	176,110	170,360		(360)		(360)		170,000				4,250	06/01/2010
373382-4A-5	GEORGIA ST G O 1997 C		08/01/2010	MATURED		7,800,000	7,800,000	8,384,298	8,056,191		(256,191)		(256,191)		7,800,000				487,500	08/01/2010
419779-JJ-3	HAWAII ST G O 1992 BZ		10/01/2010	MATURED		6,000,000	6,000,000	6,449,340	6,225,796		(225,796)		(225,796)		6,000,000				360,000	10/01/2010
452151-W2-5	ILLINOIS ST G O 1995 SER DECEMBER		04/02/2010	CALLED @ 100.00		1,305,000	1,305,000	1,189,969	1,205,369		1,637		1,637		1,207,007		97,993	97,993	23,028	12/01/2020
452150-GT-6	ILLINOIS ST G O 1997 SER JULY		09/16/2010	CITIGROUP GLOBAL MARKETS		603,000	600,000	583,716	590,033		525		525		590,557		12,443	12,443	38,500	07/01/2022
452150-PH-2	ILLINOIS ST G O 1998 SER APRIL		04/02/2010	CALLED @ 100.00000000		3,125,000	3,125,000	2,706,906	2,833,667		4,291		4,291		2,837,959		287,041	287,041	80,523	04/01/2023
452150-RB-3	ILLINOIS ST G O 1998 SER JUNE		04/02/2010	CALLED @ 100.50		14,713,200	14,640,000	12,604,454	13,199,111		21,467		21,467		13,220,578		1,492,622	1,492,622	233,732	06/01/2023
452150-TU-9	ILLINOIS ST G O 1999 SER JUNE		04/02/2010	CALLED @ 101.00		2,070,500	2,050,000	1,976,118	2,032,115		1,769		1,769		2,033,884		36,616	36,616	34,451	06/01/2012
452151-B6-9	ILLINOIS ST G O 2006 SER JUN		08/16/2010	MORGAN KEEGAN & COMPANY, INC.		1,053,110	1,000,000	1,088,930	1,065,219		(20,432)		(20,432)		1,044,788		8,322	8,322	56,667	01/01/2012
452150-G9-0	ILLINOIS ST G O ILLINOIS FIRST 2000 AUG		08/01/2010	CALLED @ 100.00000000		1,150,000	1,150,000	1,137,465	1,142,911		7,089		7,089		1,150,000				63,250	08/01/2017
452150-ZJ-7	ILLINOIS ST G O ILLINOIS FIRST 2000 JUNE		06/01/2010	CALLED @ 100.00000000		8,350,000	8,350,000	8,350,000	8,350,000						8,350,000				234,844	06/01/2025
546415-TW-0	LOUISIANA ST G O SER 2005 A REF		07/07/2010	PRAGER MCCARTHY & SEALY		5,345,822	4,655,000	5,121,661	4,943,212		(20,692)		(20,692)		4,922,520		423,302	423,302	210,413	08/01/2016
575827-P5-3	MASSACHUSETTS G O CONS LOAN 2000 C		10/01/2010	CALLED @ 100.00000000		4,025,000	4,025,000	4,437,177	4,089,117		(64,117)		(64,117)		4,025,000				231,438	10/01/2019
604129-JR-8	MINNESOTA ST G O 2008 C		08/01/2010	MATURED		7,000,000	7,000,000	7,389,970	7,171,105		(171,105)		(171,105)		7,000,000				350,000	08/01/2010
644682-A8-9	NEW HAMPSHIRE ST G O 2009 A		07/01/2010	MATURED		4,020,000	4,020,000	4,226,467	4,101,627		(81,627)		(81,627)		4,020,000				201,000	07/01/2010
649787-UF-3	NEW YORK STATE GO VAR BFD 01D TAXABLE		09/01/2010	Various		6,050,000	6,050,000	6,050,000	6,050,000						6,050,000				52,213	03/15/2011
677520-JA-7	OHIO ST G O COMMON SCHOOLS 2006 A		12/21/2010	PRAGER MCCARTHY & SEALY		2,255,314	2,150,000	2,107,000	2,113,415		1,250		1,250		2,114,665		140,649	140,649	115,381	09/15/2023
677520-PX-0	OHIO ST G O COMMON SCHOOLS 2006 D		07/28/2010	NIKE SECURITIES		162,576	150,000	137,489	137,877		397		397		138,275		24,301	24,301	9,319	09/15/2022
677520-PY-8	OHIO ST G O COMMON SCHOOLS 2006 D		05/24/2010	PRAGER MCCARTHY & SEALY		321,063	300,000	295,059	295,473		97		97		295,570		25,493	25,493	9,450	09/15/2023
76222N-GA-3	RHODE ISLAND G O CONS CAP DEV LN 04 A		04/23/2010	PRAGER MCCARTHY & SEALY		1,838,863	1,725,000	1,763,813	1,742,919		(1,193)		(1,193)		1,741,726		97,137	97,137	55,166	02/01/2019
76222N-GF-2	RHODE ISLAND G O CONS CAP DEV LN 04 A		12/28/2010	Various		2,435,715	2,315,000	2,322,292	2,318,388		(371)		(371)		2,318,017		117,698	117,698	93,553	02/01/2022
939745-3E-3	WASHINGTON ST G O MOTOR VEH TAX 2001 B		07/01/2010	CALLED @ 100.00000000		2,835,000	2,835,000	2,788,223	2,828,946		6,054		6,054		2,835,000				159,469	07/01/2025
939745-2D-6	WASHINGTON ST G O VAR PURP 2001 A		07/01/2010	CALLED @ 100.00000000		10,850,000	10,850,000	10,683,780	10,828,174		21,826		21,826		10,850,000				610,313	07/01/2025
956553-RU-7	WEST VIRGINIA ST GO		06/01/2010	CALLED @ 101.00000000		5,206,550	5,155,000	5,123,039	5,199,361		7,189		7,189		5,206,550				144,984	06/01/2018
956553-RX-1	WEST VIRGINIA ST GO		06/01/2010	CALLED @ 101.00		1,307,950	1,295,000	1,295,000	1,307,950						1,307,950				37,231	06/01/2025
1799999. Bonds - U.S. States, Territories and Possessions						270,010,895	271,220,000	269,263,366	267,106,669		(2,082,788)		(2,082,788)		265,023,881		4,987,014	4,987,014	9,587,257	XXX
010662-FL-3	ALABASTER AL G O WARRANTS 2002		09/01/2010	CALLED @ 102.00000000		51,000	50,000	50,000	50,000						50,000		1,000	1,000	2,500	09/01/2022
09088R-HU-3	BIRMINGHAM ALA GO		08/01/2010	CALLED @ 101.00		2,020,000	2,000,000	1,967,900	1,975,969		664		664		1,976,633		43,367	43,367	110,000	08/01/2025
258489-TT-0	DOTHAN AL G O WARRANTS 2005		09/01/2010	MATURED		325,000	325,000	346,769	328,169		(3,169)		(3,169)		325,000				16,250	09/01/2010
463020-LZ-8	IRONDALE AL G O WTS 2007D		08/11/2010	MORGAN KEEGAN & COMPANY, INC.		1,019,910	1,000,000	968,280	970,645		699		699		971,344		48,566	48,566	61,875	10/01/2028
463020-MH-7	IRONDALE AL G O WTS 2007D		09/22/2010	Various		2,233,177	2,180,000	2,136,226	2,138,044		596		596		2,138,641		94,536	94,536	124,131	10/01/2036
556583-NW-8	MADISON AL WARRANTS 2006 A		12/22/2010	PRAGER MCCARTHY & SEALY		464,819	450,000	454,325	453,187		(297)		(297)		452,890		11,929	11,929	16,594	12/01/2025
846470-AW-2	SPANISH FORT AL G O WTS SER 2004		02/01/2010	CALLED @ 100.00000000		165,000	165,000	165,000	166,882		46		46		166,928		(1,928)	(1,928)	12,788	02/01/2029
566795-JM-3	MARICOPA CNTY AZ CMNTY CLG DIST 2009C		07/01/2010	MATURED		15,000,000	15,000,000	15,432,150	15,175,642		(175,642)		(175,642)		15,000,000				562,500	07/01/2010
567505-KE-1	MARICOPA CNTY AZ UHSD 210 PHOENIX 06C		06/21/2010	PRAGER MCCARTHY & SEALY		160,061	150,000	137,225	137,874		294		294		138,168		21,893	21,893	6,986	07/01/2023
567235-FG-6	MARICOPA CNTY AZ USD 44 AVONDALE 06		08/11/2010	PRAGER MCCARTHY & SEALY		143,568	135,000	139,351	138,100		(262)		(262)		137,837		5,731	5,731	7,214	07/01/2025
567313-AE-1	MARICOPA CNTY AZ USD 60 HIGLEY 04 A		08/11/2010	PRAGER MCCARTHY & SEALY		493,711	455,000	474,639	465,146		(1,300)		(1,300)		463,846		29,866	29,866	24,314	07/01/2019
567313-AF-8	MARICOPA CNTY AZ USD 60 HIGLEY 04 A		08/19/2010	PRAGER MCCARTHY & SEALY		434,317	400,000	384,203	380,886		871		871		381,757		52,560	52,560	21,428	07/01/2020
567389-PK-1	MARICOPA CNTY AZ USD 80 CHANDLER 03A		08/17/2010	PRE-REFUNDING		1,209,042	1,185,000	1,259,750	1,213,985		(4,899)		(4,899)		1,209,087		(44)	(44)	66,821	07/01/2016

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
718814-UJ-3	PHOENIX AZ G O VAR PURP 2004		08/09/2010	PRAGER MCCARTHY & SEALY		343,261	325,000	302,705	303,365		309		309		303,674		39,587	39,587	10,916	07/01/2022
914060-AY-4	UNIVERSITY OF ARIZONA COP 2003 B		07/12/2010	Various		3,400,790	3,200,000	3,305,888	3,243,006		(3,683)		(3,683)		3,239,323		161,467	161,467	63,410	06/01/2019
914060-BT-4	UNIVERSITY OF ARIZONA COP 2003 B		06/18/2010	Various		2,527,921	2,395,000	2,489,363	2,433,241		(2,367)		(2,367)		2,430,875		97,046	97,046	37,068	06/01/2018
914060-CL-0	UNIVERSITY OF ARIZONA COP 2004 A		01/27/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,255,310	2,000,000	2,202,400	2,100,248		(1,220)		(1,220)		2,099,028		156,282	156,282	14,875	06/01/2014
020073-RN-4	ALMA AR SCH DIST NO 30 CONSTR 2003 B		05/04/2010	Various		1,299,569	1,300,000	1,287,000	1,288,745		85		85		1,288,830		10,739	10,739	47,500	01/01/2033
212597-PY-8	CONWAY AR SCH DIST NO 1 G O 04		02/01/2010	CALLED @ 100.00		350,000	350,000	351,978	350,035		(35)		(35)		350,000				8,531	02/01/2026
212597-PZ-5	CONWAY AR SCH DIST NO 1 G O 04		02/01/2010	CALLED @ 100.00		1,690,000	1,690,000	1,694,901	1,690,087		(87)		(87)		1,690,000				41,194	02/01/2027
212597-QA-9	CONWAY AR SCH DIST NO 1 G O 04		02/01/2010	CALLED @ 100.00		1,980,000	1,980,000	1,983,010	1,980,054		(54)		(54)		1,980,000				48,263	02/01/2028
212597-QB-7	CONWAY AR SCH DIST NO 1 G O 04		02/01/2010	CALLED @ 100.00		1,980,000	1,980,000	1,981,208	1,980,022		(22)		(22)		1,980,000				48,263	02/01/2029
212597-QC-5	CONWAY AR SCH DIST NO 1 G O 04		02/01/2010	CALLED @ 100.00		2,185,000	2,185,000	2,183,252	2,183,459		4		4		2,183,463		1,537	1,537	53,259	02/01/2030
212597-QD-3	CONWAY AR SCH DIST NO 1 G O 04		02/01/2010	CALLED @ 100.00		2,290,000	2,290,000	2,284,779	2,285,356		10		10		2,285,367		4,633	4,633	55,819	02/01/2031
212597-QE-1	CONWAY AR SCH DIST NO 1 G O 04		02/01/2010	CALLED @ 100.00		1,840,000	1,840,000	1,832,990	1,833,714		13		13		1,833,727		6,273	6,273	44,850	02/01/2032
212597-QF-8	CONWAY AR SCH DIST NO 1 G O 04		02/01/2010	CALLED @ 100.00		2,425,000	2,425,000	2,415,591	2,416,502		17		17		2,416,518		8,482	8,482	59,109	02/01/2033
212597-QG-6	CONWAY AR SCH DIST NO 1 G O 04		02/01/2010	CALLED @ 100.00		2,455,000	2,455,000	2,445,327	2,446,205		16		16		2,446,221		8,779	8,779	59,841	02/01/2034
537428-ZC-1	LITTLE ROCK AR SCH DIST 2006		07/07/2010	Various		1,037,388	1,015,000	916,422	922,507		1,340		1,340		923,847		113,542	113,542	31,757	02/01/2024
660631-SE-3	NORTH LITTLE ROCK AR SD NO 1 06 REF		01/25/2010	PRAGER MCCARTHY & SEALY		277,844	275,000	270,694	271,136		10		10		271,146		6,698	6,698	2,014	06/01/2028
722460-PH-9	PINE BLUFF AR SCH DIST NO 3 G O 2006		02/11/2010	CREWS & ASSOC.		912,024	900,000	833,327	838,062		420		420		838,482		73,542	73,542	22,663	02/01/2023
722460-PJ-5	PINE BLUFF AR SCH DIST NO 3 G O 2006		03/10/2010	PRAGER MCCARTHY & SEALY		404,881	400,000	367,797	369,949		273		273		370,222		34,659	34,659	20,466	02/01/2024
722460-PL-0	PINE BLUFF AR SCH DIST NO 3 G O 2006		03/10/2010	PRAGER MCCARTHY & SEALY		808,341	800,000	798,928	799,058		7		7		799,065		9,276	9,276	33,224	02/01/2026
722460-PN-6	PINE BLUFF AR SCH DIST NO 3 G O 2006		05/27/2010	Various		456,205	450,000	446,355	446,733		40		40		446,773		9,432	9,432	27,049	02/01/2028
745400-P6-2	PULASKI CNTY AR SPL SCH DIST 04 A REF		09/07/2010	PRAGER MCCARTHY & SEALY		525,604	525,000	526,160	525,021		(21)		(21)		525,000		604	604	27,639	02/01/2028
745400-P7-0	PULASKI CNTY AR SPL SCH DIST 04 A REF		09/07/2010	PRAGER MCCARTHY & SEALY		410,472	410,000	410,344	410,006		(6)		(6)		410,000		472	472	21,585	02/01/2029
745400-Q2-0	PULASKI CNTY AR SPL SCH DIST 04 A REF		09/15/2010	PRAGER MCCARTHY & SEALY		100,115	100,000	99,690	99,722		5		5		99,728		387	387	5,397	02/01/2032
850272-RJ-6	SPRINGDALE AR SCH DIST NO 50 2003 B		08/02/2010	PRAGER MCCARTHY & SEALY		1,526,764	1,525,000	1,509,064	1,513,497		457		457		1,513,954		12,810	12,810	44,382	06/01/2021
864184-LE-4	STUTTGART AR SCH DIST NO 22 2003 REF		08/01/2010	CALLED @ 100.00		1,115,000	1,115,000	1,075,105	1,082,507		797		797		1,083,304		31,696	31,696	50,175	02/01/2027
864184-LH-7	STUTTGART AR SCH DIST NO 22 2003 REF		08/01/2010	CALLED @ 100.00		650,000	650,000	632,944	635,500		276		276		635,775		14,225	14,225	30,063	02/01/2030
920576-TZ-8	VAN BUREN AR SCH DIST NO 42 G O 2004 B		01/11/2010	CALLED @ 100.00		1,700,000	1,700,000	1,675,792	1,679,458		20		20		1,679,478		20,522	20,522	22,431	04/01/2028
920576-UA-1	VAN BUREN AR SCH DIST NO 42 G O 2004 B		01/11/2010	CALLED @ 100.00		1,485,000	1,485,000	1,461,285	1,464,633		18		18		1,464,651		20,349	20,349	19,594	04/01/2029
920576-UB-9	VAN BUREN AR SCH DIST NO 42 G O 2004 B		01/11/2010	CALLED @ 100.00000000		1,290,000	1,290,000	1,267,103	1,270,120		16		16		1,270,136		19,864	19,864	17,021	04/01/2030
920576-UC-7	VAN BUREN AR SCH DIST NO 42 G O 2004 B		01/11/2010	CALLED @ 100.00		795,000	795,000	779,458	781,372		10		10		781,382		13,618	13,618	10,490	04/01/2031
010891-RE-1	ALAMEDA CNTY CA COP REF 2001 A		03/31/2010	Various		5,170,507	5,045,000	5,045,000	5,045,000						5,045,000		125,507	125,507	84,635	12/01/2020
127109-KW-5	CABRILLO CA CMNTY CLG DIST G O 04A		04/23/2010	Various		1,379,269	1,285,000	1,291,014	1,288,082		(189)		(189)		1,287,893		91,375	91,375	46,791	08/01/2021
130685-EK-2	CALIFORNIA PUB WKS BRD DEPT CORR 07D		03/04/2010	CITIGROUP GLOBAL MARKETS		4,475,845	4,915,000	4,871,060	4,874,870		306		306		4,875,176		(399,331)	(399,331)	63,554	06/01/2027
134141-XH-8	CAMPBELL CA UNI SCH DIST G O 2007E		09/23/2010	PRAGER MCCARTHY & SEALY		403,592	390,000	388,311	388,436		29		29		388,466		15,126	15,126	18,323	08/01/2030
250375-CA-8	DESERT CA CMNTY CLG DIST G O 06 REF		09/08/2010	PRAGER MCCARTHY & SEALY		897,705	825,000	853,009	843,502		(1,128)		(1,128)		842,374		55,331	55,331	32,938	08/01/2024
366658-NM-0	GARVEY CA SCH DIST G O 2006 CAP		05/28/2010	PRAGER MCCARTHY & SEALY		43,877	105,000	38,387	43,924		833		833		44,757		(880)	(880)		08/01/2029
586840-GP-9	MENLO PARK CA SCH DIST CAP APP 2008		10/13/2010	PRAGER MCCARTHY & SEALY		195,333	650,000	160,284	174,914		4,537		4,537		179,451		15,882	15,882		07/01/2032
586840-GQ-7	MENLO PARK CA SCH DIST CAP APP 2008		10/27/2010	Various		408,662	1,425,000	329,075	359,268		14,572		14,572		373,840		34,821	34,821		07/01/2033
630360-DP-7	NAPA VALLEY CA CMNTY CLGE 02 ELECT 07C		04/08/2010	PRAGER MCCARTHY & SEALY		84,251	150,000	69,809	76,582		1,168		1,168		77,750		6,500	6,500		08/01/2022
630360-DW-2	NAPA VALLEY CA CMNTY CLGE 02 ELECT 07C		09/22/2010	PRAGER MCCARTHY & SEALY		199,970	500,000	153,876	175,202		5,945		5,945		181,147		18,823	18,823		08/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
645002-TW-6	NEW HAVEN CA UNI SCH DIST G O 04A CAP		09/29/2010	PRAGER MCCARTHY & SEALY		51,866	100,000	39,705	42,536		1,933		1,933		44,469		7,397	7,397		08/01/2024
645002-TZ-9	NEW HAVEN CA UNI SCH DIST G O 04A CAP		07/28/2010	PRAGER MCCARTHY & SEALY		42,214	100,000	32,399	34,769		1,246		1,246		36,015		6,199	6,199		08/01/2027
671205-YK-2	OAK GROVE CA SCH DIST G O 05 REF		08/11/2010	PRAGER MCCARTHY & SEALY		1,101,133	1,015,000	977,650	972,928		1,210		1,210		974,138		126,995	126,995	52,865	08/01/2024
672240-NW-4	OAKLAND CA G O MEASURE DD 2003 A		04/26/2010	Various		2,254,225	2,170,000	2,143,352	2,149,432		361		361		2,149,793		104,432	104,432	84,719	01/15/2023
672240-PA-0	OAKLAND CA G O MEASURE DD 2003 A		10/08/2010	PRAGER MCCARTHY & SEALY		720,876	695,000	684,367	686,078		233		233		686,310		34,565	34,565	41,095	01/15/2028
672325-PT-8	OAKLAND CA UNI SCH DIST 2002		09/02/2010	PRAGER MCCARTHY & SEALY		135,855	130,000	129,098	129,278		20		20		129,298		6,557	6,557	7,168	08/01/2026
697511-AU-7	PALOMAR CA CMNTY CLG DIST 06 ELECT 07A		09/01/2010	PRAGER MCCARTHY & SEALY		419,975	400,000	400,316	400,245		(14)		(14)		400,231		19,744	19,744	11,700	05/01/2026
69753R-AR-5	PALOMAR POMERADO HLTH CA G O 05 A		08/11/2010	Various		1,307,961	1,230,000	1,234,608	1,222,086		315		315		1,222,401		85,559	85,559	63,479	08/01/2021
69753R-AS-3	PALOMAR POMERADO HLTH CA G O 05 A		08/11/2010	Various		925,119	870,000	859,781	852,214		483		483		852,697		72,422	72,422	38,771	08/01/2022
797355-WG-5	SAN DIEGO CA USD ELECT 98 2005 D-2		10/25/2010	PRAGER MCCARTHY & SEALY		630,067	600,000	563,436	564,604		860		860		565,464		64,603	64,603	33,633	07/01/2027
798186-VG-4	SAN JOSE CA USD G O 2006 C		08/04/2010	Various		3,935,416	3,750,000	3,723,338	3,727,275		706		706		3,727,981		207,434	207,434	167,325	08/01/2023
801686-KV-7	SANTA CLARITA CA CMNTY COLLEGE DIST 07		09/22/2010	PRAGER MCCARTHY & SEALY		132,309	300,000	104,085	117,671		4,461		4,461		122,132		10,177	10,177		08/01/2028
952347-NG-3	WEST CONTRA COSTA CA USD G O 2003 B		02/22/2010	PRAGER MCCARTHY & SEALY		103,659	100,000	101,345	100,454		(25)		(25)		100,429		3,230	3,230	5,333	08/01/2026
005644-T5-8	ADAMS CNTY CO SD NO 12 CONVERT 2001B		06/24/2010	JEFFERIES & COMPANY, INC.		7,124,600	7,000,000	7,352,310	7,191,952		(99,016)		(99,016)		7,092,936		31,664	31,664	162,206	12/15/2010
03866C-AK-6	ARAPAHOE CNTY CO BLDG FIN CORP COP 00		02/15/2010	CALLED @ 100.00000000		780,000	780,000	778,814	779,976		23		23		779,999		1	1	19,500	02/15/2012
03866C-AL-4	ARAPAHOE CNTY CO BLDG FIN CORP COP 00		02/15/2010	CALLED @ 100.00000000		2,865,000	2,865,000	2,866,633	2,865,026		(25)		(25)		2,865,001		(1)	(1)	73,416	02/15/2013
03866C-AM-2	ARAPAHOE CNTY CO BLDG FIN CORP COP 00		02/15/2010	CALLED @ 100.00000000		2,755,000	2,755,000	2,758,940	2,755,064		(61)		(61)		2,755,003		(3)	(3)	72,319	02/15/2014
03866C-AN-0	ARAPAHOE CNTY CO BLDG FIN CORP COP 00		02/15/2010	CALLED @ 100.00000000		2,955,000	2,955,000	2,943,032	2,954,717		270		270		2,954,987		13	13	77,569	02/15/2015
03866C-AP-5	ARAPAHOE CNTY CO BLDG FIN CORP COP 00		02/15/2010	CALLED @ 100.00000000		2,945,000	2,945,000	2,911,133	2,944,165		797		797		2,944,962		38	38	77,306	02/15/2016
03866C-AQ-3	ARAPAHOE CNTY CO BLDG FIN CORP COP 00		02/15/2010	CALLED @ 100.00000000		1,635,000	1,635,000	1,604,949	1,634,223		742		742		1,634,965		35	35	42,919	02/15/2017
03866C-AR-1	ARAPAHOE CNTY CO BLDG FIN CORP COP 00		02/15/2010	CALLED @ 100.00000000		1,640,000	1,640,000	1,601,509	1,638,974		979		979		1,639,953		47	47	43,050	02/15/2018
038681-Z6-2	ARAPAHOE CNTY CO SD 5 CHERRY G O 05B		12/15/2010	MATURED		3,695,000	3,695,000	4,028,971	3,762,983		(67,983)		(67,983)		3,695,000				203,225	12/15/2010
148471-DJ-1	CASTLE PINES CO NORTH METRO DIST G O 06		06/15/2010	PRAGER MCCARTHY & SEALY		336,812	315,000	325,370	321,949		(354)		(354)		321,595		15,217	15,217	6,702	12/01/2025
283479-GL-1	EL PASO CNTY CO SD NO 38 G O 01 REF		07/26/2010	BERGHOFF & CO		2,650,348	2,040,000	2,444,664	2,348,151		(12,252)		(12,252)		2,335,899		314,449	314,449	80,920	12/01/2021
30606N-AA-2	FALCON HIGHLANDS CO METRO DIST G O 04A		12/15/2009	CALLED @ 100.00		320,000	320,000	316,670	252,074	64,532	133		64,665		316,739		3,261	3,261	12,200	12/15/2034
365892-JU-3	GARFIELD CNTY CO SD RE-1 ROARING 05		12/15/2010	MATURED		310,000	310,000	336,204	315,117		(5,117)		(5,117)		310,000				16,275	12/15/2010
547675-AA-6	LOWELL METRO DIST CO G O LTD TAX 04		12/01/2010	CALLED @ 100.00000000		150,000	150,000	150,000	113,816	36,185			36,185		150,000				10,875	12/01/2033
75289F-AS-9	RANGEVIEW CO LIBRARY DIST COP 2008		03/09/2010	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,369,032	2,210,000	2,292,212	2,282,458		(1,308)		(1,308)		2,281,150		87,882	87,882	26,704	12/15/2026
108151-XM-8	BRIDGEPORT CT G O 2002 A REF		09/02/2010	PRAGER MCCARTHY & SEALY		819,953	760,000	802,651	786,697		(5,706)		(5,706)		780,990		38,963	38,963	39,254	08/15/2016
108151-D8-1	BRIDGEPORT CT G O 2004 C		07/26/2010	PRAGER MCCARTHY & SEALY		117,336	100,000	110,800	106,451		(599)		(599)		105,853		11,483	11,483	5,017	08/15/2015
108151-E3-1	BRIDGEPORT CT G O 2004 C		07/28/2010	PRAGER MCCARTHY & SEALY		239,775	200,000	226,638	218,189		(1,011)		(1,011)		217,178		22,597	22,597	10,435	08/15/2018
108151-E4-9	BRIDGEPORT CT G O 2004 C		06/17/2010	PRAGER MCCARTHY & SEALY		233,538	200,000	226,338	218,747		(757)		(757)		217,990		15,548	15,548	9,381	08/15/2019
108151-E5-6	BRIDGEPORT CT G O 2004 C		05/27/2010	Various		2,556,941	2,150,000	2,422,341	2,350,851		(6,228)		(6,228)		2,344,623		212,318	212,318	93,676	08/15/2020
108151-L6-6	BRIDGEPORT CT G O 2006 B		09/29/2010	PRAGER MCCARTHY & SEALY		489,837	450,000	446,000	446,706		125		125		446,831		43,006	43,006	23,769	12/01/2021
108151-L7-4	BRIDGEPORT CT G O 2006 B		08/11/2010	Various		215,733	200,000	197,688	198,062		58		58		198,120		17,613	17,613	9,963	12/01/2022
645020-QE-1	NEW HAVEN CT G O 2003 A REF		08/20/2010	PRAGER MCCARTHY & SEALY		226,606	200,000	218,958	210,920		(1,421)		(1,421)		209,499		17,107	17,107	13,825	11/01/2015
941247-D9-6	WATERBURY CT G O 2004 A REF		08/18/2010	PRAGER MCCARTHY & SEALY		200,281	180,000	191,607	185,967		(877)		(877)		185,090		15,191	15,191	9,550	02/01/2017
194653-EF-4	COLLIER CNTY FL SCH BRD LSE COP 01 A		02/15/2010	MATURED		2,945,000	2,945,000	3,114,426	2,947,986		(2,986)		(2,986)		2,945,000				80,988	02/15/2010

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
194653-ES-6	COLLIER CNTY FL SCH BRD LSE COP 01 B		02/15/2010	MATURED		1,390,000	1,390,000	1,528,805	1,392,380		(2,380)		(2,380)		1,390,000				38,225	02/15/2010
23867H-BN-5	DAVIE FL G O LTD 2006		01/29/2010	PRAGER MCCARTHY & SEALY		257,390	250,000	221,399	223,058		106		106		223,164		34,226	34,226	5,688	08/01/2024
23867H-BP-0	DAVIE FL G O LTD 2006		09/08/2010	PRAGER MCCARTHY & SEALY		1,712,996	1,640,000	1,625,502	1,627,266		401		401		1,627,667		85,330	85,330	82,410	08/01/2025
341426-SE-5	FLORIDA ST BRD ED PUB CAP OUTLAY 05 B		01/22/2010	Various		28,248,149	26,450,000	27,819,317	27,791,192		(13,373)		(13,373)		27,777,819		470,330	470,330	195,185	06/01/2020
341426-SF-2	FLORIDA ST BRD ED PUB CAP OUTLAY 05 B		02/04/2010	Various		29,551,090	27,705,000	28,974,166	28,949,559		(18,077)		(18,077)		28,931,481		619,609	619,609	248,166	06/01/2021
684517-AP-0	ORANGE CNTY FL SCH BRD COP 1997 A		01/29/2010	Various		4,140,316	3,870,000	4,336,805	4,010,187		(7,367)		(7,367)		4,002,821		137,495	137,495	116,723	08/01/2011
803276-LP-7	SARASOTA CNTY FL ENVIR SENS G O 2008		12/17/2010	PRAGER MCCARTHY & SEALY		258,373	250,000	254,663	254,022		(367)		(367)		253,655		4,718	4,718	16,078	10/01/2029
046079-QB-8	ASSOCIATION CNTY COMMR GA DEKALB 03		02/10/2010	ZIEGLER, B.C., AND COMPANY		497,716	470,000	469,140	469,356		5		5		469,361		28,355	28,355	4,529	12/01/2021
047804-DE-6	ATLANTA GA DNTWN DEV UNDERGROUND 09A		06/03/2010	PRAGER MCCARTHY & SEALY		341,113	300,000	323,154	320,509		(1,610)		(1,610)		318,900		22,213	22,213	13,167	07/01/2014
047681-JM-4	ATLANTA-FULTON GA REC PARK IMPT 05A		06/10/2010	PRAGER MCCARTHY & SEALY		314,688	300,000	274,410	276,216		535		535		276,750		37,938	37,938	7,275	12/01/2023
164227-AA-8	CHEROKEE CNTY GA SLD WST BALL GRND 07A		07/20/2010	PRAGER MCCARTHY & SEALY		104,146	100,000	96,950	97,235		77		77		97,312		6,834	6,834	4,934	07/01/2026
240505-PT-8	DEKALB CNTY GA SCH DIST G O 2007		06/28/2010	J. P. MORGAN SECURITIES, INC.		14,637,458	14,250,000	15,253,200	14,815,171		(259,916)		(259,916)		14,555,255		82,203	82,203	653,125	02/01/2011
240451-XE-9	DEKALB CNTY GA SPL TRANSN PARKS 06		10/01/2010	PRAGER MCCARTHY & SEALY		1,189,600	1,110,000	1,120,467	1,116,832		(476)		(476)		1,116,356		73,244	73,244	27,289	12/01/2025
274501-FB-6	EAST POINT GA GA WTR & SWR 07		06/22/2010	GMS GROUP		904,966	940,000	1,012,596		995,068	(3,283)		991,785		991,785		(86,819)	(86,819)	42,300	02/01/2019
360064-LX-5	FULTON CNTY GA SCH DIST G O REF 1991		05/01/2010	MATURED		1,430,000	1,430,000	1,579,263	1,430,000						1,430,000				45,581	05/01/2010
362899-ER-3	GAINESVILLE GA G O PUB SAFETY 09 B		11/15/2010	MATURED		2,850,000	2,850,000	2,899,904	2,879,437		(29,437)		(29,437)		2,850,000				85,500	11/15/2010
419722-ZF-3	HAWAII CNTY HI G O 2008 A		04/13/2010	PRAGER MCCARTHY & SEALY		727,919	650,000	647,465	647,694		55		55		647,749		80,169	80,169	20,706	07/15/2018
419722-ZG-1	HAWAII CNTY HI G O 2008 A		09/07/2010	PRAGER MCCARTHY & SEALY		1,404,161	1,230,000	1,201,562	1,203,805		1,227		1,227		1,205,032		199,129	199,129	56,306	07/15/2019
080023-KU-7	BELLWOOD IL G O 2006		01/25/2010	CITIGROUP GLOBAL MARKETS		5,391,328	6,965,000	5,593,917	5,599,024		2,866		2,866		5,601,890		(210,562)	(210,562)	49,626	12/01/2029
158285-FP-6	CHAMPAIGN CNTY IL SD 116 URBANA 99C		01/01/2010	CALLED @ 59.151		973,034	1,645,000	527,930	973,034						973,034					01/01/2019
167484-XH-2	CHICAGO IL G O 2000 D REF		02/26/2010	CALLED @ 101.00		5,050,000	5,000,000	5,007,250	5,000,917		(138)		(138)		5,000,779		49,221	49,221	187,674	01/01/2030
215579-EE-9	COOK CNTY IL TWP HSD 209 PROVISO 08A		07/27/2010	PRAGER MCCARTHY & SEALY		46,303	100,000	37,115	39,940		1,360		1,360		41,300		5,003	5,003		12/01/2025
215579-EF-6	COOK CNTY IL TWP HSD 209 PROVISO 08A		08/27/2010	PRAGER MCCARTHY & SEALY		155,285	350,000	121,548	130,880		4,954		4,954		135,834		19,451	19,451		12/01/2026
241055-CH-3	DEKALB CNTY IL CMNTY CLG DIST 523 00		02/01/2010	CALLED @ 100.00000000		1,400,000	1,400,000	1,422,210	1,400,583		(583)		(583)		1,400,000				40,250	02/01/2012
241055-CJ-9	DEKALB CNTY IL CMNTY CLG DIST 523 00		04/06/2010	CALLED @ 100.00		1,060,000	1,060,000	1,076,816	1,060,441		1,049		1,049		1,061,491		(1,491)	(1,491)	41,480	02/01/2012
262651-RK-0	DU PAGE CNTY IL FST PRESV DIST G O 2005A		01/19/2010	PRAGER MCCARTHY & SEALY		1,057,450	1,000,000	992,940	994,174		20		20		994,194		63,256	63,256	10,125	11/01/2022
262651-RL-8	DU PAGE CNTY IL FST PRESV DIST G O 2005A		05/19/2010	Various		4,319,168	4,125,000	4,074,881	4,082,918		848		848		4,083,766		235,402	235,402	102,441	11/01/2023
451885-BB-2	ILLINOIS DEPT CENT MGMT SVCS COPS 1996		03/18/2010	FIRST MIAMI SECURITIES		7,331,940	7,245,000	7,160,016	7,205,148		1,147		1,147		7,206,295		125,645	125,645	326,911	07/01/2017
452150-SR-7	ILLINOIS ST G O 1999 SER MARCH		03/01/2010	MATURED		105,000	105,000	109,947	105,110		(110)		(110)		105,000				2,625	03/01/2010
452151-7H-0	ILLINOIS ST G O 2009 SER MAY		02/10/2010	Various		40,366,200	40,000,000	40,902,000	40,348,272		(108,365)		(108,365)		40,239,907		126,293	126,293	1,170,000	05/20/2010
484080-LJ-3	KANE CNTY IL CUSD NO 300 G O 01 CAP		08/11/2010	Various		2,488,729	3,465,000	1,250,103	1,969,242		68,476		68,476		2,037,718		451,011	451,011		12/01/2019
483764-DB-9	KANE CNTY IL CUSD NO 301 BURLINGTON 90		01/01/2010	MATURED		720,000	720,000	720,000	720,000						720,000				28,080	01/01/2010
508804-GU-9	LAKE CNTY IL CUSD NO 95 LAKE ZURICH 00A		12/01/2010	CALLED @ 100.00000000		4,745,000	4,745,000	4,722,509	4,742,063		2,937		2,937		4,745,000				237,250	12/01/2013
557738-GW-5	MADISON CNTY IL CMNTY CLG 536 LEWIS 05A		10/21/2010	Various		1,180,897	1,150,000	1,149,916	1,149,922		2		2		1,149,924		30,973	30,973	49,820	11/01/2027
689585-AA-5	OTTER CREEK IL WTRWKS & SEW SYS 99		01/01/2010	Various		17,152,500	15,600,000	15,600,000	17,160,000		(7,500)		(7,500)		17,152,500				569,400	01/01/2030
71319R-AR-8	PEORIA CNTY IL MET ARPT G O DB 2008		08/03/2010	Various		5,662,514	5,310,000	5,352,958	5,347,875		(2,048)		(2,048)		5,345,827		316,687	316,687	179,750	12/01/2025
71319R-AS-6	PEORIA CNTY IL MET ARPT G O DB 2008		08/02/2010	RBC DAIN RAUSCHER		6,218,854	5,870,000	5,893,597	5,890,812		(1,124)		(1,124)		5,889,688		329,166	329,166	198,928	12/01/2026
71319R-AT-4	PEORIA CNTY IL MET ARPT G O DB 2008		08/03/2010	RBC DAIN RAUSCHER		6,713,164	6,380,000	6,380,000	6,380,000						6,380,000		333,164	333,164	217,097	12/01/2027
71323M-CD-2	PEORIA IL SCH DIST NO 150 GLEN OAK 2009		01/21/2010	PRAGER MCCARTHY & SEALY		54,461	100,000	45,486	47,902		190		190		48,092		6,369	6,369		12/01/2022

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
71323M-CF-7	PEORIA IL SCH DIST NO 150 GLEN OAK 2009		09/22/2010	PRAGER MCCARTHY & SEALY		145,473	300,000	114,324	120,833		5,382		5,382		126,215		19,258	19,258		12/01/2024
806356-NC-1	SCHAUMBURG IL PK DIST 2009 A		06/28/2010	MESIROW FINANCIAL, INC.		4,611,756	4,560,000	4,675,596	4,630,063		(36,552)		(36,552)		4,593,511		18,245	18,245	154,280	12/15/2010
84552Y-DZ-1	SOUTHWESTERN IL DEV TRIAD SD NO 2 06		04/14/2010	PRAGER MCCARTHY & SEALY		109,241	100,000	104,848	103,407		(131)		(131)		103,277		5,964	5,964	5,250	10/01/2018
968867-EY-3	WILL CNTY IL CCSD NO 157-C FRANKFORT 04C		03/02/2010	Various		3,786,038	4,905,000	2,470,599	3,350,414		19,603		19,603		3,370,017		416,022	416,022		01/01/2017
968867-EZ-0	WILL CNTY IL CCSD NO 157-C FRANKFORT 04C		01/22/2010	Various		5,908,163	8,190,000	3,870,594	5,269,031		21,009		21,009		5,290,040		618,123	618,123		01/01/2018
968852-VD-2	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		09/20/2010	PRAGER MCCARTHY & SEALY		368,808	355,000	356,470	356,067		(109)		(109)		355,959		12,849	12,849	14,495	10/01/2023
968852-VE-0	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		08/17/2010	PRAGER MCCARTHY & SEALY		370,418	360,000	319,490	321,608		1,055		1,055		322,664		47,754	47,754	14,005	10/01/2024
968852-VF-7	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		09/07/2010	PRAGER MCCARTHY & SEALY		166,160	160,000	159,603	159,642		11		11		159,653		6,507	6,507	6,780	10/01/2025
968852-XW-8	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		09/17/2010	PRAGER MCCARTHY & SEALY		734,772	700,000	705,354	704,849		(494)		(494)		704,355		30,417	30,417	28,544	10/01/2021
968852-XX-6	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		09/23/2010	PRAGER MCCARTHY & SEALY		1,885,562	1,800,000	1,809,973	1,809,030		(1,009)		(1,009)		1,808,021		77,541	77,541	78,525	10/01/2022
968661-CY-2	WILL CNTY IL G O FOREST PRSV DIST 98		06/28/2010	MORGAN STANLEY DEAN WITTER PRAGER MCCARTHY & SEALY		4,696,155	4,705,000	2,466,596	4,487,453		117,384		117,384		4,604,837		91,317	91,317		12/01/2010
116083-CJ-3	BROWNSBURG IN SCH BLDG CORP 03 REF		07/09/2010			235,499	225,000	228,375	226,265		(198)		(198)		226,067		9,432	9,432	9,344	03/15/2022
14329N-AV-6	CARMEL IN REDEV WEST CLAY ROAD 04		08/05/2010	Various		2,275,755	2,130,000	2,146,721	2,138,574		(1,001)		(1,001)		2,137,573		138,183	138,183	107,301	08/01/2018
14329N-AZ-7	CARMEL IN REDEV WEST CLAY ROAD 04		08/16/2010	Various		744,283	700,000	694,183	695,471		154		154		695,626		48,657	48,657	39,653	08/01/2022
15147N-BC-4	CENTER GROVE IN BLDG CORP 2005		02/12/2010	PRAGER MCCARTHY & SEALY		203,951	200,000	193,899	194,628		20		20		194,648		9,303	9,303	9,550	01/15/2028
228485-FZ-6	CROWN POINT IN MULTI SCH BLDG CORP 07		03/01/2010	PRAGER MCCARTHY & SEALY		221,020	200,000	198,465	197,802		15		15		197,816		23,204	23,204	10,653	01/15/2022
228485-GB-8	CROWN POINT IN MULTI SCH BLDG CORP 07		12/22/2010	PRAGER MCCARTHY & SEALY		257,313	250,000	253,108	252,511		(283)		(283)		252,228		5,085	5,085	17,252	07/15/2025
265404-DC-4	DUNELAND IN SCH BLDG CORP 2001		07/23/2010	PRAGER MCCARTHY & SEALY		199,475	320,000	93,453	152,653		5,473		5,473		158,126		41,350	41,350		02/01/2022
391881-AZ-2	GREATER JASPER IN MID SCH BLDG CAP 01		09/21/2010	Various		799,011	1,475,000	577,065	630,116		27,896		27,896		658,012		140,999	140,999		07/15/2024
40785E-SS-6	HAMILTON SOUTHEASTN IN CONS SCH BLDG 07		10/01/2010	PRAGER MCCARTHY & SEALY		111,297	100,000	107,612	105,764		(548)		(548)		105,215		6,082	6,082	6,111	07/15/2023
40785E-ST-4	HAMILTON SOUTHEASTN IN CONS SCH BLDG 07		08/11/2010	PRAGER MCCARTHY & SEALY		218,605	200,000	214,888	211,276		(858)		(858)		210,418		8,187	8,187	10,722	07/15/2024
40785E-SV-9	HAMILTON SOUTHEASTN IN CONS SCH BLDG 07		05/18/2010	PRAGER MCCARTHY & SEALY		385,430	375,000	376,451	376,104		(33)		(33)		376,071		9,359	9,359	20,338	01/15/2028
40785W-FH-4	HAMILTON SOUTHEASTN IN S. DELAWARE 99		01/15/2010	CALLED @ 101.00000000		1,767,500	1,750,000	1,741,530	1,767,500						1,767,500				52,500	01/15/2021
446355-BZ-1	HUNTINGTON IN COUNTYWIDE SCH BLDG 03		08/11/2010	PRAGER MCCARTHY & SEALY		271,385	245,000	260,489	251,377		(796)		(796)		250,581		20,804	20,804	11,402	07/15/2015
46263R-CR-4	IPS MULTI-SCH BLDG CORP IN 2006		01/27/2010	PRAGER MCCARTHY & SEALY		127,713	125,000	119,218	119,806		15		15		119,821		7,892	7,892	3,063	07/15/2028
46263R-DR-3	IPS MULTI-SCH BLDG CORP IN 2006 B		07/26/2010	PRAGER MCCARTHY & SEALY		106,476	100,000	100,542	100,389		(30)		(30)		100,359		6,117	6,117	4,675	07/15/2023
46263R-DS-1	IPS MULTI-SCH BLDG CORP IN 2006 B		12/22/2010	PRAGER MCCARTHY & SEALY		254,823	250,000	250,768	250,551		(74)		(74)		250,477		4,346	4,346	16,344	07/15/2024
504025-BR-7	LAPORTE IN MULTI SCH BLDG CORP REF 01A		01/05/2010	PRAGER MCCARTHY & SEALY		70,822	65,000	68,897	65,913		(8)		(8)		65,905		4,917	4,917	1,640	01/15/2012
520354-HM-6	LAWRENCE TWP IN SCH BLDG CORP 2003		07/20/2010	PRAGER MCCARTHY & SEALY		477,662	450,000	453,200	451,287		(190)		(190)		451,097		26,564	26,564	23,000	01/15/2023
594381-EZ-4	MICHIGAN CITY IN SCH BLDG CORP 07		07/22/2010	PRAGER MCCARTHY & SEALY		114,861	100,000	104,003	103,165		(205)		(205)		102,960		11,901	11,901	5,167	07/15/2019
625854-DX-9	MUNCIE IN SCH BLDG CORP 2006		08/27/2010	PRAGER MCCARTHY & SEALY		749,682	700,000	705,467	704,921		(244)		(244)		704,677		45,005	45,005	36,361	07/15/2020
643791-BB-1	NEW DURHAM TWP IND MET SCH DIST SCH BLDG		07/15/2010	CALLED @ 102.00000000		2,922,300	2,865,000	2,831,451	2,909,321		12,979		12,979		2,922,300				164,738	07/15/2020

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
643791-BC-9	NEW DURHAM TWP IND MET SCH DIST SCH BLDG		07/15/2010	CALLED @ 102.00000000		3,039,600	2,980,000	3,024,253	3,036,693		2,907		2,907		3,039,600				182,525	07/15/2024
655151-BA-5	NOBLESVILLE IN BLDG CORP FIRE 5&6 04		10/12/2010	PRAGER MCCARTHY & SEALY		217,846	200,000	200,460	200,235		(31)		(31)		200,204		17,642	17,642	11,250	07/15/2020
66042R-AY-7	NORTH LAWRENCE IN CMNTY SCH CORP 04		02/08/2010	PRAGER MCCARTHY & SEALY		480,930	435,000	466,485	450,223		(385)		(385)		449,837		31,092	31,092	12,432	07/15/2016
66042R-AZ-4	NORTH LAWRENCE IN CMNTY SCH CORP 04		03/31/2010	PRAGER MCCARTHY & SEALY		703,125	645,000	687,772	665,747		(731)		(731)		665,016		38,109	38,109	19,826	07/15/2017
668265-BV-2	NORTHWESTERN IN SCH BLDG CORP 2004 A		02/08/2010	PRAGER MCCARTHY & SEALY		436,348	390,000	417,817	405,130		(339)		(339)		404,790		31,557	31,557	11,158	07/15/2016
668265-BW-0	NORTHWESTERN IN SCH BLDG CORP 2004 A		07/28/2010	Various		1,639,538	1,475,000	1,571,536	1,527,580		(6,162)		(6,162)		1,521,418		118,120	118,120	76,594	07/15/2017
668265-BX-8	NORTHWESTERN IN SCH BLDG CORP 2004 A		01/29/2010	ZIEGLER, B.C., AND COMPANY		1,306,632	1,200,000	1,275,287	1,241,170		(735)		(735)		1,240,434		66,198	66,198	33,000	07/15/2018
735883-DS-6	PORTAGE TWP IN MULTI-SCH BLDG CORP 06		10/07/2010	Various		3,020,004	2,765,000	2,828,291	2,809,654		(4,253)		(4,253)		2,805,400		214,604	214,604	162,600	07/15/2024
836496-KJ-7	SOUTH BEND IN CMNTY SCH BLDG CORP 2001B		01/01/2010	CALLED @ 101.00000000		1,010,000	1,000,000	976,510	1,010,000						1,010,000				25,000	07/01/2022
926740-CE-9	VIGO CNTY IN SCH BLDG CORP 1ST MTG 07		10/05/2010	PRAGER MCCARTHY & SEALY		105,768	100,000	99,478	99,527		15		15		99,542		6,226	6,226	5,600	01/10/2027
96023P-AS-4	WESTFIELD-WASHINGTON IN MULTI SCH 04A		10/13/2010	PRAGER MCCARTHY & SEALY		456,063	410,000	439,847	424,347		(2,638)		(2,638)		421,709		34,354	34,354	25,699	07/15/2016
96023P-AV-7	WESTFIELD-WASHINGTON IN MULTI SCH 04A		03/30/2010	PRAGER MCCARTHY & SEALY		269,050	250,000	264,595	257,134		(427)		(427)		256,707		12,343	12,343	15,278	07/15/2019
96023P-AW-5	WESTFIELD-WASHINGTON IN MULTI SCH 04A		09/02/2010	PRAGER MCCARTHY & SEALY		380,011	350,000	361,863	353,714		(499)		(499)		353,215		26,796	26,796	20,854	07/15/2020
96023P-AX-3	WESTFIELD-WASHINGTON IN MULTI SCH 04A		07/21/2010	PRAGER MCCARTHY & SEALY		2,269,566	2,120,000	2,221,861	2,170,289		(6,572)		(6,572)		2,163,717		105,849	105,849	109,239	07/15/2021
96023P-FH-3	WESTFIELD-WASHINGTON IN MULTI SCH 07		03/23/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,624,687	2,435,000	2,375,115	2,371,800		695		695		2,372,495		252,192	252,192	84,887	01/15/2025
123345-FA-3	BUTLER CNTY KS USD NO 385 ANDOVER 01		09/01/2010	CALLED @ 100.00000000		4,145,000	4,145,000	4,130,493	4,142,726		2,274		2,274		4,145,000				207,250	09/01/2018
34525P-CC-1	FORD CNTY KS JAIL G O SALES TAX 08A		09/28/2010	Various		1,298,869	1,220,000	1,075,881	1,082,955		3,293		3,293		1,086,247		212,622	212,622	50,496	09/01/2025
352802-EZ-1	FRANKLIN CNTY KS USD 290 G O 05		05/26/2010	PRAGER MCCARTHY & SEALY		221,874	215,000	188,964	191,253		551		551		191,804		30,070	30,070	6,853	09/01/2022
352802-FA-5	FRANKLIN CNTY KS USD 290 G O 05		05/26/2010	PRAGER MCCARTHY & SEALY		312,150	300,000	262,630	265,168		720		720		265,888		46,262	46,262	9,844	09/01/2023
352802-FB-3	FRANKLIN CNTY KS USD 290 G O 05		08/18/2010	Various		1,170,595	1,135,000	1,117,079	1,119,806		389		389		1,120,195		50,400	50,400	42,555	09/01/2024
478712-HW-5	JOHNSON CNTY KS USD NO 232 DE SOTO 03A		04/06/2010	PRAGER MCCARTHY & SEALY		854,318	810,000	810,000	810,000						810,000		44,318	44,318	17,331	09/01/2021
478712-JN-3	JOHNSON CNTY KS USD NO 232 DE SOTO 04		03/17/2010	Various		848,286	805,000	755,317	757,461		358		358		757,819		90,467	90,467	17,421	09/01/2021
478712-JP-8	JOHNSON CNTY KS USD NO 232 DE SOTO 04		03/31/2010	Various		1,784,831	1,700,000	1,565,161	1,574,483		1,780		1,780		1,576,263		208,568	208,568	47,764	09/01/2022
478712-LJ-9	JOHNSON CNTY KS USD NO 232 DE SOTO 05A		01/07/2010	PRAGER MCCARTHY & SEALY		352,466	325,000	328,803	327,413		(11)		(11)		327,401		25,064	25,064	5,322	09/01/2018
478712-LK-6	JOHNSON CNTY KS USD NO 232 DE SOTO 05A		07/19/2010	PRAGER MCCARTHY & SEALY		4,146,243	3,800,000	3,829,488	3,818,727		(1,245)		(1,245)		3,817,482		328,760	328,760	129,294	09/01/2019
48542K-CG-2	KANSAS DEV FIN STATE PROJ 2001 W		01/21/2010	Various		2,956,052	2,800,000	2,855,774	2,818,550		(699)		(699)		2,817,851		138,200	138,200	44,597	10/01/2015
522218-CW-4	LEAVENWORTH CNTY KS USD NO 458 05 REF		07/08/2010	Various		399,197	350,000	365,572	359,318		(790)		(790)		358,528		40,668	40,668	21,513	09/01/2015
522218-CX-2	LEAVENWORTH CNTY KS USD NO 458 05 REF		08/20/2010	PRAGER MCCARTHY & SEALY		1,179,967	1,050,000	1,089,501	1,073,676		(2,049)		(2,049)		1,071,627		108,340	108,340	45,988	09/01/2016
522218-CY-0	LEAVENWORTH CNTY KS USD NO 458 05 REF		09/08/2010	PRAGER MCCARTHY & SEALY		831,240	740,000	762,792	753,683		(1,394)		(1,394)		752,290		78,950	78,950	32,460	09/01/2017
815626-DU-7	SEDGWICK CNTY KS USD NO 259 WICHITA 01		09/01/2010	MATURED		1,310,000	1,310,000	1,405,224	1,318,246		(8,246)		(8,246)		1,310,000				68,775	09/01/2010
982687-EF-8	WYANDOTTE CNTY KS USD 204 BONNER 00A		09/01/2010	CALLED @ 100.00000000		1,430,000	1,430,000	1,423,269	1,428,819		1,181		1,181		1,430,000				80,080	09/01/2020
982687-ES-0	WYANDOTTE CNTY KS USD 204 BONNER 00A		09/01/2010	CALLED @ 100.00		570,000	570,000	567,317	567,925		125		125		568,050		1,950	1,950	31,920	09/01/2020
982687-DS-1	WYANDOTTE CNTY KS USD 204 BONNER 05A		10/19/2010	PRAGER MCCARTHY & SEALY		1,703,291	1,580,000	1,517,879	1,507,663		2,038		2,038		1,509,701		193,590	193,590	70,608	09/01/2023
982687-DT-9	WYANDOTTE CNTY KS USD 204 BONNER 05A		05/27/2010	Various		428,065	400,000	372,113	370,444		518		518		370,961		57,104	57,104	14,583	09/01/2024
120280-MH-2	BULLITT CNTY KY SCH DIST FIN 2ND 04		09/10/2010	Various		896,448	855,000	798,248	804,603		1,598		1,598		806,201		90,246	90,246	25,219	10/01/2020
472904-VZ-1	JEFFERSON CNTY KY SCH DIST FIN CORP 04 A		01/11/2010	PRAGER MCCARTHY & SEALY		150,288	145,000	133,136	134,022		22		22		134,043		16,245	16,245	3,498	01/01/2023
491089-JJ-8	KENTON CNTY KY SD SCH BLDG 2005		06/08/2010	RBC DAIN RAUSCHER		960,750	915,000	896,034	900,251		523		523		900,775		59,975	59,975	33,093	02/01/2020

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
491089-JK-5	KENTON CNTY KY SD SCH BLDG 2005		10/25/2010	Various		2,030,176	1,915,000	1,755,506	1,774,296		5,552		5,552		1,779,847		250,329	250,329	79,725	02/01/2021
491089-JM-1	KENTON CNTY KY SD SCH BLDG 2005		05/11/2010	PRAGER MCCARTHY & SEALY		103,750	100,000	97,433	97,873		45		45		97,918		5,832	5,832	3,380	02/01/2023
518651-LW-2	LAUREL CNTY KY SCH DIST FIN CORP 06		12/15/2010	PRAGER MCCARTHY & SEALY		101,097	100,000	97,505	97,806		95		95		97,901		3,196	3,196	6,238	08/01/2025
546279-M8-0	LOUISIANA LOC GOVT EAST ASCENSION 07		12/27/2010	PRAGER MCCARTHY & SEALY		374,010	350,000	331,782	333,012		718		718		333,730		40,279	40,279	10,806	12/01/2020
546279-N5-5	LOUISIANA LOC GOVT EAST ASCENSION 07		07/27/2010	PRAGER MCCARTHY & SEALY		312,886	300,000	297,042	297,291		51		51		297,343		15,543	15,543	7,000	12/01/2025
546279-T4-2	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		03/03/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		9,522,719	9,940,000	9,940,000	9,940,000						9,940,000		(417,281)	(417,281)	166,564	11/01/2034
546398-WG-9	LOUISIANA PUB FAC HURRICANE RELIEF 07		01/14/2010	Various		19,366,000	19,800,000	19,296,684	19,336,508		915		915		19,337,423		28,577	28,577	115,525	06/01/2027
64763T-AT-6	NEW ORLEANS LA AUDUBON - AQUARIUM 01B		03/05/2010	Various		1,531,750	2,450,000	1,339,023	1,428,659		14,723		14,723		1,443,382		88,368	88,368		10/01/2019
64763T-AU-3	NEW ORLEANS LA AUDUBON - AQUARIUM 01B		03/09/2010	Various		1,436,466	2,465,000	1,261,932	1,347,991		14,274		14,274		1,362,265		74,201	74,201		10/01/2020
64763T-AV-1	NEW ORLEANS LA AUDUBON - AQUARIUM 01B		03/05/2010	CITIGROUP GLOBAL MARKETS		1,224,158	2,235,000	1,074,409	1,148,387		12,463		12,463		1,160,849		63,308	63,308		10/01/2021
64763F-DF-3	NEW ORLEANS LA G O 2002 REF		12/13/2010	Various		2,635,233	2,525,000	2,474,702	2,490,554		1,620		1,620		2,492,174		143,059	143,059	161,427	09/01/2021
64763F-KB-4	NEW ORLEANS LA G O 2005 REF		12/01/2010	MATURED		1,135,000	1,135,000	1,200,216	1,147,308		(12,308)		(12,308)		1,135,000				56,750	12/01/2010
64763F-DE-6	NEW ORLEANS LA G O PUB IMPT 2002		07/30/2010	Various		3,594,480	3,575,000	3,557,125	3,559,733		244		244		3,559,977		34,502	34,502	127,074	12/01/2031
64763F-FJ-3	NEW ORLEANS LA G O PUB IMPT 2003		03/26/2010	PRAGER MCCARTHY & SEALY		1,134,638	1,070,000	1,123,885	1,093,610		(1,363)		(1,363)		1,092,247		42,391	42,391	17,542	12/01/2018
64763F-FK-0	NEW ORLEANS LA G O PUB IMPT 2003		09/17/2010	PRAGER MCCARTHY & SEALY		649,326	600,000	624,714	610,861		(1,872)		(1,872)		608,989		40,337	40,337	24,250	12/01/2019
64763F-FL-8	NEW ORLEANS LA G O PUB IMPT 2003		01/05/2010	PRAGER MCCARTHY & SEALY		262,273	250,000	258,235	253,629		(17)		(17)		253,612		8,660	8,660	1,285	12/01/2020
64763F-FM-6	NEW ORLEANS LA G O PUB IMPT 2003		10/18/2010	Various		424,832	400,000	409,908	404,378		(728)		(728)		403,650		21,182	21,182	15,708	12/01/2021
686655-BW-0	ORLEANS PARISH LA LAW ENFORCE G O 2001		03/01/2010	PRAGER MCCARTHY & SEALY		300,791	290,000	294,060	290,583		(85)		(85)		290,498		10,293	10,293	7,371	03/01/2014
686655-BX-8	ORLEANS PARISH LA LAW ENFORCE G O 2001		03/10/2010	PRAGER MCCARTHY & SEALY		247,987	240,000	241,478	240,213		(37)		(37)		240,177		7,811	7,811	6,467	03/01/2015
787515-QW-8	ST BERNARD PARISH LA SD NO 1 G O 04		07/27/2010	PRAGER MCCARTHY & SEALY		469,381	400,000	435,163	418,185		(1,182)		(1,182)		417,002		52,379	52,379	14,817	03/01/2015
163357-FG-6	CHELSEA MI SCH DIST G O BLDG 04		10/04/2010	PRAGER MCCARTHY & SEALY		620,879	550,000	603,048	576,193		(4,308)		(4,308)		571,885		48,994	48,994	26,950	05/01/2015
163357-FM-3	CHELSEA MI SCH DIST G O BLDG 04		07/30/2010	PRAGER MCCARTHY & SEALY		326,383	300,000	300,027	296,419		149		149		296,568		29,815	29,815	10,833	05/01/2020
170016-SV-2	CHIPPEWA VLY MI SCH G O 2003 REF		07/28/2010	PRAGER MCCARTHY & SEALY		368,802	340,000	363,661	348,902		(1,069)		(1,069)		347,833		20,969	20,969	10,033	05/01/2016
205759-EN-9	COMSTOCK PK MI PUB SCH G O 03 REF		08/12/2010	PRAGER MCCARTHY & SEALY		443,511	400,000	433,456	412,549		(724)		(724)		411,825		31,686	31,686	7,788	05/01/2015
251093-ZA-1	DETROIT MI G O 2004 A-1		03/19/2010	FIRST MIAMI SECURITIES		4,926,929	5,850,000	6,102,779	4,660,637	1,314,854	(6,194)		1,308,660		5,969,296		(1,042,368)	(1,042,368)	140,563	04/01/2021
252255-JR-6	DEXTER MI CMNTY SCHS G O 2003		08/11/2010	Various		1,994,944	1,840,000	1,983,612	1,893,953		(9,033)		(9,033)		1,884,920		110,024	110,024	69,587	05/01/2016
252255-JT-2	DEXTER MI CMNTY SCHS G O 2003		09/21/2010	PRAGER MCCARTHY & SEALY		299,544	275,000	294,344	282,287		(1,513)		(1,513)		280,774		18,770	18,770	12,337	05/01/2017
265201-ES-8	DUNDEE MI CMNTY SCH DIST G O BDS 2000		05/01/2010	CALLED @ 100.00000000		2,500,000	2,500,000	2,406,100	2,500,000						2,500,000				67,188	05/01/2027
385536-FX-0	GRAND HAVEN MI PUB SCHS 2008		05/01/2010	MATURED		715,000	715,000	749,063	720,239		(5,239)		(5,239)		715,000				17,875	05/01/2010
388712-BS-9	GRASS LAKE MICH CMNTY SCH DIST		05/01/2010	CALLED @ 100.00000000		4,675,000	4,675,000	4,605,156	4,675,000						4,675,000				131,484	05/01/2021
388712-BT-7	GRASS LAKE MICH CMNTY SCH DIST		05/01/2010	CALLED @ 100.00000000		4,000,000	4,000,000	3,902,160	4,000,000						4,000,000				112,500	05/01/2026
421560-HR-7	HAZEL PARK MI SCH DIST G O 2002		07/15/2010	Various		1,485,288	1,400,000	1,403,220	1,400,902		(107)		(107)		1,400,794		84,494	84,494	32,028	05/01/2017
421560-HS-5	HAZEL PARK MI SCH DIST G O 2002		03/08/2010	PRAGER MCCARTHY & SEALY		1,062,210	1,000,000	995,620	997,286		51		51		997,337		64,873	64,873	18,056	05/01/2018
421560-HT-3	HAZEL PARK MI SCH DIST G O 2002		08/20/2010	PRAGER MCCARTHY & SEALY		343,368	325,000	320,606	322,128		159		159		322,287		21,082	21,082	13,229	05/01/2019
443114-QR-7	HOWELL MI PUB SCHS G O 2004 REF		02/04/2010	PRAGER MCCARTHY & SEALY		106,604	100,000	102,580	101,319		(29)		(29)		101,289		5,315	5,315	1,225	05/01/2018

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
443114-QS-5	HOWELL MI PUB SCHS G O 2004 REF		07/02/2010	PRAGER MCCARTHY & SEALY		213,510	200,000	203,594	201,717		(190)		(190)		201,528		11,982	11,982	6,175	05/01/2019
443114-QT-3	HOWELL MI PUB SCHS G O 2004 REF		07/23/2010	PRAGER MCCARTHY & SEALY		106,290	100,000	101,137	100,544		(67)		(67)		100,478		5,812	5,812	3,338	05/01/2020
771537-SU-2	ROCHESTER MI CSD SCH BLDG G O 2004 REF		06/22/2010	PRAGER MCCARTHY & SEALY		693,211	650,000	661,779	655,996		(323)		(323)		655,672		37,538	37,538	12,325	05/01/2019
846625-HQ-7	SPARTA MI AREA SCHOOLS G O 04		05/07/2010	PRAGER MCCARTHY & SEALY		222,292	200,000	214,506	207,153		(552)		(552)		206,600		15,692	15,692	5,306	05/01/2015
846625-HV-6	SPARTA MI AREA SCHOOLS G O 04		07/30/2010	PRAGER MCCARTHY & SEALY		109,235	100,000	99,930	98,727		56		56		98,784		10,451	10,451	3,792	05/01/2020
944313-DQ-5	WAYNE CNTY MI G O WTR & SEW 08		07/21/2010	STIFEL NICOLAUS & CO, INC.		105,803	100,000	100,000	100,000						100,000		5,803	5,803	8,471	08/01/2038
119638-JZ-8	BUFFALO MN G O WTR SWR 2008		05/18/2010	Various		1,622,632	3,180,000	1,400,695	1,532,649		29,404		29,404		1,562,054		60,579	60,579		10/01/2024
119638-KA-1	BUFFALO MN G O WTR SWR 2008		05/19/2010	Various		1,836,701	3,810,000	1,580,845	1,731,610		34,147		34,147		1,765,757		70,944	70,944		10/01/2025
119638-KB-9	BUFFALO MN G O WTR SWR 2008		07/30/2010	Various		3,209,714	7,005,000	2,739,656	3,003,595		87,698		87,698		3,091,293		118,421	118,421		10/01/2026
119638-KC-7	BUFFALO MN G O WTR SWR 2008		07/27/2010	Various		2,594,181	6,050,000	2,228,094	2,444,932		56,579		56,579		2,501,511		92,670	92,670		10/01/2027
23409R-BC-2	DAKOTA CNTY MN CMNTY DEV AGY GOV SR 01		01/12/2010	Various		769,717	725,000	735,875	727,589		(29)		(29)		727,560		42,157	42,157	26,479	01/01/2016
60534Q-5M-9	JACKSON MS PUBLIC SCH DIST 08		08/12/2010	Various		1,798,532	1,600,000	1,735,520	1,733,435		(1,395)		(1,395)		1,732,040		66,492	66,492	29,546	04/01/2018
60534Q-QD-6	MISSISSIPPI DEV BK JACKSON 2006		04/23/2010	PRAGER MCCARTHY & SEALY		105,102	100,000	100,447	100,316		(15)		(15)		100,301		4,801	4,801	5,213	03/01/2023
60534Q-QE-4	MISSISSIPPI DEV BK JACKSON 2006		07/27/2010	Various		706,842	675,000	676,485	676,050		(77)		(77)		675,973		30,869	30,869	40,947	03/01/2024
60534Q-QG-9	MISSISSIPPI DEV BK JACKSON 2006		09/22/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		885,492	835,000	832,812	833,053		62		62		833,115		52,377	52,377	40,289	03/01/2026
60534P-KT-9	MISSISSIPPI DEV BK OKTIBBEHA 2002		10/13/2010	PRAGER MCCARTHY & SEALY		117,724	110,000	111,250	110,488		(104)		(104)		110,384		7,340	7,340	7,277	07/01/2020
147848-AS-4	CASS CNTY MO COP SER 2001		02/11/2010	Various		2,532,468	2,460,000	2,471,045	2,461,755		(161)		(161)		2,461,594		70,874	70,874	45,286	04/01/2019
472538-GR-2	JEFFERSON CITY MO SCH DIST 2007		05/19/2010	PRAGER MCCARTHY & SEALY		493,082	450,000	433,203	432,651		186		186		432,836		60,246	60,246	12,549	03/01/2024
472538-GS-0	JEFFERSON CITY MO SCH DIST 2007		03/02/2010	BLAIR, WILLIAM, & COMPANY, L.L.C.		574,439	525,000	502,802	502,272		172		172		502,445		71,995	71,995	13,417	03/01/2025
472538-GU-5	JEFFERSON CITY MO SCH DIST 2007		08/25/2010	Various		984,055	900,000	930,645	923,929		(1,074)		(1,074)		922,855		61,200	61,200	31,924	03/01/2027
676195-EU-0	O FALLON MO COP SER 2002		02/01/2010	CALLED @ 100.00		1,900,000	1,900,000	1,871,500	1,880,517		115		115		1,880,632		19,368	19,368	47,500	02/01/2022
68562P-CW-9	ORCHARD FARM R-V SCH DIST MO 2007B		12/08/2010	PRAGER MCCARTHY & SEALY		521,825	500,000	455,986	458,645		1,824		1,824		460,469		61,356	61,356	28,875	03/01/2025
755146-AK-3	RAYTOWN MO REDEV PROJ AREA 1 TIF 07		03/02/2010	PRAGER MCCARTHY & SEALY		249,139	240,000	242,321	241,834		(37)		(37)		241,797		7,342	7,342	9,362	12/01/2031
851010-JF-6	SPRINGFIELD MO PUB BLDG LSE LPT 02		01/29/2010	PRAGER MCCARTHY & SEALY		212,974	200,000	212,874	203,729		(131)		(131)		203,598		9,376	9,376	1,722	06/01/2017
950732-RH-2	WENTZVILLE MO SCH DIST NO R-04 2006		09/14/2010	Various		2,696,500	2,540,000	2,560,955	2,553,599		(1,411)		(1,411)		2,552,188		144,312	144,312	108,393	03/01/2024
256435-FF-0	DODGE CNTY NE SCH DIST NO 001 FREMONT 00		12/15/2010	CALLED @ 100.00000000		2,190,000	2,190,000	2,190,000	2,190,000						2,190,000				120,450	12/15/2016
256435-FH-6	DODGE CNTY NE SCH DIST NO 001 FREMONT 00		12/15/2010	CALLED @ 100.00000000		3,840,000	3,840,000	3,770,957	3,829,141		10,859		10,859		3,840,000				211,200	12/15/2020
259309-SZ-6	DOUGLAS CNTY NE SD NO 10 ELKHORN 07		05/06/2010	Various		1,324,250	1,295,000	1,303,638	1,298,648		(617)		(617)		1,298,031		26,219	26,219	22,528	12/15/2024
259309-TB-8	DOUGLAS CNTY NE SD NO 10 ELKHORN 07		07/06/2010	Various		2,991,194	2,940,000	2,954,377	2,946,075		(1,285)		(1,285)		2,944,791		46,404	46,404	62,389	12/15/2026
259327-D3-5	DOUGLAS CNTY NE SD NO 17 MILLARD 06		08/18/2010	Various		1,890,650	1,740,000	1,721,660	1,724,318		536		536		1,724,854		165,796	165,796	52,340	06/15/2023
259327-D5-0	DOUGLAS CNTY NE SD NO 17 MILLARD 06		08/17/2010	Various		6,836,004	6,330,000	6,317,783	6,319,280		301		301		6,319,581		516,423	516,423	195,297	06/15/2025
533288-ES-1	LINCOLN CNTY NE SD NO 1 N PLATTE 05		05/13/2010	PRAGER MCCARTHY & SEALY		229,154	200,000	215,824	208,682		(644)		(644)		208,039		21,115	21,115	9,250	12/15/2014
533288-ET-9	LINCOLN CNTY NE SD NO 1 N PLATTE 05		03/03/2010	PRAGER MCCARTHY & SEALY		825,810	710,000	763,193	741,374		(958)		(958)		740,415		85,395	85,395	8,143	12/15/2015
63967A-AK-2	NEBRASKA EDL TELECOM DTV LSG CORP 00		02/01/2010	MATURED		3,105,000	3,105,000	3,198,709	3,105,000						3,105,000				93,150	02/01/2010
681669-AQ-0	OMAHA-DOUGLAS NEB PUB BLDG		05/01/2010	CALLED @ 101.00000000		3,625,900	3,590,000	3,551,336	3,625,900						3,625,900				101,418	05/01/2017
681669-AR-8	OMAHA-DOUGLAS NEB PUB BLDG		05/01/2010	CALLED @ 101.00000000		3,348,150	3,315,000	3,285,795	3,348,150						3,348,150				95,306	05/01/2020
698856-QZ-7	PAPILLION NE VAR PURP 2007 D		07/29/2010	Various		2,099,088	2,060,000	2,030,357	2,032,763		665		665		2,033,428		65,660	65,660	56,735	12/15/2027
180847-FA-8	CLARK CNTY NV G O TRANSN 1998 A		01/08/2010	CALLED @ 100		3,760,000	3,760,000	3,760,000	3,760,000						3,760,000				17,390	12/01/2019
181059-QC-3	CLARK CNTY NV SCH DIST G O 2009 B		06/15/2010	MATURED		60,745,000	60,745,000	61,987,235	61,295,620		(550,620)		(550,620)		60,745,000				911,175	06/15/2010
048510-AP-6	ATLANTIC CNTY NJ SWR AUTH 1977 A		01/01/2010	CALLED @ 100.00000000		165,000	165,000	164,175	164,969						164,969		31	31	11,344	01/01/2012

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
296809-QW-9	ESSEX CNTY NJ IMPT PROJ CONS GTD 04		02/01/2010	PRAGER MCCARTHY & SEALY		226,818	200,000	218,168	210,117		(178)		(178)		209,939		16,879	16,879	3,502	10/01/2015
296809-QX-7	ESSEX CNTY NJ IMPT PROJ CONS GTD 04		08/11/2010	Various		7,884,970	6,985,000	7,571,168	7,312,064		(39,417)		(39,417)		7,272,647		612,323	612,323	312,394	10/01/2016
621800-AS-0	MOUNT LAUREL TWP NJ MUN UTIL AUTH 77		06/15/2010	CALLED @ 100.00000000		130,000	130,000	130,000	130,000						130,000				7,779	06/15/2017
013595-KZ-5	ALBUQUERQUE NM SD NO 12 G O 09 A		08/01/2010	MATURED		13,100,000	13,100,000	13,529,418	13,309,219		(209,219)		(209,219)		13,100,000				550,200	08/01/2010
090473-DV-8	BINGHAMTON CITY NY SD ENERGY MGMT 97		03/15/2010	MATURED		107,168	107,168	107,168	107,168						107,168				1,513	03/15/2010
64966B-RB-1	NEW YORK NY G O FISCAL 2000 SER A		10/21/2010	Various		522,674	500,000	535,585	508,113		(1,808)		(1,808)		506,305		16,369	16,369	15,349	11/01/2011
64966C-PX-3	NEW YORK NY G O FISCAL 2000 SER A		05/15/2010	CALLED @ 101.00		15,023,750	14,875,000	14,271,374	14,963,072		60,678		60,678		15,023,750				446,250	05/15/2030
64966C-QA-2	NEW YORK NY G O FISCAL 2000 SER A		09/15/2010	CALLED @ 101.00		126,250	125,000	119,896	120,532		89		89		120,622		5,628	5,628	6,250	05/15/2030
64966A-2L-8	NEW YORK NY G O FISCAL 2002 SER A-1 SUB		03/03/2010	PRAGER MCCARTHY & SEALY		1,410,544	1,300,000	1,388,283	1,328,186		(1,153)		(1,153)		1,327,033		83,511	83,511	19,760	11/01/2012
64966G-PY-2	NEW YORK NY G O FISCAL 2002 SER B		12/01/2010	CALLED @ 100.00		260,000	260,000	265,458	262,633		(1,228)		(1,228)		261,405		(1,405)	(1,405)	14,300	12/01/2012
64966G-QD-7	NEW YORK NY G O FISCAL 2002 SER B		12/01/2010	CALLED @ 100.00		1,740,000	1,740,000	1,776,527	1,757,619		(8,217)		(8,217)		1,749,402		(9,402)	(9,402)	95,700	12/01/2012
64966D-YF-0	NEW YORK NY G O FISCAL 2004 SER H		04/13/2010	PRAGER MCCARTHY & SEALY		2,330,799	2,100,000	2,238,873	2,225,856		(7,357)		(7,357)		2,218,499		112,300	112,300	74,083	08/01/2015
986082-AU-9	YONKERS NY G O 2004 E		09/16/2010	PRAGER MCCARTHY & SEALY		310,004	275,000	298,154	288,442		(1,221)		(1,221)		287,221		22,783	22,783	7,813	12/01/2015
986082-AV-7	YONKERS NY G O 2004 E		04/14/2010	PRAGER MCCARTHY & SEALY		109,828	100,000	107,903	104,596		(256)		(256)		104,340		5,488	5,488	1,917	12/01/2016
986082-EY-7	YONKERS NY G O 2007 A		10/04/2010	PRAGER MCCARTHY & SEALY		812,700	700,000	754,831	742,276		(3,249)		(3,249)		739,027		73,673	73,673	28,458	05/01/2019
147054-AR-1	CARY NC COP PUB IMPT PROJ 2002 A		01/25/2010	PRAGER MCCARTHY & SEALY		187,184	175,000	186,856	179,381		(107)		(107)		179,274		7,909	7,909	1,385	12/01/2018
161037-NE-2	CHARLOTTE NC COP GOVT FAC 03 G		02/08/2010	Various		5,349,050	4,940,000	5,077,628	4,995,447		(1,677)		(1,677)		4,993,770		355,280	355,280	48,000	06/01/2017
65820R-BD-2	NORTH CAROLINA LEASE REV CORR FAC 03		02/26/2010	PRAGER MCCARTHY & SEALY		2,693,286	2,450,000	2,617,331	2,525,436		(3,091)		(3,091)		2,522,345		170,941	170,941	50,951	10/01/2017
65820R-BJ-9	NORTH CAROLINA LEASE REV CORR FAC 03		02/09/2010	Various		18,517,445	17,215,000	18,010,677	17,550,095		(9,100)		(9,100)		17,540,995		976,451	976,451	310,426	10/01/2020
65820Q-AZ-6	NORTH CAROLINA LEASE REV CORR FAC 04A		02/08/2010	PRAGER MCCARTHY & SEALY		406,049	380,000	390,738	381,788		(34)		(34)		381,754		24,295	24,295	9,569	02/01/2020
65820Q-BA-0	NORTH CAROLINA LEASE REV CORR FAC 04A		02/25/2010	PRAGER MCCARTHY & SEALY		1,503,574	1,400,000	1,421,677	1,395,199		53		53		1,395,252		108,322	108,322	40,569	02/01/2021
952734-JY-8	WEST FARGO ND PUB SCH DIST NO 6 2005		06/09/2010	Various		3,433,355	3,225,000	3,263,249	3,245,129		(1,366)		(1,366)		3,243,762		189,593	189,593	70,747	05/01/2019
952734-JZ-5	WEST FARGO ND PUB SCH DIST NO 6 2005		04/30/2010	Various		2,358,967	2,255,000	2,271,642	2,263,769		(466)		(466)		2,263,303		95,663	95,663	42,496	05/01/2020
102853-ET-1	BOWLING GREEN OH SCH DIST 2007		08/20/2010	PRAGER MCCARTHY & SEALY		578,950	520,000	512,215	508,124		313		313		508,437		70,513	70,513	17,317	12/01/2024
123547-U4-1	BUTLER CNTY OH G O VAR PURP 2004		06/30/2010	PRAGER MCCARTHY & SEALY		426,416	400,000	376,259	376,678		563		563		377,241		49,175	49,175	11,347	12/01/2024
186392-BP-0	CLEVELAND OH MUN SCH DIST G O 2004		10/07/2010	PRAGER MCCARTHY & SEALY		333,505	300,000	314,547	307,267		(430)		(430)		306,837		26,668	26,668	5,500	12/01/2016
239847-EY-8	DAYTON OH CITY SCH DIST G O 2003 D		09/28/2010	PRAGER MCCARTHY & SEALY		1,180,021	1,100,000	1,113,442	1,105,445		(888)		(888)		1,104,558		75,463	75,463	37,340	12/01/2020
353174-DK-8	FRANKLIN CNTY OH CONV AUTH ANTIC 05		01/28/2010	PRAGER MCCARTHY & SEALY		105,851	100,000	100,321	100,202		(3)		(3)		100,199		5,652	5,652	3,013	12/01/2022
353172-S7-5	FRANKLIN CNTY OH G O 2005		12/01/2010	MATURED		295,000	295,000	316,024	299,052		(4,052)		(4,052)		295,000				14,750	12/01/2010
363838-AW-3	GALLIPOLIS CITY OH SCH DIST IMPT 06		12/13/2010	PRAGER MCCARTHY & SEALY		523,706	510,000	459,531	462,393		2,044		2,044		464,438		59,269	59,269	23,844	12/01/2024
522777-ET-4	LEBANON OH CITY SCH DIST 2007		06/17/2010	PRAGER MCCARTHY & SEALY		216,404	200,000	214,040	210,747		(594)		(594)		210,152		6,252	6,252	10,583	12/01/2025
531677-DW-9	LICKING HEIGHTS OH LOC SCH DIST 2004		08/23/2010	PRAGER MCCARTHY & SEALY		303,122	275,000	282,062	278,491		(384)		(384)		278,107		25,015	25,015	7,993	12/01/2017
531677-DX-7	LICKING HEIGHTS OH LOC SCH DIST 2004		01/08/2010	PRAGER MCCARTHY & SEALY		857,044	800,000	815,992	807,919		(51)		(51)		807,869		49,175	49,175	4,341	12/01/2018
531677-DZ-2	LICKING HEIGHTS OH LOC SCH DIST 2004		12/15/2010	PRAGER MCCARTHY & SEALY		860,722	800,000	806,336	803,149		(459)		(459)		802,690		58,032	58,032	29,800	12/01/2020
537292-HX-5	LITTLE MIAMI OH LOC SCH DIST G O 2007		12/14/2010	PRAGER MCCARTHY & SEALY		101,271	100,000	101,140	100,874		(98)		(98)		100,776		495	495	4,700	12/01/2027

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CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
667689-QP-1	NORTHWEST OH LOC SCH DIST G O 05 REF		10/29/2010	PRAGER MCCARTHY & SEALY		245,689	225,000	225,533	225,341		(43)		(43)		225,298		20,391	20,391	14,400	12/01/2020
667689-QR-7	NORTHWEST OH LOC SCH DIST G O 05 REF		06/17/2010	PRAGER MCCARTHY & SEALY		212,102	200,000	198,814	199,025		27		27		199,052		13,050	13,050	9,525	12/01/2022
680616-PG-8	OLENTANGY OH LOC SCH DIST G O 2006		07/07/2010	PRAGER MCCARTHY & SEALY		1,329,253	1,170,000	1,275,417	1,240,353		(2,621)		(2,621)		1,237,733		91,520	91,520	20,635	12/01/2018
726158-FA-1	PLAIN OH LOC SCH DIST G O 2003		12/08/2010	PRAGER MCCARTHY & SEALY		102,330	100,000	97,136	97,501		73		73		97,574		4,756	4,756	5,167	12/01/2030
865015-HC-8	SUGARCREEK OH LOC SCH DIST 03 REF		05/18/2010	PRAGER MCCARTHY & SEALY		891,559	805,000	859,474	828,898		(2,196)		(2,196)		826,702		64,857	64,857	18,965	12/01/2015
889294-MC-5	TOLEDO OH CITY SCH DIST G O IMPT 03 B		05/06/2010	PRAGER MCCARTHY & SEALY		108,389	100,000	99,577	98,263		43		43		98,306		10,083	10,083	2,222	12/01/2020
889294-MD-3	TOLEDO OH CITY SCH DIST G O IMPT 03 B		08/03/2010	PRAGER MCCARTHY & SEALY		431,434	400,000	388,231	384,614		502		502		385,116		46,318	46,318	12,389	12/01/2021
897659-MB-1	TROY OH G O VAR PURP 2004		07/14/2010	PRAGER MCCARTHY & SEALY		534,843	500,000	508,950	504,539		(441)		(441)		504,097		30,746	30,746	13,142	12/01/2022
897659-MD-7	TROY OH G O VAR PURP 2004		05/18/2010	PRAGER MCCARTHY & SEALY		339,786	320,000	300,570	301,029		344		344		301,373		38,412	38,412	7,178	12/01/2024
901816-GR-3	TWINSBURG CITY OH SCH DIST G O IMPT 04		09/13/2010	DUNCAN WILLIAMS, INC.		1,849,039	1,630,000	1,753,799	1,693,946		(8,451)		(8,451)		1,685,496		163,544	163,544	64,521	12/01/2016
901816-GT-9	TWINSBURG CITY OH SCH DIST G O IMPT 04		04/29/2010	PRAGER MCCARTHY & SEALY		257,793	235,000	248,693	242,109		(447)		(447)		241,661		16,131	16,131	4,994	12/01/2018
915506-KD-0	UPPER ARLINGTON OH CITY SCH DIST 05		03/03/2010	PRAGER MCCARTHY & SEALY		375,115	330,000	356,944	346,447		(317)		(317)		346,130		28,985	28,985	3,279	12/01/2016
915506-KE-8	UPPER ARLINGTON OH CITY SCH DIST 05		07/12/2010	PRAGER MCCARTHY & SEALY		1,374,586	1,225,000	1,317,180	1,281,349		(3,207)		(3,207)		1,278,142		96,443	96,443	25,980	12/01/2017
598291-JJ-2	MIDWEST CITY OK G O UNLTD 2002		02/01/2010	MATURED		810,000	810,000	827,585	810,217		(217)		(217)		810,000				20,250	02/01/2010
678739-RC-9	OKLAHOMA CNTY OK ISD NO 12 EDMOND 07		03/01/2010	MATURED		2,675,000	2,675,000	2,687,573	2,675,741		(741)		(741)		2,675,000				53,500	03/01/2010
178882-HJ-8	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		10/07/2010	PRAGER MCCARTHY & SEALY		548,429	685,000	341,929	461,870		12,406		12,406		474,276		74,154	74,154		06/15/2018
178882-HK-5	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		10/25/2010	PRAGER MCCARTHY & SEALY		307,460	405,000	190,471	258,773		6,542		6,542		265,315		42,145	42,145		06/15/2019
178882-HL-3	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		10/28/2010	Various		1,300,710	1,850,000	822,366	1,120,214		30,984		30,984		1,151,198		149,512	149,512		06/15/2020
178882-HN-9	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		08/26/2010	Various		258,182	400,000	158,492	217,775		5,378		5,378		223,153		35,029	35,029		06/15/2022
178882-HP-4	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		01/04/2010	PRAGER MCCARTHY & SEALY		58,064	100,000	37,360	51,513		42		42		51,556		6,508	6,508		06/15/2023
467736-DA-9	JACKSON CNTY OR SD NO 5 ASHLAND 07		06/30/2010	PIPER JAFFRAY INC.		2,906,881	2,510,000	2,645,063	2,606,977		(8,228)		(8,228)		2,598,748		308,133	308,133	70,071	06/15/2015
515318-JY-0	LANE CNTY OR SD NO 19 SPRINGFIELD 07A		04/28/2010	PRAGER MCCARTHY & SEALY		1,425,958	2,260,000	1,154,408	1,260,808		19,927		19,927		1,280,735		145,224	145,224		06/15/2021
625574-ET-1	MULTNOMAH CNTY OR SD NO 07 REYNOLDS 00		06/15/2010	MATURED		105,000	105,000	112,228	105,440		(440)		(440)		105,000				2,625	06/15/2010
736679-MC-2	PORTLAND OREGON LTD TAX PENSION BDS 99D		06/01/2010	CALLED @ 100.00000000		675,000	675,000	675,000	675,000						675,000				639	06/01/2019
736679-MD-0	PORTLAND OREGON LTD TAX PENSION BDS 99E		05/27/2010	CALLED @ 100.00000000		350,000	350,000	350,000	350,000						350,000				292	06/01/2019
895469-BS-2	TRI-CNTY MET TRANSN DIST OR LIGHT RAIL 9		07/01/2010	MATURED		5,600,000	5,600,000	5,745,880	5,609,273		(9,273)		(9,273)		5,600,000				294,000	07/01/2010
01728V-JQ-4	ALLEGHENY CNTY PA G O 2008 C-61		12/09/2010	PRAGER MCCARTHY & SEALY		1,197,463	1,150,000	1,143,100	1,143,513		260		260		1,143,773		53,689	53,689	51,575	12/01/2025
01728V-JS-0	ALLEGHENY CNTY PA G O 2008 C-61		03/05/2010	PRAGER MCCARTHY & SEALY		261,713	250,000	246,170	246,364		12		12		246,376		15,337	15,337	1,931	12/01/2027
087401-HN-8	BETHLEHEM PA AUTH WTR GTD 04		06/22/2010	Various		344,716	325,000	322,563	323,126		47		47		323,173		21,543	21,543	7,794	11/15/2021
123776-VJ-2	BUTLER PA AREA SCH DIST G O 2008		12/27/2010	Various		1,065,080	1,000,000	990,740	991,365		450		450		991,815		73,264	73,264	50,906	10/01/2022
207889-ML-7	CONNELLSVILLE PA AREA SCH DIST 08B		03/17/2010	PRAGER MCCARTHY & SEALY		440,079	425,000	420,869	421,064		27		27		421,091		18,989	18,989	7,130	11/15/2031
708553-KN-1	PENNSBURY PA SCH DIST G O 2004		05/07/2010	PRAGER MCCARTHY & SEALY		289,990	260,000	277,430	268,915		(456)		(456)		268,459		21,530	21,530	8,744	08/01/2016
717883-HR-6	PHILADELPHIA PA SCH DIST G O 09 B		09/14/2010	PRAGER MCCARTHY & SEALY		233,452	200,000	215,536	214,373		(1,431)		(1,431)		212,942		20,510	20,510	7,944	06/01/2016
725209-FB-1	PITTSBURGH PA G O SER 2006 B REF		10/07/2010	PRAGER MCCARTHY & SEALY		403,278	350,000	370,843	362,847		(1,601)		(1,601)		361,246		42,032	42,032	23,153	09/01/2014

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755553-RR-7	READING PA G O 2002		01/19/2010	PRAGER MCCARTHY & SEALY		1,659,155	1,950,000	1,002,476	1,511,283		4,606		4,606		1,515,889		143,265	143,265		11/15/2014
755553-RS-5	READING PA G O 2002		08/12/2010	PRAGER MCCARTHY & SEALY		2,693,514	3,325,000	1,590,048	2,424,707		56,472		56,472		2,481,179		212,336	212,336		11/15/2015
755553-RT-3	READING PA G O 2002		10/01/2010	Various		1,381,897	1,825,000	815,282	1,252,778		23,276		23,276		1,276,054		105,843	105,843		11/15/2016
755553-RU-0	READING PA G O 2002		10/05/2010	PRAGER MCCARTHY & SEALY		1,291,980	1,800,000	749,718	1,160,792		37,196		37,196		1,197,989		93,991	93,991		11/15/2017
755553-RV-8	READING PA G O 2002		09/14/2010	Various		1,117,679	1,650,000	644,738	1,002,126		33,603		33,603		1,035,729		81,950	81,950		11/15/2018
745145-UX-8	PUERTO RICO COMWLTH PUB IMPT G O 01		03/02/2010	SOUTHWEST SECURITIES, INC.		169,100	150,000	172,290	161,774		(345)		(345)		161,429		7,670	7,670	5,592	07/01/2015
224561-7U-8	CRANSTON RI G O 2004		09/17/2010	PRAGER MCCARTHY & SEALY		782,488	720,000	756,403	736,937		(2,199)		(2,199)		734,738		47,750	47,750	34,415	02/15/2020
743787-Q3-0	PROVIDENCE RI G O 2004 A REF		08/19/2010	PRAGER MCCARTHY & SEALY		342,820	305,000	326,605	316,834		(1,560)		(1,560)		315,274		27,546	27,546	16,902	07/15/2018
743787-Q4-8	PROVIDENCE RI G O 2004 A REF		08/05/2010	PRAGER MCCARTHY & SEALY		2,161,361	1,950,000	2,076,087	2,014,617		(7,975)		(7,975)		2,006,642		154,719	154,719	104,271	07/15/2019
762243-H5-5	RHODE ISLAND HLTH PUB SCH FING 08B		05/06/2010	PRAGER MCCARTHY & SEALY		1,203,821	1,120,000	1,111,118	1,111,608		132		132		1,111,740		92,081	92,081	27,378	05/15/2025
160069-QK-9	CHARLESTON CNTY SC G O 07		10/07/2010	Various		1,792,395	1,650,000	1,659,075	1,657,501		(426)		(426)		1,657,075		135,320	135,320	51,275	11/01/2025
160069-PS-3	CHARLESTON CNTY SC SALES TX DB 07		12/20/2010	PRAGER MCCARTHY & SEALY		421,212	400,000	400,932	400,771		(78)		(78)		400,693		20,519	20,519	19,650	11/01/2026
189152-FL-0	CLOVER SC SCH DIST NO 2 2007A		02/24/2010	P.R. GILBOY AND ASSOCIATES		106,289	100,000	89,105	89,631		74		74		89,705		16,584	16,584	2,263	03/01/2025
189152-FM-8	CLOVER SC SCH DIST NO 2 2007A		08/03/2010	PRAGER MCCARTHY & SEALY		106,229	100,000	99,872	99,883		3		3		99,886		6,343	6,343	4,188	03/01/2026
189152-FN-6	CLOVER SC SCH DIST NO 2 2007A		08/02/2010	Various		760,893	725,000	720,331	720,689		85		85		720,774		40,119	40,119	27,331	03/01/2027
396053-CA-6	GREENVILLE CNTY SC COP PUB FACS 2001		01/26/2010	PRAGER MCCARTHY & SEALY		305,556	290,000	302,528	293,191		(105)		(105)		293,086		12,470	12,470	4,753	04/01/2013
396053-CC-2	GREENVILLE CNTY SC COP PUB FACS 2001		01/28/2010	KEYBANK NATIONAL ASSOCIATION		235,521	225,000	230,357	226,376		(50)		(50)		226,326		9,195	9,195	3,781	04/01/2015
396053-CH-1	GREENVILLE CNTY SC COP PUB FACS 2001		01/05/2010	KEYBANK NATIONAL ASSOCIATION		516,350	500,000	494,050	496,126		6		6		496,132		20,218	20,218	6,736	04/01/2020
529063-LR-8	LEXINGTON CNTY SC SD NO 01 2005 A		04/13/2010	Various		822,641	775,000	798,467	792,904		(509)		(509)		792,395		30,246	30,246	23,809	02/01/2029
763665-TB-2	RICHLAND CNTY SC SD NO 01 G O 2003		08/03/2010	Various		7,739,318	7,230,000	7,195,802	7,205,000		945		945		7,205,945		533,373	533,373	303,060	03/01/2021
763665-TC-0	RICHLAND CNTY SC SD NO 01 G O 2003		08/04/2010	Various		8,096,774	7,615,000	7,495,292	7,524,741		1,697		1,697		7,526,438		570,336	570,336	232,083	03/01/2022
763665-TE-6	RICHLAND CNTY SC SD NO 01 G O 2003		08/11/2010	PRAGER MCCARTHY & SEALY		13,374,080	12,560,000	12,491,422	12,495,673		1,993		1,993		12,497,665		876,415	876,415	567,107	03/01/2024
763665-TF-3	RICHLAND CNTY SC SD NO 01 G O 2003		10/21/2010	Various		2,685,226	2,530,000	2,501,360	2,502,977		879		879		2,503,856		181,370	181,370	125,734	03/01/2025
763665-TG-1	RICHLAND CNTY SC SD NO 01 G O 2003		09/07/2010	PRAGER MCCARTHY & SEALY		212,018	200,000	197,250	197,391		70		70		197,461		14,557	14,557	9,328	03/01/2026
80585C-AK-4	SCAGO SC ED FAC SPARTANBURG SD 5 2005		07/30/2010	Various		1,284,130	1,175,000	1,162,684	1,152,239		709		709		1,152,948		131,182	131,182	42,221	04/01/2021
837108-AM-1	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03		01/06/2010	SOUTHWEST SECURITIES, INC.		1,189,574	1,075,000	1,145,789	1,104,753		(192)		(192)		1,104,561		85,013	85,013	28,368	01/01/2015
837108-AN-9	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03		02/08/2010	ZIEGLER, B.C., AND COMPANY		828,696	755,000	797,952	773,605		(479)		(479)		773,126		55,570	55,570	23,069	01/01/2016
837108-AP-4	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03		02/05/2010	ZIEGLER, B.C., AND COMPANY		1,541,473	1,415,000	1,482,934	1,444,821		(747)		(747)		1,444,074		97,399	97,399	43,040	01/01/2017
837108-AQ-2	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03		02/01/2010	PRAGER MCCARTHY & SEALY		799,252	740,000	769,674	753,175		(257)		(257)		752,918		46,334	46,334	21,628	01/01/2018
003268-AK-5	ABERDEEN SD SCH DIST NO 6-1 G.O BDS 2000		01/01/2010	CALLED @ 100.00000000		270,000	270,000	272,114	270,154						270,154		(154)	(154)	13,500	01/01/2011
095175-HA-6	BLOUNT CNTY TN PUB CAMPBELL CNTY 04 B6A		09/21/2010	PRAGER MCCARTHY & SEALY		253,627	225,000	237,519		231,267	(958)		230,309		230,309		23,318	23,318	9,156	06/01/2015
162419-AH-8	CHATTANOOGA TN INDL DEV LEASE RENT 00		10/01/2010	CALLED @ 100.00		2,920,000	2,920,000	2,917,226	2,918,999		185		185		2,919,184		816	816	153,300	10/01/2013
162419-AK-1	CHATTANOOGA TN INDL DEV LEASE RENT 00		10/01/2010	CALLED @ 100.0		2,975,000	2,975,000	2,971,906	2,973,515		169		169		2,973,683		1,317	1,317	160,650	10/01/2015
368003-AY-5	GATLINBURG TN PUB BLDG AUTH REF 01		12/01/2010	MATURED		215,000	215,000	243,535	218,390		(3,390)		(3,390)		215,000				12,363	12/01/2010
499512-U5-8	KNOX CNTY TN G O BD ANTIC NTS 09		06/28/2010	TD SECURITIES		30,102,000	30,000,000	30,332,400	30,204,097		(110,959)		(110,959)		30,093,138		8,862	8,862	437,500	06/01/2011
586145-PG-3	MEMPHIS TN G O GEN IMPT 2005 REF		10/01/2010	MATURED		4,045,000	4,045,000	4,322,530	4,091,441		(46,441)		(46,441)		4,045,000				202,250	10/01/2010

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
586145-PK-4	MEMPHIS TN G O GEN IMPT 2005 REF		02/11/2010	PRAGER MCCARTHY & SEALY		332,478	300,000	324,629	310,719		(474)		(474)		310,245		22,233	22,233	13,167	10/01/2012
972177-BP-3	WILSON CNTY TN COP 1998 REF		02/01/2010	CALLED @ 101.00		1,515,000	1,500,000	1,542,195	1,500,000						1,500,000		15,000	15,000	6,781	06/30/2015
011415-LS-3	ALAMO TX CMNTY COLLEGE DIST 2007A		03/05/2010	PRAGER MCCARTHY & SEALY		1,099,450	1,000,000	971,109	969,920		291		291		970,211		129,239	129,239	28,472	08/15/2023
011415-LT-1	ALAMO TX CMNTY COLLEGE DIST 2007A		08/27/2010	PRAGER MCCARTHY & SEALY		1,642,638	1,455,000	1,406,239	1,404,863		1,463		1,463		1,406,326		236,312	236,312	73,508	08/15/2024
011415-LU-8	ALAMO TX CMNTY COLLEGE DIST 2007A		08/09/2010	PRAGER MCCARTHY & SEALY		219,586	200,000	192,330	192,196		155		155		192,352		27,234	27,234	8,556	08/15/2025
014464-QG-9	ALEDO TX INDPT SCH DIST G O 2008 CAP		05/13/2010	PRAGER MCCARTHY & SEALY		430,768	1,700,000	371,229	402,274		5,218		5,218		407,493		23,276	23,276		02/15/2035
052430-AU-9	AUSTIN TX INDPT SCH DIST G O 2006		12/22/2010	PRAGER MCCARTHY & SEALY		578,709	550,000	492,081	495,263		1,781		1,781		497,044		81,664	81,664	29,544	08/01/2025
104763-FW-2	BRADY TX ISD SCH BLDG 2007		07/16/2010	PRAGER MCCARTHY & SEALY		263,899	245,000	251,233	249,837		(351)		(351)		249,485		14,414	14,414	11,433	08/15/2028
111664-CY-2	BROCK TX INDPT SCH DIST CAP APPEC 2007		04/29/2010	Various		641,493	1,700,000	540,838	612,576		9,357		9,357		621,934		19,559	19,559		08/15/2029
111664-CZ-9	BROCK TX INDPT SCH DIST CAP APPEC 2007		06/15/2010	PRAGER MCCARTHY & SEALY		713,343	2,005,000	604,187	684,486		11,301		11,301		695,786		17,557	17,557		08/15/2030
117565-YR-6	BRYAN TEX		08/15/2010	CALLED @ 100.00000000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				115,000	08/15/2022
117565-M6-5	BRYAN TX G O 2005 REF		09/14/2010	Various		256,885	240,000	221,068	222,620		570		570		223,190		33,695	33,695	10,310	08/15/2022
117565-M7-3	BRYAN TX G O 2005 REF		08/26/2010	PRAGER MCCARTHY & SEALY		632,355	590,000	537,073	541,208		1,596		1,596		542,804		89,551	89,551	27,093	08/15/2023
121385-PW-2	BURLESON TX G O 2007		07/09/2010	CITIGROUP GLOBAL MARKETS		1,979,800	1,900,000	1,880,810	1,882,449		390		390		1,882,840		96,960	96,960	78,467	03/01/2027
139015-LG-4	CANYON TX ISD G O 2007		12/22/2010	PRAGER MCCARTHY & SEALY		1,629,786	1,550,000	1,542,390	1,543,213		202		202		1,543,415		86,371	86,371	70,444	02/15/2025
184540-J7-8	CLEAR CREEK TX INDPT SCH DIST 06		06/22/2010	PRAGER MCCARTHY & SEALY		278,792	265,000	257,143	258,172		105		105		258,277		20,515	20,515	14,444	02/15/2025
194738-Q5-2	COLLIN CNTY TX G O ROAD 06		12/22/2010	PRAGER MCCARTHY & SEALY		204,410	200,000	197,662	197,953		87		87		198,040		6,370	6,370	12,325	02/15/2026
220112-A3-0	CORPUS CHRISTI TX COMB TAX SOLID WST 06		05/26/2010	Various		1,084,226	1,050,000	1,035,563	1,037,131		198		198		1,037,328		46,897	46,897	36,931	03/01/2029
232760-XF-0	CYPRESS-FAIRBANKS ISD TX G O 02 B RMKT		12/10/2010	Various		3,025,318	2,750,000	2,750,000	2,750,000						2,750,000		275,318	275,318	138,667	02/15/2025
232760-WH-7	CYPRESS-FAIRBANKS ISD TX G O 06 REF		03/22/2010	PRAGER MCCARTHY & SEALY		651,833	625,000	616,406	617,337		56		56		617,393		34,440	34,440	16,344	02/15/2028
270083-YV-4	EANES TX INDPT SCH DIST G O 2006		08/24/2010	Various		1,737,456	1,600,000	1,592,432	1,593,502		219		219		1,593,721		143,735	143,735	76,963	08/01/2023
270301-GB-4	EARLY TX INDPT SCH DIST SCH BLDG 07		07/06/2010	PRAGER MCCARTHY & SEALY		791,369	740,000	766,781	760,943		(959)		(959)		759,984		31,385	31,385	28,059	02/15/2029
293443-RD-1	ENNIS TX INPT SCH DIST PRERE CAP 2000		08/15/2010	CALLED @ 27.038		638,097	2,360,000	464,244	611,921		26,171		26,171		638,092		5	5		08/15/2030
293443-RZ-2	ENNIS TX INPT SCH DIST UNREF CAP 2000		08/23/2010	CALLED @ 27.078919		329,009	1,215,000	239,007	313,080		13,552		13,552		326,632		2,376	2,376		08/15/2030
346766-FX-1	FORT BEND TX UNLTD TAX ROAD 2001		03/01/2010	CALLED @ 100.00000000		1,250,000	1,250,000	1,228,963	1,237,569		204		204		1,237,772		12,228	12,228	31,250	03/01/2018
356865-BF-1	FREER TX INDPT SCH DIST SCH BLDG 2007		09/02/2010	PRAGER MCCARTHY & SEALY		1,062,535	950,000	974,871	969,894		(1,058)		(1,058)		968,836		93,698	93,698	51,972	08/15/2024
356865-BG-9	FREER TX INDPT SCH DIST SCH BLDG 2007		08/17/2010	PRAGER MCCARTHY & SEALY		1,104,082	1,000,000	1,023,760	1,019,012		(1,243)		(1,243)		1,017,768		86,314	86,314	48,410	08/15/2026
356865-BH-7	FREER TX INDPT SCH DIST SCH BLDG 2007		07/27/2010	PRAGER MCCARTHY & SEALY		759,084	700,000	715,505	712,409		(794)		(794)		711,615		47,469	47,469	33,458	08/15/2028
385064-PG-9	GRANBURY TX INDPT SCH DIST REF 1999		06/01/2010	CALLED @ 100.00		385,000	385,000	345,456	351,669		700		700		352,369		32,631	32,631	16,844	08/01/2024
386154-3G-1	GRAND PRAIRIE TX ISD 2007 REF		08/25/2010	Various		2,380,082	2,225,000	2,219,260	2,219,804		145		145		2,219,949		160,133	160,133	102,872	02/15/2026
388622-ZS-4	GRAPEVINE TX COMB TAX CTFS OF OBLIG 00		08/15/2010	CALLED @ 100.00000000		1,745,000	1,745,000	1,754,161	1,745,750		(747)		(747)		1,745,003		(3)	(3)	101,210	08/15/2020
414005-CS-5	HARRIS CNTY TX PERM IMPT G O 2009 B		02/05/2010	JEFFERIES & COMPANY, INC.		2,030,945	1,750,000	2,016,018	2,015,114		(2,516)		(2,516)		2,012,598		18,347	18,347	12,882	10/01/2019
442402-8Z-9	HOUSTON TX INDPT SCH DIST 99A REF CUR		06/24/2010	CALLED @ 100.00		665,000	665,000	665,000	665,000						665,000				27,113	02/15/2026
445042-4N-1	HUMBLE TX INDPT SCH DIST G O 07 A		07/20/2010	PRAGER MCCARTHY & SEALY		673,647	650,000	657,553	655,828		(342)		(342)		655,487		18,160	18,160	26,712	02/15/2033
446726-JE-2	HUNTINGTON TX ISD SCH BLDG 2007		05/19/2010	Various		4,066,924	3,875,000	3,960,754	3,943,748		(1,735)		(1,735)		3,942,013		124,911	124,911	117,718	02/15/2036
501098-JM-0	KRUM TX ISD G O SCH BLDG 2000 A		08/15/2010	CALLED @ 100.00000000		3,345,000	3,345,000	3,318,374	3,341,486		3,498		3,498		3,344,984		16	16	188,156	08/15/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
511408-NU-6	LAKE WORTH TX INDPT SCH DIST 2007		08/10/2010	PRAGER MCCARTHY & SEALY		1,500,833	4,800,000	1,257,360	1,425,589		40,293		40,293		1,465,883		34,951	34,951		02/15/2033
516840-TM-7	LAREDO TX ISD SCH BLDG 2006		08/17/2010	PRAGER MCCARTHY & SEALY		1,486,193	1,370,000	1,354,629	1,356,955		412		412		1,357,367		128,827	128,827	58,329	08/01/2022
516840-TN-5	LAREDO TX ISD SCH BLDG 2006		12/29/2010	PRAGER MCCARTHY & SEALY		1,454,250	1,375,000	1,259,545	1,267,754		4,176		4,176		1,271,929		182,321	182,321	81,975	08/01/2023
516840-TP-0	LAREDO TX ISD SCH BLDG 2006		09/01/2010	PRAGER MCCARTHY & SEALY		1,084,030	1,000,000	909,335	915,353		2,193		2,193		917,546		166,484	166,484	55,188	08/01/2024
521840-PJ-1	LEANDER TX INDPT SCH DIST 1994 PSF		05/03/2010	CALLED @ 53.3069		3,243,725	6,085,000	3,103,150	3,152,935		73,863		73,863		3,226,797		16,927	16,927		08/15/2019
521840-PK-8	LEANDER TX INDPT SCH DIST 1994 PSF		05/03/2010	CALLED @ 49.7866		3,168,917	6,365,000	3,077,722	3,080,218		72,158		72,158		3,152,376		16,541	16,541		08/15/2020
521840-PL-6	LEANDER TX INDPT SCH DIST 1994 PSF		05/03/2010	CALLED @ 46.4988		2,959,649	6,365,000	3,006,561	2,876,804		67,392		67,392		2,944,196		15,453	15,453		08/15/2021
521840-PM-4	LEANDER TX INDPT SCH DIST 1994 PSF		05/03/2010	CALLED @ 43.42810000		2,764,199	6,365,000	2,940,047	2,686,759		62,941		62,941		2,749,700		14,499	14,499		08/15/2022
521840-PN-2	LEANDER TX INDPT SCH DIST 1994 PSF		05/03/2010	CALLED @ 40.5602		2,581,657	6,365,000	2,877,988	2,509,344		58,784		58,784		2,568,128		13,529	13,529		08/15/2023
521840-PP-7	LEANDER TX INDPT SCH DIST 1994 PSF		05/03/2010	CALLED @ 37.8816		2,411,164	6,365,000	2,820,003	2,343,616		54,901		54,901		2,398,517		12,646	12,646		08/15/2024
528828-KP-0	LEWISVILLE TX ISD 2005 REF		02/05/2010	PRAGER MCCARTHY & SEALY		818,035	800,000	788,730	790,450		49		49		790,499		27,536	27,536	17,463	08/15/2024
549187-Y4-8	LUBBOCK TX G O 2006 REF		08/13/2010	NIKE SECURITIES		463,573	425,000	397,187	398,747		884		884		399,631		63,942	63,942	20,356	02/15/2023
549187-Y5-5	LUBBOCK TX G O 2006 REF		10/07/2010	PRAGER MCCARTHY & SEALY		377,819	350,000	324,933	326,306		721		721		327,027		50,792	50,792	22,734	02/15/2024
549187-Y6-3	LUBBOCK TX G O 2006 REF		10/26/2010	PRAGER MCCARTHY & SEALY		293,536	270,000	248,986	250,104		659		659		250,762		42,774	42,774	14,571	02/15/2025
549187-Y7-1	LUBBOCK TX G O 2006 REF		08/16/2010	SAMCO		1,347,355	1,255,000	1,250,156	1,250,730		113		113		1,250,844		96,512	96,512	60,275	02/15/2026
590759-2F-2	MESQUITE TX ISD SCH BLDG 2007 REF		01/26/2010	PRAGER MCCARTHY & SEALY		134,193	315,000	113,838	128,319		508		508		128,827		5,366	5,366		08/15/2027
590759-2J-4	MESQUITE TX ISD SCH BLDG 2007 REF		09/01/2010	Various		1,956,615	5,315,000	1,630,217	1,839,694		42,492		42,492		1,882,186		74,429	74,429		08/15/2030
590759-2K-1	MESQUITE TX ISD SCH BLDG 2007 REF		01/22/2010	PRAGER MCCARTHY & SEALY		1,738,444	5,145,000	1,495,446	1,687,990		6,279		6,279		1,694,269		44,175	44,175		08/15/2031
590759-2L-9	MESQUITE TX ISD SCH BLDG 2007 REF		08/25/2010	Various		1,746,067	5,315,000	1,463,698	1,652,539		43,214		43,214		1,695,753		50,313	50,313		08/15/2032
643153-WG-0	NEW CANEY TX ISD G O SCH BLDG REF 00		02/16/2010	CALLED @ 69.12400000		566,817	820,000	447,089	562,641		4,276		4,276		566,917		(100)	(100)		02/15/2016
643153-WH-8	NEW CANEY TX ISD G O SCH BLDG REF 00		02/15/2010	CALLED @ 64.55900000		526,156	815,000	413,460	522,218		3,940		3,940		526,159		(3)	(3)		02/15/2017
643153-WJ-4	NEW CANEY TX ISD G O SCH BLDG REF 00		02/15/2010	CALLED @ 60.412		495,378	820,000	388,552	491,643		3,738		3,738		495,381		(3)	(3)		02/15/2018
643153-WK-1	NEW CANEY TX ISD G O SCH BLDG REF 00		02/15/2010	CALLED @ 56.47700000		460,288	815,000	360,350	456,790		3,500		3,500		460,290		(3)	(3)		02/15/2019
643153-WL-9	NEW CANEY TX ISD G O SCH BLDG REF 00		02/15/2010	CALLED @ 52.90		431,135	815,000	337,278	427,849		3,288		3,288		431,137		(2)	(2)		02/15/2020
643153-WN-5	NEW CANEY TX ISD G O SCH BLDG REF 00		04/09/2010	CALLED @ 69.7656		293,016	420,000	228,997	288,182		4,833		4,833		293,015		1	1		02/15/2016
643153-WP-0	NEW CANEY TX ISD G O SCH BLDG REF 00		04/09/2010	CALLED @ 65.1672		273,702	420,000	213,071	269,119		4,584		4,584		273,703		(1)	(1)		02/15/2017
643153-WQ-8	NEW CANEY TX ISD G O SCH BLDG REF 00		04/09/2010	CALLED @ 60.9858		256,140	420,000	199,014	251,817		4,324		4,324		256,141					02/15/2018
643153-WR-6	NEW CANEY TX ISD G O SCH BLDG REF 00		04/09/2010	CALLED @ 57.0174		239,473	420,000	185,702	235,401		4,073		4,073		239,474		(1)	(1)		02/15/2019
643153-WS-4	NEW CANEY TX ISD G O SCH BLDG REF 00		04/09/2010	CALLED @ 53.4084		224,315	420,000	173,812	220,487		3,827		3,827		224,313		2	2		02/15/2020
659414-ME-3	NORTH FOREST TX INDPT SCH DIST 06B		09/15/2010	PRAGER MCCARTHY & SEALY		109,105	100,000	93,309	93,290		272		272		93,561		15,544	15,544	5,212	08/15/2022
659414-MG-8	NORTH FOREST TX INDPT SCH DIST 06B		02/18/2010	PRAGER MCCARTHY & SEALY		496,453	465,000	425,804	426,193		249		249		426,441		70,011	70,011	22,578	08/15/2024
697685-CM-5	PAMPA TX INDPT SCH DIST 2007 CAP		08/16/2010	PRAGER MCCARTHY & SEALY		215,918	195,000	208,851	205,728		(768)		(768)		204,960		10,958	10,958	9,858	08/15/2026
717095-VR-1	PFLUGERVILLE TX INDPT SCH DIST 2000		08/15/2010	CALLED @ 100.00000000		2,065,000	2,065,000	2,042,409	2,062,259		2,729		2,729		2,064,988		12	12	113,575	08/15/2026
717146-LT-9	PHARR-SAN JUAN-ALAMO TX ISD G O 00		02/01/2010	CALLED @ 100.00000000		1,975,000	1,975,000	1,937,574	1,974,159		841		841		1,975,000				53,078	02/01/2019
730553-MD-3	POINT ISABEL TX INDPT SCH DIST 06 B		09/29/2010	PRAGER MCCARTHY & SEALY		651,470	600,000	547,197	550,367		1,811		1,811		552,179		99,291	99,291	31,413	02/01/2024
730553-ME-1	POINT ISABEL TX INDPT SCH DIST 06 B		08/23/2010	PRAGER MCCARTHY & SEALY		485,316	450,000	409,618	411,937		1,099		1,099		413,036		72,280	72,280	21,656	02/01/2025
730553-MF-8	POINT ISABEL TX INDPT SCH DIST 06 B		01/05/2010	PRAGER MCCARTHY & SEALY		130,839	125,000	123,876	124,005		1		1		124,005		6,833	6,833	5,266	02/01/2026
775830-HP-0	ROMA TX INDPT SCH DIST 2006		08/20/2010	PRAGER MCCARTHY & SEALY		4,642,140	4,395,000	4,422,249	4,414,626		(1,583)		(1,583)		4,413,043		229,097	229,097	207,556	08/15/2031
779698-3K-3	ROWLETT TX CTFS OBLIG G O 2005		09/14/2010	CRONIN & COMANY		1,185,992	1,115,000	1,012,697	1,020,168		3,614		3,614		1,023,782		162,210	162,210	54,635	02/15/2023
806640-QV-3	SCHERTZ-CIBOLO-UNVL CITY TX ISD 06 A		04/14/2010	Various		780,115	1,580,000	652,082	759,041		3,755		3,755		762,796		17,319	17,319		02/01/2025
806640-QW-1	SCHERTZ-CIBOLO-UNVL CITY TX ISD 06 A		06/11/2010	Various		2,239,055	4,705,000	1,846,195	2,149,679		44,541		44,541		2,194,220		44,834	44,834		02/01/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
806640-SD-1	SCHERTZ-CIBOLO-UNVL CITY TX ISD 07		06/11/2010	Various		1,671,885	4,695,000	1,407,796	1,572,859		35,180		35,180		1,608,039		63,846	63,846		02/01/2030
816826-BQ-3	SEMINOLE TX ISD SCH BLDG 2007 A		03/10/2010	Various		3,811,215	3,600,000	3,694,896	3,675,512		(1,840)		(1,840)		3,673,672		137,542	137,542	104,826	02/15/2031
835214-BH-9	SOMERVELL CNTY TX TAX AND REV 2008		10/19/2010	PRAGER MCCARTHY & SEALY		264,080	250,000	247,385	247,487		54		54		247,541		16,539	16,539	15,197	02/15/2033
835214-BJ-5	SOMERVELL CNTY TX TAX AND REV 2008		10/19/2010	Various		1,252,822	1,200,000	1,177,440	1,178,051		270		270		1,178,320		74,502	74,502	70,953	02/15/2038
839856-WN-7	SOUTH SAN ANTONIO TX INDPT SCH DIST		12/01/2010	MATURED		1,765,000	1,765,000	501,278	1,658,557		106,443		106,443		1,765,000					12/01/2010
850000-D4-9	SPRING TX INDPT SCH DIST 2006		08/16/2010	PRAGER MCCARTHY & SEALY		1,299,260	1,225,000	1,220,713	1,221,271		100		100		1,221,371		77,888	77,888	55,738	08/15/2026
867646-DF-5	SUNNYVALE TX SCH DIST SCH BLDG 2007		07/30/2010	DAVIDSON, D.A., & CO.		861,027	785,000	787,952	787,338		(166)		(166)		787,172		73,855	73,855	36,148	02/15/2023
88269P-AP-0	TEXAS SOUTHMOST CLG DIST G O 2006		09/22/2010	Various		1,214,753	1,130,000	1,119,725	1,112,473		208		208		1,112,681		102,073	102,073	32,536	02/15/2022
89438V-E5-1	TRAVIS CNTY TX PERM IMPT 2006		12/21/2010	PRAGER MCCARTHY & SEALY		535,116	500,000	500,765	500,516		(61)		(61)		500,455		34,661	34,661	26,050	03/01/2024
89438V-E6-9	TRAVIS CNTY TX PERM IMPT 2006		12/17/2010	PRAGER MCCARTHY & SEALY		989,323	950,000	948,756	948,925		29		29		948,954		40,369	40,369	52,263	03/01/2025
944097-LS-1	WAXAHACHIE TX IND SCHOOL DISTRICT		08/15/2010	CALLED @ 36.7828		2,286,051	6,215,000	1,364,738	2,193,104		92,897		92,897		2,286,001		50	50		08/15/2025
944097-LT-9	WAXAHACHIE TX IND SCHOOL DISTRICT		08/15/2010	CALLED @ 34.410		2,179,874	6,335,000	1,301,383	2,091,289		88,584		88,584		2,179,873					08/15/2026
944097-MN-1	WAXAHACHIE TX IND SCHOOL DISTRICT		10/07/2010	CALLED @ 37.143		105,858	285,000	62,583	100,567		5,275		5,275		105,842		16	16		08/15/2025
944097-MP-6	WAXAHACHIE TX IND SCHOOL DISTRICT		10/07/2010	CALLED @ 34.7472		100,767	290,000	59,574	95,732		5,021		5,021		100,753		14	14		08/15/2026
947134-NY-4	WEATHERFORD TX IND SCHOOL DIST		02/15/2010	CALLED @ 34.41		1,056,387	3,070,000	586,825	1,047,809		8,578		8,578		1,056,386		1	1		02/15/2026
947134-NZ-1	WEATHERFORD TX IND SCHOOL DIST		02/15/2010	CALLED @ 30.114		1,855,022	6,160,000	1,031,022	1,839,972		15,050		15,050		1,855,022					02/15/2028
948390-PY-9	WEBSTER TX CTFS OBLIG 2000 A		03/01/2010	CALLED @ 100.00000000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				30,000	03/01/2018
948390-QD-4	WEBSTER TX CTFS OBLIG 2000 A		04/14/2010	CALLED @ 100.00		530,000	530,000	530,000	530,000						530,000				19,698	03/01/2018
950868-LZ-0	WESLACO TX COP WTR & SWR 2007		10/13/2010	PRAGER MCCARTHY & SEALY		654,549	600,000	596,520	596,837		103		103		596,940		57,609	57,609	31,986	02/15/2025
969887-SL-3	WILLIAMSON CNTY TX G O 06 A		12/13/2010	PRAGER MCCARTHY & SEALY		103,114	100,000	89,154	89,758		430		430		90,188		12,926	12,926	6,013	02/15/2025
969887-UH-9	WILLIAMSON CNTY TX UNLTD TAX ROAD 07		10/14/2010	PRAGER MCCARTHY & SEALY		264,373	250,000	250,758	250,552		(78)		(78)		250,475		13,898	13,898	13,986	02/15/2032
983064-NR-3	WYLIE TX G O 2006		08/25/2010	Various		1,168,574	1,100,000	1,091,662	1,092,785		224		224		1,093,009		75,565	75,565	51,563	02/15/2025
983064-NS-1	WYLIE TX G O 2006		08/18/2010	Various		2,795,344	2,665,000	2,633,846	2,637,718		749		749		2,638,467		156,877	156,877	122,465	02/15/2026
983064-NT-9	WYLIE TX G O 2006		08/17/2010	Various		3,000,031	2,900,000	2,853,629	2,858,958		958		958		2,859,915		140,116	140,116	127,363	02/15/2027
127145-FV-7	CACHE CNTY UT BRD OF ED G O GTD 04B		01/29/2010	Various		2,125,762	1,950,000	2,016,066	1,985,247		(521)		(521)		1,984,727		141,036	141,036	11,607	06/15/2018
890346-GR-4	TOOELE CNTY UT SCH DIST G O GTD 2004 A		02/24/2010	PRAGER MCCARTHY & SEALY		585,415	500,000	545,734	525,370		(705)		(705)		524,664		60,751	60,751	6,250	06/01/2015
079369-CQ-5	BELLEVUE WA CONVENTION CTR SER 94		06/17/2010	PRAGER MCCARTHY & SEALY		1,060,974	1,400,000	254,240	772,056		17,065		17,065		789,122		271,852	271,852		02/01/2018
079369-CR-3	BELLEVUE WA CONVENTION CTR SER 94		05/14/2010	PRAGER MCCARTHY & SEALY		1,082,358	1,500,000	253,065	768,486		21,868		21,868		790,354		292,003	292,003		02/01/2019
079369-CS-1	BELLEVUE WA CONVENTION CTR SER 94		05/12/2010	PRAGER MCCARTHY & SEALY		1,057,570	1,600,000	250,768	761,524		16,341		16,341		777,864		279,706	279,706		02/01/2020
079545-QQ-5	BELLINGHAM WA G O LTD TAX IMPT 04		08/11/2010	PRAGER MCCARTHY & SEALY		381,503	360,000	333,729	335,186		903		903		336,090		45,413	45,413	11,475	12/01/2022
082847-EB-6	BENTON CNTY WA G O LTD TAX 00		12/01/2010	CALLED @ 100.00000000		5,180,000	5,180,000	5,053,919	5,161,279		18,721		18,721		5,180,000				291,375	12/01/2020
181211-DJ-9	CLARK CNTY WA LA CENTER SD NO 101 02		01/06/2010	PRAGER MCCARTHY & SEALY		124,082	115,000	120,653	116,924		(17)		(17)		116,906		7,175	7,175	671	12/01/2018
181144-RQ-1	CLARK CNTY WA VANCOUVER SD NO 37 2001C		01/21/2010	Various		4,410,358	6,085,000	3,818,398	4,113,370		12,212		12,212		4,125,583		284,775	284,775		12/01/2018
181208-DU-0	CLARK CNTY WASH SCH DIST NO 98 HOCKINSON		12/01/2010	CALLED @ 100.00000000		3,500,000	3,500,000	3,540,425	3,504,599		(4,599)		(4,599)		3,500,000				215,250	12/01/2015
495260-RS-2	KING CNTY WA SD NO 414 LAKE WA 00		12/01/2010	CALLED @ 100.00000000		700,000	700,000	694,218	699,156		844		844		700,000				37,625	12/01/2017
495260-RY-9	KING CNTY WA SD NO 414 LAKE WA 00		12/01/2010	CALLED @ 100.00000000		3,000,000	3,000,000	2,999,910	2,999,987		13		13		3,000,000				165,000	12/01/2018
495260-RZ-6	KING CNTY WA SD NO 414 LAKE WA 00		12/01/2010	CALLED @ 100.00000000		2,500,000	2,500,000	2,485,375	2,497,793		2,207		2,207		2,500,000				137,500	12/01/2019
720611-QN-5	PIERCE CNTY WA SD NO 403 BETHEL 06		03/24/2010	PRAGER MCCARTHY & SEALY		534,580	500,000	462,459	465,426		464		464		465,890		68,690	68,690	18,625	12/01/2022
720611-QP-0	PIERCE CNTY WA SD NO 403 BETHEL 06		09/09/2010	PRAGER MCCARTHY & SEALY		108,504	100,000	98,223	98,470		56		56		98,526		9,978	9,978	5,788	12/01/2023
720611-QQ-8	PIERCE CNTY WA SD NO 403 BETHEL 06		07/29/2010	PRAGER MCCARTHY & SEALY		106,448	100,000	97,916	98,182		51		51		98,233		8,215	8,215	5,275	12/01/2024

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
849067-ZE-6	SPOKANE WA G O LIMITED TAX 2003 B		09/16/2010	PRAGER MCCARTHY & SEALY		707,008	620,000	683,079	647,601		(3,161)		(3,161)		644,440		62,569	62,569	18,302	12/01/2014
572274-BM-9	MARSHALL CNTY WV SCH DIST PUB SCH 2007		04/07/2010	PRAGER MCCARTHY & SEALY		5,486	5,000	5,197	5,154		(5)		(5)		5,149		336	336	112	05/01/2020
572274-BN-7	MARSHALL CNTY WV SCH DIST PUB SCH 2007		07/01/2010	PRAGER MCCARTHY & SEALY		1,525,862	1,375,000	1,424,693	1,414,012		(2,204)		(2,204)		1,411,808		114,054	114,054	44,813	05/01/2021
956553-PE-5	WEST VIRGINIA ST G O INFRA 1999 A		01/27/2010	PRAGER MCCARTHY & SEALY		304,426	465,000	204,343	273,463		1,119		1,119		274,582		29,844	29,844		11/01/2020
256534-CV-8	DODGELAND WI G O SCH DIST REF 2000		03/01/2010	CALLED @ 100.00000000		1,500,000	1,500,000	1,504,305	1,500,000						1,500,000				43,125	03/01/2020
494427-FA-0	KIMBERLY WI AREA SCH DIST 2005 REF		09/22/2010	PRAGER MCCARTHY & SEALY		503,230	460,000	457,639	453,986		283		283		454,270		48,960	48,960	20,626	03/01/2020
505453-AN-0	LAC COURTE OREILLES WI G O TRIBE 06A		09/24/2010	Various		1,455,000	1,455,000	1,455,000	1,455,000						1,455,000				74,902	06/01/2011
505453-AP-5	LAC COURTE OREILLES WI G O TRIBE 06A		09/24/2010	DAVIDSON, D.A., & CO.		10,660,300	10,990,000	10,990,000	10,990,000						10,990,000		(329,700)	(329,700)	636,809	12/01/2026
568516-ER-5	MARINETTE WI SCH DIST REF 2002 A		08/10/2010	Various		1,637,037	1,475,000	1,476,180	1,475,497		(64)		(64)		1,475,433		161,604	161,604	68,146	03/01/2017
568516-ES-3	MARINETTE WI SCH DIST REF 2002 A		10/06/2010	PRAGER MCCARTHY & SEALY		110,816	100,000	99,345	99,598		32		32		99,630		11,186	11,186	5,569	03/01/2018
568516-ET-1	MARINETTE WI SCH DIST REF 2002 A		07/14/2010	CRONIN & COMANY		1,451,604	1,325,000	1,305,655	1,312,458		599		599		1,313,057		138,547	138,547	58,521	03/01/2019
731469-DU-3	POLK CNTY WI G O 2005 REF		08/27/2010	Various		1,945,898	1,700,000	1,773,819	1,752,855		(3,609)		(3,609)		1,749,246		196,652	196,652	57,844	12/01/2020
838868-FJ-1	SOUTH MILWAUKEE WI SCH DIST G O 04 REF		05/21/2010	RBC DAIN RAUSCHER		545,535	500,000	515,358	508,802		(501)		(501)		508,301		37,234	37,234	14,688	04/01/2018
838868-FK-8	SOUTH MILWAUKEE WI SCH DIST G O 04 REF		06/02/2010	PRAGER MCCARTHY & SEALY		108,658	100,000	102,472	101,412		(86)		(86)		101,325		7,333	7,333	3,075	04/01/2019
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						988,288,808	1,054,187,168	934,371,964	956,858,489	2,641,905	19,166		2,661,071		959,519,559		28,769,249	28,769,249	26,674,412	XXX
31396L-YT-1	FANNIE MAE BENCHMARK REMIC		12/01/2010	SCHEDULED REDEMPTION		1,830,058	1,830,058	1,828,414	1,829,480		578		578		1,830,058				60,861	05/25/2014
31297V-LN-6	FED HOME LOAN MTG CORP #A39333		12/01/2010	SCHEDULED REDEMPTION		3,829	3,829	3,646	3,705		125		125		3,829				120	10/01/2035
3133T3-VD-7	FED HOME LOAN MTG CORP 1666 H		12/01/2010	SCHEDULED REDEMPTION		378,549	378,549	385,744	379,147		(598)		(598)		378,549				14,312	09/15/2023
31296J-3B-0	FED HOME LOAN MTG CORP GOLD #A10794		12/01/2010	SCHEDULED REDEMPTION		923	923	946	956		(33)		(33)		923				52	09/01/2032
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		12/01/2010	SCHEDULED REDEMPTION		1,839	1,839	1,903	1,868		(29)		(29)		1,839				108	08/01/2033
31296L-WK-3	FED HOME LOAN MTG CORP GOLD #A12450		12/01/2010	SCHEDULED REDEMPTION		3,760	3,760	3,876	3,840		(80)		(80)		3,760				128	08/01/2033
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		12/01/2010	SCHEDULED REDEMPTION		25,758	25,758	26,067	26,059		(301)		(301)		25,758				1,274	06/01/2033
31296M-LU-1	FED HOME LOAN MTG CORP GOLD #A13039		12/01/2010	SCHEDULED REDEMPTION		3,860	3,860	3,962	3,944		(84)		(84)		3,860				225	09/01/2033
31296M-2N-8	FED HOME LOAN MTG CORP GOLD #A13481		12/01/2010	SCHEDULED REDEMPTION		3,004	3,004	3,070	3,059		(56)		(56)		3,004				93	09/01/2033
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351		12/01/2010	SCHEDULED REDEMPTION		6,121	6,121	6,385	6,597		(476)		(476)		6,121				248	10/01/2033
31296N-2J-5	FED HOME LOAN MTG CORP GOLD #A14377		12/01/2010	SCHEDULED REDEMPTION		63	63	65	65		(3)		(3)		63				2	10/01/2033
31296P-E8-1	FED HOME LOAN MTG CORP GOLD #A14659		12/01/2010	SCHEDULED REDEMPTION		265,179	265,179	276,615	278,818		(13,639)		(13,639)		265,179				9,367	10/01/2033
31296P-WX-6	FED HOME LOAN MTG CORP GOLD #A15162		12/01/2010	SCHEDULED REDEMPTION		142,772	142,772	146,944	146,067		(3,295)		(3,295)		142,772				6,692	11/01/2033
31296P-XM-9	FED HOME LOAN MTG CORP GOLD #A15184		12/01/2010	SCHEDULED REDEMPTION		3,760	3,760	3,842	3,820		(60)		(60)		3,760				150	11/01/2033
31296P-5P-3	FED HOME LOAN MTG CORP GOLD #A15354		12/01/2010	SCHEDULED REDEMPTION		3,855	3,855	3,901	3,900		(45)		(45)		3,855				133	11/01/2033
31296Q-CW-8	FED HOME LOAN MTG CORP GOLD #A15485		12/01/2010	SCHEDULED REDEMPTION		2,814	2,814	2,875	2,861		(48)		(48)		2,814				107	11/01/2033
31296Q-UN-8	FED HOME LOAN MTG CORP GOLD #A15989		12/01/2010	SCHEDULED REDEMPTION		847	847	873	866		(19)		(19)		847				44	11/01/2033
31296Q-UR-9	FED HOME LOAN MTG CORP GOLD #A15992		12/01/2010	SCHEDULED REDEMPTION		1,382	1,382	1,412	1,403		(22)		(22)		1,382				42	11/01/2033
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190		12/01/2010	SCHEDULED REDEMPTION		17,908	17,908	18,300	18,153		(245)		(245)		17,908				637	11/01/2033
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		12/01/2010	SCHEDULED REDEMPTION		40,086	40,086	41,042	40,528		(442)		(442)		40,086				1,401	12/01/2033
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		12/01/2010	SCHEDULED REDEMPTION		1,918	1,918	1,984	1,987		(70)		(70)		1,918				65	01/01/2034
31296S-SL-1	FED HOME LOAN MTG CORP GOLD #A17723		12/01/2010	SCHEDULED REDEMPTION		21,304	21,304	21,769	21,620		(316)		(316)		21,304				643	01/01/2034
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		12/01/2010	SCHEDULED REDEMPTION		16,628	16,628	16,926	16,808		(180)		(180)		16,628				785	02/01/2034
31296T-SK-1	FED HOME LOAN MTG CORP GOLD #A18622		12/01/2010	SCHEDULED REDEMPTION		228,974	228,974	234,436	230,523		(1,549)		(1,549)		228,974				13,430	02/01/2034
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		12/01/2010	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				1	02/01/2034
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		12/01/2010	SCHEDULED REDEMPTION		163,248	163,248	166,717	165,144		(1,896)		(1,896)		163,248				3,934	02/01/2034
31296T-5E-0	FED HOME LOAN MTG CORP GOLD #A18945		12/01/2010	SCHEDULED REDEMPTION		3,762	3,762	3,844	3,810		(48)		(48)		3,762				133	02/01/2034
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		12/01/2010	SCHEDULED REDEMPTION		4,031	4,031	4,171	4,086		(56)		(56)		4,031				163	04/01/2034
31296Y-PR-8	FED HOME LOAN MTG CORP GOLD #A22232		12/01/2010	SCHEDULED REDEMPTION		8,564	8,564	8,751	8,674		(110)		(110)		8,564				229	05/01/2034
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		12/01/2010	SCHEDULED REDEMPTION		305	305	315	313		(9)		(9)		305				14	06/01/2034
31297A-2C-7	FED HOME LOAN MTG CORP GOLD #A23471		12/01/2010	SCHEDULED REDEMPTION		1,056	1,056	1,068	1,067		(11)		(11)		1,056				27	06/01/2034
31297A-3H-5	FED HOME LOAN MTG CORP GOLD #A23500		12/01/2010	SCHEDULED REDEMPTION		46,767	46,767	47,276	47,240		(473)		(473)		46,767				2,194	06/01/2034
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		12/01/2010	SCHEDULED REDEMPTION		2,223	2,223	2,286	2,282		(59)		(59)		2,223				56	06/01/2034
31297B-ME-9	FED HOME LOAN MTG CORP GOLD #A23957		12/01/2010	SCHEDULED REDEMPTION		485	485	495	495		(10)		(10)		485				18	06/01/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31297B-WN-8	FED HOME LOAN MTG CORP GOLD #A24253		12/01/2010	SCHEDULED REDEMPTION		2,139	2,139	2,185	2,172		(33)		(33)		2,139				78	07/01/2034
31297B-ZA-3	FED HOME LOAN MTG CORP GOLD #A24337		12/01/2010	SCHEDULED REDEMPTION		2,699	2,699	2,755	2,744		(45)		(45)		2,699				117	07/01/2034
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		12/01/2010	SCHEDULED REDEMPTION		250	250	258	259		(10)		(10)		250				10	07/01/2034
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		12/01/2010	SCHEDULED REDEMPTION		1,510	1,510	1,562	1,572		(63)		(63)		1,510				80	07/01/2034
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		12/01/2010	SCHEDULED REDEMPTION		6,680	6,680	6,916	6,919		(239)		(239)		6,680				250	08/01/2034
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		12/01/2010	SCHEDULED REDEMPTION		52,147	52,147	53,956	54,635		(2,489)		(2,489)		52,147				1,483	08/01/2034
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		12/01/2010	SCHEDULED REDEMPTION		147	147	153	155		(8)		(8)		147				6	08/01/2034
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		12/01/2010	SCHEDULED REDEMPTION		1,656	1,656	1,714	1,702		(46)		(46)		1,656				96	08/01/2034
31297D-WC-8	FED HOME LOAN MTG CORP GOLD #A26043		12/01/2010	SCHEDULED REDEMPTION		614	614	620	620		(6)		(6)		614				23	09/01/2034
31297D-XQ-6	FED HOME LOAN MTG CORP GOLD #A26087		12/01/2010	SCHEDULED REDEMPTION		30,597	30,597	30,930	30,897		(300)		(300)		30,597				674	09/01/2034
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		12/01/2010	SCHEDULED REDEMPTION		659	659	682	680		(21)		(21)		659				26	09/01/2034
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		12/01/2010	SCHEDULED REDEMPTION		2,117	2,117	2,191	2,159		(41)		(41)		2,117				69	09/01/2034
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		12/01/2010	SCHEDULED REDEMPTION		6,099	6,099	6,310	6,320		(221)		(221)		6,099				143	09/01/2034
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		12/01/2010	SCHEDULED REDEMPTION		337	337	349	344		(6)		(6)		337				14	10/01/2034
31297F-2U-6	FED HOME LOAN MTG CORP GOLD #A27987		12/01/2010	SCHEDULED REDEMPTION		174,716	174,716	177,528	177,301		(2,584)		(2,584)		174,716				5,102	07/01/2034
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120		12/01/2010	SCHEDULED REDEMPTION		4,869	4,869	5,019	4,977		(108)		(108)		4,869				287	12/01/2034
31297H-PB-9	FED HOME LOAN MTG CORP GOLD #A29418		12/01/2010	SCHEDULED REDEMPTION		37,469	37,469	38,287	38,308		(839)		(839)		37,469				1,491	01/01/2035
31297K-GB-2	FED HOME LOAN MTG CORP GOLD #A30194		12/01/2010	SCHEDULED REDEMPTION		4,938	4,938	5,046	5,032		(94)		(94)		4,938				175	12/01/2034
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		12/01/2010	SCHEDULED REDEMPTION		138	138	142	141		(3)		(3)		138				5	12/01/2034
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		12/01/2010	SCHEDULED REDEMPTION		731	731	757	758		(26)		(26)		731				29	02/01/2035
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		12/01/2010	SCHEDULED REDEMPTION		23,882	23,882	22,494	22,608		1,274		1,274		23,882				661	03/01/2035
31297L-W5-5	FED HOME LOAN MTG CORP GOLD #A31568		12/01/2010	SCHEDULED REDEMPTION		926,187	926,187	918,912	919,548		6,639		6,639		926,187				32,526	03/01/2035
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		12/01/2010	SCHEDULED REDEMPTION		14,006	14,006	13,191	13,261		744		744		14,006				441	04/01/2035
31297M-MA-3	FED HOME LOAN MTG CORP GOLD #A32153		12/01/2010	SCHEDULED REDEMPTION		567,351	567,351	567,706	567,623		(272)		(272)		567,351				16,564	04/01/2035
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		12/01/2010	SCHEDULED REDEMPTION		187,754	187,754	189,514	189,560		(1,806)		(1,806)		187,754				4,452	04/01/2035
31297N-HV-1	FED HOME LOAN MTG CORP GOLD #A32944		12/01/2010	SCHEDULED REDEMPTION		1,589	1,589	1,624	1,638		(49)		(49)		1,589				63	05/01/2035
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983		12/01/2010	SCHEDULED REDEMPTION		263,755	263,755	265,486	264,721		(965)		(965)		263,755				7,010	08/01/2035
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984		12/01/2010	SCHEDULED REDEMPTION		643,489	643,489	647,712	645,577		(2,088)		(2,088)		643,489				23,765	08/01/2035
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		12/01/2010	SCHEDULED REDEMPTION		82,851	82,851	78,034	78,449		4,402		4,402		82,851				2,143	03/01/2035
31297P-JP-7	FED HOME LOAN MTG CORP GOLD #A33870		12/01/2010	SCHEDULED REDEMPTION		11,150	11,150	11,453	11,343		(193)		(193)		11,150				471	02/01/2035
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		12/01/2010	SCHEDULED REDEMPTION		46	46	48	52		(6)		(6)		46				2	04/01/2035
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313		12/01/2010	SCHEDULED REDEMPTION		158,816	158,816	154,025	155,607		3,209		3,209		158,816				5,360	04/01/2035
31297Q-G9-3	FED HOME LOAN MTG CORP GOLD #A34980		12/01/2010	SCHEDULED REDEMPTION		75,425	75,425	76,616	76,516		(1,090)		(1,090)		75,425				2,112	05/01/2035
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049		12/01/2010	SCHEDULED REDEMPTION		3,316	3,316	3,431	3,712		(396)		(396)		3,316				66	05/01/2035
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		12/01/2010	SCHEDULED REDEMPTION		65,886	65,886	66,622	66,330		(445)		(445)		65,886				2,190	01/01/2036
3128K6-FU-9	FED HOME LOAN MTG CORP GOLD #A45579		12/01/2010	SCHEDULED REDEMPTION		14,235	14,235	14,729	14,527		(292)		(292)		14,235				272	06/01/2035
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673		12/01/2010	SCHEDULED REDEMPTION		57,783	57,783	55,517	56,150		1,633		1,633		57,783				1,958	11/01/2035
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040		12/01/2010	SCHEDULED REDEMPTION		100,388	100,388	101,509	101,031		(643)		(643)		100,388				3,865	10/01/2036
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791		12/01/2010	SCHEDULED REDEMPTION		149,655	149,655	143,973	146,042		3,612		3,612		149,655				4,481	11/01/2036
3128KQ-CS-3	FED HOME LOAN MTG CORP GOLD #A60081		12/01/2010	SCHEDULED REDEMPTION		815,858	815,858	759,385	785,942		29,916		29,916		815,858				25,110	05/01/2037
3128KQ-UZ-7	FED HOME LOAN MTG CORP GOLD #A60600		12/01/2010	SCHEDULED REDEMPTION		140,785	140,785	131,040	133,524		7,261		7,261		140,785				4,614	05/01/2037
3128KS-YB-2	FED HOME LOAN MTG CORP GOLD #A62506		12/01/2010	SCHEDULED REDEMPTION		241,036	241,036	224,352	229,579		11,457		11,457		241,036				6,460	06/01/2037
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		12/01/2010	SCHEDULED REDEMPTION		18,627	18,627	18,863	18,780		(153)		(153)		18,627				502	09/01/2037
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504		12/01/2010	SCHEDULED REDEMPTION		53,197	53,197	54,594	54,089		(891)		(891)		53,197				1,821	10/01/2018
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258		12/01/2010	SCHEDULED REDEMPTION		28,585	28,585	29,335	29,104		(520)		(520)		28,585				888	11/01/2018
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442		12/01/2010	SCHEDULED REDEMPTION		44,724	44,724	45,898	45,197		(473)		(473)		44,724				1,104	12/01/2018
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		12/01/2010	SCHEDULED REDEMPTION		455,083	455,083	467,153	467,431		(12,348)		(12,348)		455,083				11,271	01/01/2019
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424		12/01/2010	SCHEDULED REDEMPTION		2,780	2,780	2,654	2,679		101		101		2,780				82	04/01/2019
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767		12/01/2010	SCHEDULED REDEMPTION		13,232	13,232	12,948	13,052		180		180		13,232				437	05/01/2019
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988		12/01/2010	SCHEDULED REDEMPTION		104,045	104,045	99,351	100,321		3,724		3,724		104,045				2,763	05/01/2019
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126		12/01/2010	SCHEDULED REDEMPTION		105,633	105,633	100,867	101,827		3,806		3,806		105,633				3,151	05/01/2019
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181		12/01/2010	SCHEDULED REDEMPTION		99,065	99,065	94,596	95,518		3,547		3,547		99,065				2,397	05/01/2019
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749		12/01/2010	SCHEDULED REDEMPTION		43,016	43,016	41,076	41,477		1,540		1,540		43,016				1,050	05/01/2019
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755		12/01/2010	SCHEDULED REDEMPTION		176,333	176,333	168,378	170,044		6,289		6,289		176,333				4,856	05/01/2019
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804		12/01/2010	SCHEDULED REDEMPTION		131,009	131,009	125,099	126,333		4,676		4,676		131,009				3,924	05/01/2019
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830		12/01/2010	SCHEDULED REDEMPTION		115,796	115,796	110,572	111,642		4,155		4,155		115,796				2,758	05/01/2019
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996		12/01/2010	SCHEDULED REDEMPTION		57,915	57,915	55,302	55,843		2,073		2,073		57,915				1,404	06/01/2019

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202		12/01/2010	SCHEDULED REDEMPTION		113,216	113,216	108,108	109,142		4,073		4,073		113,216				2,941	06/01/2019
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204		12/01/2010	SCHEDULED REDEMPTION		130,965	130,965	125,057	126,282		4,683		4,683		130,965				3,211	06/01/2019
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297		12/01/2010	SCHEDULED REDEMPTION		6,738	6,738	6,583	6,627		111		111		6,738				138	06/01/2019
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444		12/01/2010	SCHEDULED REDEMPTION		30,345	30,345	28,997	29,284		1,061		1,061		30,345				910	05/01/2019
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517		12/01/2010	SCHEDULED REDEMPTION		43,115	43,115	41,169	41,564		1,551		1,551		43,115				1,073	07/01/2019
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632		12/01/2010	SCHEDULED REDEMPTION		122,909	122,909	117,364	118,490		4,419		4,419		122,909				3,190	07/01/2019
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658		12/01/2010	SCHEDULED REDEMPTION		46,311	46,311	44,222	44,646		1,665		1,665		46,311				1,150	07/01/2019
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660		12/01/2010	SCHEDULED REDEMPTION		109,845	109,845	107,263	108,069		1,775		1,775		109,845				2,892	07/01/2019
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837		12/01/2010	SCHEDULED REDEMPTION		173,187	173,187	165,374	166,973		6,215		6,215		173,187				4,591	07/01/2019
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838		12/01/2010	SCHEDULED REDEMPTION		157,248	157,248	150,154	151,592		5,655		5,655		157,248				5,165	07/01/2019
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570		12/01/2010	SCHEDULED REDEMPTION		32,656	32,656	31,182	31,490		1,166		1,166		32,656				1,076	09/01/2019
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624		12/01/2010	SCHEDULED REDEMPTION		41,170	41,170	39,313	39,693		1,477		1,477		41,170				1,326	09/01/2019
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667		12/01/2010	SCHEDULED REDEMPTION		16,700	16,700	16,332	16,433		266		266		16,700				446	01/01/2020
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880		12/01/2010	SCHEDULED REDEMPTION		5,150	5,150	5,038	5,067		83		83		5,150				94	02/01/2020
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042		12/01/2010	SCHEDULED REDEMPTION		101,103	101,103	98,749	99,206		1,897		1,897		101,103				2,878	03/01/2020
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277		12/01/2010	SCHEDULED REDEMPTION		139,747	139,747	136,698	137,346		2,401		2,401		139,747				3,741	04/01/2020
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458		12/01/2010	SCHEDULED REDEMPTION		172,899	172,899	169,176	170,495		2,404		2,404		172,899				3,024	05/01/2020
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636		12/01/2010	SCHEDULED REDEMPTION		84,269	84,269	82,218	82,723		1,546		1,546		84,269				2,275	01/01/2020
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689		12/01/2010	SCHEDULED REDEMPTION		125,776	125,776	123,118	123,859		1,917		1,917		125,776				3,310	01/01/2020
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694		12/01/2010	SCHEDULED REDEMPTION		343,648	343,648	335,665	338,181		5,467		5,467		343,648				9,539	01/01/2020
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740		12/01/2010	SCHEDULED REDEMPTION		548,392	548,392	536,780	540,417		7,975		7,975		548,392				13,490	02/01/2020
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774		12/01/2010	SCHEDULED REDEMPTION		237,303	237,303	232,073	233,608		3,695		3,695		237,303				6,276	02/01/2020
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902		12/01/2010	SCHEDULED REDEMPTION		46,541	46,541	45,454	45,682		859		859		46,541				1,074	03/01/2020
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906		12/01/2010	SCHEDULED REDEMPTION		108,049	108,049	105,655	106,424		1,625		1,625		108,049				3,440	03/01/2020
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928		12/01/2010	SCHEDULED REDEMPTION		23,430	23,430	22,913	23,164		267		267		23,430				379	03/01/2020
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023		12/01/2010	SCHEDULED REDEMPTION		333,164	333,164	325,987	328,203		4,961		4,961		333,164				11,836	03/01/2020
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027		12/01/2010	SCHEDULED REDEMPTION		87,040	87,040	85,039	85,742		1,298		1,298		87,040				2,680	03/01/2020
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232		12/01/2010	SCHEDULED REDEMPTION		66,454	66,454	65,021	65,430		1,023		1,023		66,454				2,009	04/01/2020
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282		12/01/2010	SCHEDULED REDEMPTION		214,175	214,175	208,956	210,442		3,732		3,732		214,175				7,489	05/01/2020
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785		12/01/2010	SCHEDULED REDEMPTION		185,311	185,311	181,339	182,038		3,273		3,273		185,311				3,701	08/01/2020
31292G-GS-9	FED HOME LOAN MTG CORP GOLD #C00209		12/01/2010	SCHEDULED REDEMPTION		44,380	44,380	45,807	46,129		(1,749)		(1,749)		44,380				2,156	02/01/2023
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		12/01/2010	SCHEDULED REDEMPTION		317	317	326	326		(8)		(8)		317				16	02/01/2023
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		12/01/2010	SCHEDULED REDEMPTION		19,226	19,226	19,647	19,850		(624)		(624)		19,226				869	06/01/2023
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		12/01/2010	SCHEDULED REDEMPTION		28,754	28,754	27,582	27,665		1,089		1,089		28,754				1,025	05/01/2023
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		12/01/2010	SCHEDULED REDEMPTION		26,784	26,784	27,353	27,603		(819)		(819)		26,784				1,143	08/01/2023
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		12/01/2010	SCHEDULED REDEMPTION		14,911	14,911	15,210	15,325		(413)		(413)		14,911				503	06/01/2023
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		12/01/2010	SCHEDULED REDEMPTION		8,675	8,675	8,888	8,867		(192)		(192)		8,675				355	04/01/2028
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		12/01/2010	SCHEDULED REDEMPTION		93	93	95	98		(5)		(5)		93				4	05/01/2028
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		12/01/2010	SCHEDULED REDEMPTION		19,577	19,577	20,054	20,533		(956)		(956)		19,577				822	09/01/2028
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		12/01/2010	SCHEDULED REDEMPTION		439	439	449	451		(11)		(11)		439				17	10/01/2028
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		12/01/2010	SCHEDULED REDEMPTION		14,484	14,484	14,845	14,942		(458)		(458)		14,484				560	03/01/2029
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		12/01/2010	SCHEDULED REDEMPTION		18,238	18,238	18,685	18,676		(438)		(438)		18,238				682	04/01/2029
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854		12/01/2010	SCHEDULED REDEMPTION		22,964	22,964	23,595	24,089		(1,125)		(1,125)		22,964				876	07/01/2029
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		12/01/2010	SCHEDULED REDEMPTION		6,157	6,157	6,340	6,513		(356)		(356)		6,157				232	11/01/2029
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		12/01/2010	SCHEDULED REDEMPTION		371	371	386	401		(30)		(30)		371				18	12/01/2029
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		12/01/2010	SCHEDULED REDEMPTION		7,759	7,759	7,962	8,138		(379)		(379)		7,759				269	01/01/2030
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		12/01/2010	SCHEDULED REDEMPTION		643	643	659	673		(31)		(31)		643				18	02/01/2030
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		12/01/2010	SCHEDULED REDEMPTION		249	249	259	268		(19)		(19)		249				13	02/01/2030
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		12/01/2010	SCHEDULED REDEMPTION		191	191	198	208		(18)		(18)		191				9	03/01/2030
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		12/01/2010	SCHEDULED REDEMPTION		66,623	66,623	69,085	71,130		(4,507)		(4,507)		66,623				1,850	04/01/2030
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		12/01/2010	SCHEDULED REDEMPTION		6,269	6,269	6,448	6,636		(367)		(367)		6,269				254	05/01/2030
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		12/01/2010	SCHEDULED REDEMPTION		649	649	670	696		(47)		(47)		649				26	06/01/2030
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		12/01/2010	SCHEDULED REDEMPTION		138	138	143	150		(12)		(12)		138				5	07/01/2030
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		12/01/2010	SCHEDULED REDEMPTION		1,481	1,481	1,525	1,571		(89)		(89)		1,481				62	08/01/2030
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050		12/01/2010	SCHEDULED REDEMPTION		104,200	104,200	107,644	111,899		(7,700)		(7,700)		104,200				4,337	09/01/2030
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		12/01/2010	SCHEDULED REDEMPTION		709	709	730	751		(42)		(42)		709				36	12/01/2030
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		12/01/2010	SCHEDULED REDEMPTION		8,884	8,884	9,149	9,360		(476)		(476)		8,884				466	02/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		12/01/2010	SCHEDULED REDEMPTION		693	693	721	741		(48)		(48)		693				20	03/01/2031
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		12/01/2010	SCHEDULED REDEMPTION		5,501	5,501	5,665	5,765		(263)		(263)		5,501				272	05/01/2031
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		12/01/2010	SCHEDULED REDEMPTION		128	128	131	135		(6)		(6)		128				5	06/01/2031
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		12/01/2010	SCHEDULED REDEMPTION		345	345	358	368		(23)		(23)		345				15	06/01/2031
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		12/01/2010	SCHEDULED REDEMPTION		18,655	18,655	19,301	19,937		(1,282)		(1,282)		18,655				733	08/01/2031
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		12/01/2010	SCHEDULED REDEMPTION		14,843	14,843	15,425	15,794		(952)		(952)		14,843				507	10/01/2031
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		12/01/2010	SCHEDULED REDEMPTION		8,577	8,577	8,788	8,950		(373)		(373)		8,577				350	11/01/2031
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		12/01/2010	SCHEDULED REDEMPTION		18,578	18,578	19,324	19,777		(1,199)		(1,199)		18,578				906	11/01/2031
31292H-NB-6	FED HOME LOAN MTG CORP GOLD #C01286		12/01/2010	SCHEDULED REDEMPTION		48,708	48,708	49,926	50,150		(1,441)		(1,441)		48,708				1,894	01/01/2032
31292H-NH-3	FED HOME LOAN MTG CORP GOLD #C01292		12/01/2010	SCHEDULED REDEMPTION		25,294	25,294	26,094	25,991		(697)		(697)		25,294				963	02/01/2032
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		12/01/2010	SCHEDULED REDEMPTION		197	197	205	209		(12)		(12)		197				6	12/01/2031
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		12/01/2010	SCHEDULED REDEMPTION		2,998	2,998	3,101	3,211		(214)		(214)		2,998				118	02/01/2032
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		12/01/2010	SCHEDULED REDEMPTION		1,388	1,388	1,430	1,456		(68)		(68)		1,388				63	01/01/2032
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329		12/01/2010	SCHEDULED REDEMPTION		97,752	97,752	100,135	101,635		(3,883)		(3,883)		97,752				3,479	03/01/2032
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		12/01/2010	SCHEDULED REDEMPTION		3,387	3,387	3,472	3,630		(243)		(243)		3,387				130	04/01/2032
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		12/01/2010	SCHEDULED REDEMPTION		1,721	1,721	1,780	1,767		(46)		(46)		1,721				67	05/01/2032
31292H-QN-7	FED HOME LOAN MTG CORP GOLD #C01361		12/01/2010	SCHEDULED REDEMPTION		174,831	174,831	177,525	177,314		(2,483)		(2,483)		174,831				6,383	05/01/2032
31292H-QU-1	FED HOME LOAN MTG CORP GOLD #C01367		12/01/2010	SCHEDULED REDEMPTION		83,996	83,996	86,930	89,376		(5,380)		(5,380)		83,996				3,374	05/01/2032
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		12/01/2010	SCHEDULED REDEMPTION		25,130	25,130	25,873	26,241		(1,111)		(1,111)		25,130				1,066	04/01/2032
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371		12/01/2010	SCHEDULED REDEMPTION		35,579	35,579	37,047	38,307		(2,728)		(2,728)		35,579				1,378	06/01/2032
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		12/01/2010	SCHEDULED REDEMPTION		3,278	3,278	3,391	3,373		(95)		(95)		3,278				129	07/01/2032
31292H-R7-1	FED HOME LOAN MTG CORP GOLD #C01410		12/01/2010	SCHEDULED REDEMPTION		229,480	229,480	237,190	237,567		(8,087)		(8,087)		229,480				8,878	10/01/2032
31292H-SQ-8	FED HOME LOAN MTG CORP GOLD #C01427		12/01/2010	SCHEDULED REDEMPTION		57,103	57,103	58,801	58,701		(1,598)		(1,598)		57,103				2,062	11/01/2032
31292H-SY-1	FED HOME LOAN MTG CORP GOLD #C01435		12/01/2010	SCHEDULED REDEMPTION		34,491	34,491	35,353	35,386		(895)		(895)		34,491				1,306	12/01/2032
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552		12/01/2010	SCHEDULED REDEMPTION		37,535	37,535	38,275	38,048		(513)		(513)		37,535				1,390	05/01/2033
31292H-YA-6	FED HOME LOAN MTG CORP GOLD #C01605		12/01/2010	SCHEDULED REDEMPTION		3,027,753	3,027,753	2,909,955	2,948,554		79,199		79,199		3,027,753				100,922	07/01/2033
31292J-BR-0	FED HOME LOAN MTG CORP GOLD #C01848		12/01/2010	SCHEDULED REDEMPTION		3,464	3,464	3,539	3,520		(57)		(57)		3,464				127	06/01/2034
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		12/01/2010	SCHEDULED REDEMPTION		6	6	7	7						6					05/01/2028
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		12/01/2010	SCHEDULED REDEMPTION		26,420	26,420	27,027	26,934		(514)		(514)		26,420				1,037	09/01/2028
31293A-7E-2	FED HOME LOAN MTG CORP GOLD #C15393		12/01/2010	SCHEDULED REDEMPTION		3,261	3,261	3,341	3,285		(24)		(24)		3,261				122	09/01/2028
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636		12/01/2010	SCHEDULED REDEMPTION		115,972	115,972	111,840	113,584		2,388		2,388		115,972				6,115	11/01/2028
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		12/01/2010	SCHEDULED REDEMPTION		73,774	73,774	71,146	72,118		1,656		1,656		73,774				3,826	11/01/2028
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366		12/01/2010	SCHEDULED REDEMPTION		3,623	3,623	3,494	3,550		73		73		3,623				124	11/01/2028
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		12/01/2010	SCHEDULED REDEMPTION		20,467	20,467	20,969	20,786		(319)		(319)		20,467				636	12/01/2028
31293F-DZ-7	FED HOME LOAN MTG CORP GOLD #C19120		12/01/2010	SCHEDULED REDEMPTION		8,248	8,248	7,954	8,076		172		172		8,248				271	12/01/2028
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		12/01/2010	SCHEDULED REDEMPTION		32,418	32,418	33,162	33,431		(1,014)		(1,014)		32,418				1,315	02/01/2029
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		12/01/2010	SCHEDULED REDEMPTION		2,677	2,677	2,738	2,759		(82)		(82)		2,677				45	02/01/2029
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246		12/01/2010	SCHEDULED REDEMPTION		619	619	634	633		(14)		(14)		619				23	01/01/2029
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		12/01/2010	SCHEDULED REDEMPTION		7,890	7,890	8,071	8,132		(242)		(242)		7,890				318	03/01/2029
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		12/01/2010	SCHEDULED REDEMPTION		2,092	2,092	2,140	2,159		(67)		(67)		2,092				78	04/01/2029
31293N-6H-8	FED HOME LOAN MTG CORP GOLD #C25372		03/01/2010	SCHEDULED REDEMPTION		154	154	157	161		(7)		(7)		154				3	04/01/2029
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		12/01/2010	SCHEDULED REDEMPTION		41	41	40	40		1		1		41				2	05/01/2029
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		12/01/2010	SCHEDULED REDEMPTION		5,204	5,204	5,045	5,081		123		123		5,204				322	06/01/2029
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		12/01/2010	SCHEDULED REDEMPTION		747	747	725	737		10		10		747				32	06/01/2029
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		12/01/2010	SCHEDULED REDEMPTION		1,105	1,105	1,097	1,093		12		12		1,105				44	06/01/2029
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031		12/01/2010	SCHEDULED REDEMPTION		2,399	2,399	2,454	2,458		(59)		(59)		2,399				86	08/01/2029
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		12/01/2010	SCHEDULED REDEMPTION		2,423	2,423	2,410	2,384		39		39		2,423				102	08/01/2029
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		12/01/2010	SCHEDULED REDEMPTION		379	379	378	374		5		5		379				15	09/01/2029
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		12/01/2010	SCHEDULED REDEMPTION		2,974	2,974	2,954	2,958		16		16		2,974				126	09/01/2029
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		12/01/2010	SCHEDULED REDEMPTION		390	390	401	410		(20)		(20)		390				18	10/01/2029
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		12/01/2010	SCHEDULED REDEMPTION		77	77	79	83		(6)		(6)		77				4	10/01/2029
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		12/01/2010	SCHEDULED REDEMPTION		2,185	2,185	2,258	2,316		(131)		(131)		2,185				37	10/01/2029
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		12/01/2010	SCHEDULED REDEMPTION		89	89	92	95		(6)		(6)		89				4	11/01/2029
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		12/01/2010	SCHEDULED REDEMPTION		14,778	14,778	15,295	15,586		(807)		(807)		14,778				705	10/01/2029
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		12/01/2010	SCHEDULED REDEMPTION		2,441	2,441	2,509	2,569		(128)		(128)		2,441				30	12/01/2029
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		12/01/2010	SCHEDULED REDEMPTION		273	273	281	283		(10)		(10)		273				13	12/01/2029
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		12/01/2010	SCHEDULED REDEMPTION		89	89	92	93		(4)		(4)		89				4	12/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797		12/01/2010	SCHEDULED REDEMPTION		222	222	230	236		(14)		(14)		222				11	12/01/2029
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		12/01/2010	SCHEDULED REDEMPTION		7,807	7,807	8,024	8,302		(496)		(496)		7,807				384	12/01/2029
31294B-Y3-3	FED HOME LOAN MTG CORP GOLD #C35230		12/01/2010	SCHEDULED REDEMPTION		1,074	1,074	1,104	1,161		(87)		(87)		1,074				27	01/01/2030
31294B-5Q-4	FED HOME LOAN MTG CORP GOLD #C35355		02/01/2010	SCHEDULED REDEMPTION		8,821	8,821	9,083	9,321		(500)		(500)		8,821				110	01/01/2030
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		12/01/2010	SCHEDULED REDEMPTION		3,911	3,911	4,007	4,119		(208)		(208)		3,911				152	01/01/2030
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		12/01/2010	SCHEDULED REDEMPTION		861	861	886	909		(48)		(48)		861				40	01/01/2030
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		12/01/2010	SCHEDULED REDEMPTION		21	21	21	22		(1)		(1)		21				1	01/01/2030
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		12/01/2010	SCHEDULED REDEMPTION		531	531	547	574		(43)		(43)		531				26	01/01/2030
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		12/01/2010	SCHEDULED REDEMPTION		414	414	424	433		(18)		(18)		414				18	02/01/2030
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		12/01/2010	SCHEDULED REDEMPTION		6,691	6,691	6,912	7,127		(436)		(436)		6,691				374	02/01/2030
31294D-EZ-0	FED HOME LOAN MTG CORP GOLD #C36452		12/01/2010	SCHEDULED REDEMPTION		4,735	4,735	4,871	5,118		(383)		(383)		4,735				345	02/01/2030
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		12/01/2010	SCHEDULED REDEMPTION		78	78	80	82		(3)		(3)		78				4	03/01/2030
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		12/01/2010	SCHEDULED REDEMPTION		137	137	141	144		(7)		(7)		137				7	03/01/2030
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		12/01/2010	SCHEDULED REDEMPTION		4,383	4,383	4,504	4,579		(196)		(196)		4,383				155	03/01/2030
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		12/01/2010	SCHEDULED REDEMPTION		121	121	117	118		3		3		121				5	04/01/2030
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		12/01/2010	SCHEDULED REDEMPTION		918	918	943	973		(56)		(56)		918				57	04/01/2030
31294E-V5-5	FED HOME LOAN MTG CORP GOLD #C37836		12/01/2010	SCHEDULED REDEMPTION		225	225	231	234		(10)		(10)		225				10	04/01/2030
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		12/01/2010	SCHEDULED REDEMPTION		782	782	803	828		(46)		(46)		782				46	04/01/2030
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		12/01/2010	SCHEDULED REDEMPTION		303	303	311	322		(18)		(18)		303				13	05/01/2030
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		12/01/2010	SCHEDULED REDEMPTION		35	35	36	38		(2)		(2)		35				2	04/01/2030
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		12/01/2010	SCHEDULED REDEMPTION		733	733	753	774		(41)		(41)		733				20	05/01/2030
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		12/01/2010	SCHEDULED REDEMPTION		101	101	104	107		(6)		(6)		101				5	05/01/2030
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		12/01/2010	SCHEDULED REDEMPTION		215	215	221	228		(12)		(12)		215				15	05/01/2030
31294F-YY-6	FED HOME LOAN MTG CORP GOLD #C38827		01/01/2010	SCHEDULED REDEMPTION		27,554	27,554	28,467	30,016		(2,462)		(2,462)		27,554				172	06/01/2030
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		12/01/2010	SCHEDULED REDEMPTION		129	129	133	137		(7)		(7)		129				6	06/01/2030
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		12/01/2010	SCHEDULED REDEMPTION		4,567	4,567	4,693	4,808		(240)		(240)		4,567				206	08/01/2030
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726		12/01/2010	SCHEDULED REDEMPTION		202	202	208	214		(12)		(12)		202				10	09/01/2030
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		12/01/2010	SCHEDULED REDEMPTION		59	59	61	62		(3)		(3)		59				3	09/01/2030
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		12/01/2010	SCHEDULED REDEMPTION		23	23	23	24		(1)		(1)		23				1	08/01/2030
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059		12/01/2010	SCHEDULED REDEMPTION		62	62	64	66		(4)		(4)		62				3	09/01/2030
31298A-SY-0	FED HOME LOAN MTG CORP GOLD #C42335		09/01/2010	SCHEDULED REDEMPTION		1,319	1,319	1,356	1,381		(62)		(62)		1,319				40	09/01/2030
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		12/01/2010	SCHEDULED REDEMPTION		51	51	53	55		(3)		(3)		51				2	09/01/2030
31298A-VZ-3	FED HOME LOAN MTG CORP GOLD #C42432		12/01/2010	SCHEDULED REDEMPTION		34,393	34,393	35,379	35,902		(1,509)		(1,509)		34,393				882	09/01/2030
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		12/01/2010	SCHEDULED REDEMPTION		528	528	542	569		(41)		(41)		528				22	09/01/2030
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		12/01/2010	SCHEDULED REDEMPTION		27	27	27	28		(2)		(2)		27				1	09/01/2030
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		12/01/2010	SCHEDULED REDEMPTION		2,402	2,402	2,471	2,515		(113)		(113)		2,402				113	07/01/2030
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		12/01/2010	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30				2	10/01/2030
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		12/01/2010	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12				1	10/01/2030
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407		12/01/2010	SCHEDULED REDEMPTION		292	292	300	305		(13)		(13)		292				14	10/01/2030
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		12/01/2010	SCHEDULED REDEMPTION		2,263	2,263	2,381	2,403		(140)		(140)		2,263				107	10/01/2030
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602		12/01/2010	SCHEDULED REDEMPTION		1,783	1,783	1,842	1,958		(175)		(175)		1,783				84	10/01/2030
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		12/01/2010	SCHEDULED REDEMPTION		596	596	611	617		(21)		(21)		596				28	10/01/2030
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		12/01/2010	SCHEDULED REDEMPTION		60	60	62	63		(3)		(3)		60				3	10/01/2030
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		12/01/2010	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32				1	10/01/2030
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		12/01/2010	SCHEDULED REDEMPTION		8	8	8	8						8					10/01/2030
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663		12/01/2010	SCHEDULED REDEMPTION		256	256	265	274		(18)		(18)		256				4	11/01/2030
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		12/01/2010	SCHEDULED REDEMPTION		83	83	86	86		(3)		(3)		83				4	11/01/2030
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		12/01/2010	SCHEDULED REDEMPTION		279	279	287	290		(12)		(12)		279				13	11/01/2030
31298D-QY-6	FED HOME LOAN MTG CORP GOLD #C44971		03/01/2010	SCHEDULED REDEMPTION		4,390	4,390	4,562	4,800		(410)		(410)		4,390				82	11/01/2030
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		12/01/2010	SCHEDULED REDEMPTION		368	368	378	387		(19)		(19)		368				26	11/01/2030
31298D-S2-4	FED HOME LOAN MTG CORP GOLD #C45037		01/01/2010	SCHEDULED REDEMPTION		5,447	5,447	5,612	5,759		(311)		(311)		5,447				34	11/01/2030
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		12/01/2010	SCHEDULED REDEMPTION		10,394	10,394	10,677	10,912		(518)		(518)		10,394				113	12/01/2030
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		12/01/2010	SCHEDULED REDEMPTION		4,755	4,755	4,879	4,919		(165)		(165)		4,755				134	12/01/2030
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		12/01/2010	SCHEDULED REDEMPTION		404	404	415	417		(13)		(13)		404				19	12/01/2030
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		12/01/2010	SCHEDULED REDEMPTION		118	118	121	124		(6)		(6)		118				5	12/01/2030
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		12/01/2010	SCHEDULED REDEMPTION		139	139	143	146		(7)		(7)		139				6	12/01/2030
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470		12/01/2010	SCHEDULED REDEMPTION		404	404	416	421		(17)		(17)		404				19	12/01/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		12/01/2010	SCHEDULED REDEMPTION		284	284	291	298		(14)		(14)		284				14	12/01/2030
31298E-MG-7	FED HOME LOAN MTG CORP GOLD #C45759		12/01/2010	SCHEDULED REDEMPTION		974	974	1,000	1,023		(49)		(49)		974				45	12/01/2030
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		12/01/2010	SCHEDULED REDEMPTION		670	670	689	702		(33)		(33)		670				33	12/01/2030
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		12/01/2010	SCHEDULED REDEMPTION		10,286	10,286	10,595	10,706		(420)		(420)		10,286				288	12/01/2030
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		12/01/2010	SCHEDULED REDEMPTION		1,027	1,027	1,056	1,093		(67)		(67)		1,027				48	12/01/2030
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		12/01/2010	SCHEDULED REDEMPTION		44,870	44,870	45,900	45,866		(996)		(996)		44,870				1,786	11/01/2029
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		12/01/2010	SCHEDULED REDEMPTION		2,129	2,129	2,187	2,246		(116)		(116)		2,129				79	01/01/2031
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		12/01/2010	SCHEDULED REDEMPTION		636	636	653	666		(30)		(30)		636				16	01/01/2031
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		12/01/2010	SCHEDULED REDEMPTION		8,242	8,242	8,499	8,604		(362)		(362)		8,242				428	01/01/2031
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		12/01/2010	SCHEDULED REDEMPTION		720	720	749	770		(50)		(50)		720				33	01/01/2031
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467		12/01/2010	SCHEDULED REDEMPTION		355	355	365	370		(15)		(15)		355				17	01/01/2031
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666		12/01/2010	SCHEDULED REDEMPTION		1,310	1,310	1,278	1,274		36		36		1,310				49	01/01/2031
31298F-NV-0	FED HOME LOAN MTG CORP GOLD #C46704		05/01/2010	SCHEDULED REDEMPTION		7,876	7,876	8,192	8,429		(553)		(553)		7,876				245	12/01/2030
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		12/01/2010	SCHEDULED REDEMPTION		452	452	465	475		(23)		(23)		452				21	01/01/2031
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757		12/01/2010	SCHEDULED REDEMPTION		138	138	141	143		(5)		(5)		138				6	01/01/2031
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		12/01/2010	SCHEDULED REDEMPTION		107	107	111	116		(9)		(9)		107				3	01/01/2031
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		12/01/2010	SCHEDULED REDEMPTION		223	223	229	235		(11)		(11)		223				5	01/01/2031
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		12/01/2010	SCHEDULED REDEMPTION		158	158	164	166		(8)		(8)		158				8	10/01/2030
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		12/01/2010	SCHEDULED REDEMPTION		1,301	1,301	1,339	1,378		(77)		(77)		1,301				65	01/01/2031
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		12/01/2010	SCHEDULED REDEMPTION		12,395	12,395	12,751	12,806		(411)		(411)		12,395				324	01/01/2031
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		12/01/2010	SCHEDULED REDEMPTION		9	9	9	9						9					01/01/2031
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		12/01/2010	SCHEDULED REDEMPTION		14,222	14,222	14,642	15,018		(795)		(795)		14,222				393	02/01/2031
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		12/01/2010	SCHEDULED REDEMPTION		200	200	207	212		(11)		(11)		200				9	02/01/2031
31298G-MG-2	FED HOME LOAN MTG CORP GOLD #C47559		01/01/2010	SCHEDULED REDEMPTION		220	220	229	238		(18)		(18)		220				1	02/01/2031
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		12/01/2010	SCHEDULED REDEMPTION		18,120	18,120	18,600	19,145		(1,026)		(1,026)		18,120				465	01/01/2031
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		12/01/2010	SCHEDULED REDEMPTION		3,318	3,318	3,411	3,420		(102)		(102)		3,318				153	02/01/2031
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		12/01/2010	SCHEDULED REDEMPTION		333	333	346	363		(30)		(30)		333				16	02/01/2031
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		12/01/2010	SCHEDULED REDEMPTION		5,313	5,313	5,182	5,109		203		203		5,313				107	02/01/2031
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		12/01/2010	SCHEDULED REDEMPTION		371	371	386	402		(31)		(31)		371				17	02/01/2031
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		12/01/2010	SCHEDULED REDEMPTION		391	391	401	402		(11)		(11)		391				19	02/01/2031
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277		12/01/2010	SCHEDULED REDEMPTION		336	336	345	353		(17)		(17)		336				17	02/01/2031
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		12/01/2010	SCHEDULED REDEMPTION		47	47	48	48		(1)		(1)		47				2	03/01/2031
31298H-G7-7	FED HOME LOAN MTG CORP GOLD #C48322		05/01/2010	SCHEDULED REDEMPTION		18,574	18,574	19,090	19,640		(1,066)		(1,066)		18,574				573	01/01/2031
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		12/01/2010	SCHEDULED REDEMPTION		57	57	58	60		(3)		(3)		57				3	03/01/2031
31298H-7B-8	FED HOME LOAN MTG CORP GOLD #C48990		03/01/2010	SCHEDULED REDEMPTION		8,431	8,431	8,666	8,825		(394)		(394)		8,431				158	03/01/2031
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		12/01/2010	SCHEDULED REDEMPTION		5,493	5,493	5,645	5,739		(245)		(245)		5,493				314	03/01/2031
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		12/01/2010	SCHEDULED REDEMPTION		56	56	58	58		(2)		(2)		56				3	04/01/2031
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		12/01/2010	SCHEDULED REDEMPTION		151	151	157	155		(4)		(4)		151				7	04/01/2031
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621		12/01/2010	SCHEDULED REDEMPTION		4	4	4	5						4					04/01/2031
31298L-XW-4	FED HOME LOAN MTG CORP GOLD #C50693		12/01/2010	SCHEDULED REDEMPTION		1,702	1,702	1,749	1,755		(52)		(52)		1,702				74	04/01/2031
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		12/01/2010	SCHEDULED REDEMPTION		272	272	279	285		(13)		(13)		272				17	05/01/2031
31298M-A6-4	FED HOME LOAN MTG CORP GOLD #C50929		12/01/2010	SCHEDULED REDEMPTION		2,645	2,645	2,719	2,734		(89)		(89)		2,645				124	05/01/2031
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		12/01/2010	SCHEDULED REDEMPTION		4,139	4,139	4,250	4,272		(133)		(133)		4,139				41	05/01/2031
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		12/01/2010	SCHEDULED REDEMPTION		43	43	45	46		(2)		(2)		43				2	04/01/2031
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		12/01/2010	SCHEDULED REDEMPTION		99	99	102	104		(5)		(5)		99				4	05/01/2031
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526		12/01/2010	SCHEDULED REDEMPTION		2,488	2,488	2,586	2,636		(148)		(148)		2,488				117	05/01/2031
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		12/01/2010	SCHEDULED REDEMPTION		1,255	1,255	1,289	1,298		(44)		(44)		1,255				59	06/01/2031
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		12/01/2010	SCHEDULED REDEMPTION		8,730	8,730	8,973	8,988		(258)		(258)		8,730				243	06/01/2031
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		12/01/2010	SCHEDULED REDEMPTION		8	8	9	9						8					06/01/2031
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379		12/01/2010	SCHEDULED REDEMPTION		353	353	363	370		(16)		(16)		353				16	06/01/2031
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522		12/01/2010	SCHEDULED REDEMPTION		7,268	7,268	7,560	7,654		(387)		(387)		7,268				348	06/01/2031
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		12/01/2010	SCHEDULED REDEMPTION		3,168	3,168	3,258	3,233		(65)		(65)		3,168				117	06/01/2031
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		12/01/2010	SCHEDULED REDEMPTION		5,520	5,520	5,490	5,483		37		37		5,520				167	06/01/2031
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		12/01/2010	SCHEDULED REDEMPTION		8,311	8,311	8,559	8,714		(403)		(403)		8,311				174	06/01/2031
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		12/01/2010	SCHEDULED REDEMPTION		272	272	279	283		(11)		(11)		272				14	07/01/2031
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		12/01/2010	SCHEDULED REDEMPTION		18,308	18,308	18,825	18,896		(588)		(588)		18,308				1,275	07/01/2031
31298R-AW-6	FED HOME LOAN MTG CORP GOLD #C54521		03/01/2010	SCHEDULED REDEMPTION		23,866	23,866	24,520	25,603		(1,737)		(1,737)		23,866				447	07/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31298R-NU-6	FED HOME LOAN MTG CORP GOLD #C54903		12/01/2010	SCHEDULED REDEMPTION		6,895	6,895	7,080	7,196		(301)		(301)		6,895				468	07/01/2031
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		12/01/2010	SCHEDULED REDEMPTION		291	291	299	308		(17)		(17)		291				14	07/01/2031
31298R-SE-7	FED HOME LOAN MTG CORP GOLD #C55017		12/01/2010	SCHEDULED REDEMPTION		30	30	31	32		(1)		(1)		30				2	07/01/2031
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		12/01/2010	SCHEDULED REDEMPTION		5	5	5	5						5					07/01/2031
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		12/01/2010	SCHEDULED REDEMPTION		3,860	3,860	3,966	4,050		(190)		(190)		3,860				191	12/01/2030
31298S-PN-8	FED HOME LOAN MTG CORP GOLD #C55829		03/01/2010	SCHEDULED REDEMPTION		12,590	12,590	13,095	13,545		(955)		(955)		12,590				235	01/01/2031
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		12/01/2010	SCHEDULED REDEMPTION		1,608	1,608	1,647	1,660		(52)		(52)		1,608				70	03/01/2031
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		12/01/2010	SCHEDULED REDEMPTION		267	267	278	292		(24)		(24)		267				7	02/01/2031
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		12/01/2010	SCHEDULED REDEMPTION		4,188	4,188	4,166	4,141		47		47		4,188				156	03/01/2031
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		12/01/2010	SCHEDULED REDEMPTION		1,140	1,140	1,172	1,187		(47)		(47)		1,140				57	08/01/2031
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		12/01/2010	SCHEDULED REDEMPTION		57	57	59	59		(2)		(2)		57				3	08/01/2031
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		12/01/2010	SCHEDULED REDEMPTION		541	541	556	571		(30)		(30)		541				26	08/01/2031
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		12/01/2010	SCHEDULED REDEMPTION		7,082	7,082	7,270	7,361		(280)		(280)		7,082				434	08/01/2031
31298T-4R-0	FED HOME LOAN MTG CORP GOLD #C57132		03/01/2010	SCHEDULED REDEMPTION		41,474	41,474	42,485	42,742		(1,268)		(1,268)		41,474				724	01/01/2030
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		12/01/2010	SCHEDULED REDEMPTION		1,275	1,275	1,310	1,318		(43)		(43)		1,275				57	09/01/2031
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		12/01/2010	SCHEDULED REDEMPTION		342	342	353	360		(18)		(18)		342				16	09/01/2031
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656		12/01/2010	SCHEDULED REDEMPTION		31,785	31,785	32,560	32,598		(813)		(813)		31,785				1,822	09/01/2031
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879		12/01/2010	SCHEDULED REDEMPTION		134	134	139	144		(10)		(10)		134				6	09/01/2031
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		12/01/2010	SCHEDULED REDEMPTION		88	88	91	95		(6)		(6)		88				4	09/01/2031
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		12/01/2010	SCHEDULED REDEMPTION		195	195	200	206		(11)		(11)		195				9	09/01/2031
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		12/01/2010	SCHEDULED REDEMPTION		2,489	2,489	2,476	2,457		33		33		2,489				29	10/01/2031
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		12/01/2010	SCHEDULED REDEMPTION		201	201	206	206		(5)		(5)		201				9	09/01/2031
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		12/01/2010	SCHEDULED REDEMPTION		494	494	507	515		(21)		(21)		494				23	09/01/2031
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		12/01/2010	SCHEDULED REDEMPTION		194	194	199	203		(8)		(8)		194				11	10/01/2031
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		12/01/2010	SCHEDULED REDEMPTION		1,659	1,659	1,706	1,723		(64)		(64)		1,659				78	10/01/2031
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		12/01/2010	SCHEDULED REDEMPTION		15,400	15,400	15,842	15,893		(494)		(494)		15,400				427	11/01/2031
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		12/01/2010	SCHEDULED REDEMPTION		50	50	52	54		(4)		(4)		50				2	10/01/2031
31298Y-X8-9	FED HOME LOAN MTG CORP GOLD #C60703		05/01/2010	SCHEDULED REDEMPTION		37,147	37,147	38,144	38,990		(1,842)		(1,842)		37,147				1,157	11/01/2031
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		12/01/2010	SCHEDULED REDEMPTION		1,406	1,406	1,441	1,463		(56)		(56)		1,406				61	11/01/2031
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		12/01/2010	SCHEDULED REDEMPTION		590	590	605	616		(26)		(26)		590				22	12/01/2030
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		12/01/2010	SCHEDULED REDEMPTION		6,619	6,619	6,771	6,842		(223)		(223)		6,619				234	12/01/2031
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		12/01/2010	SCHEDULED REDEMPTION		1,918	1,918	1,996	2,021		(102)		(102)		1,918				90	12/01/2031
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296		12/01/2010	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					11/01/2031
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969		12/01/2010	SCHEDULED REDEMPTION		18,337	18,337	18,784	18,753		(417)		(417)		18,337				820	12/01/2031
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		12/01/2010	SCHEDULED REDEMPTION		908	908	939	928		(20)		(20)		908				30	01/01/2032
31287M-VT-4	FED HOME LOAN MTG CORP GOLD #C62426		12/01/2010	SCHEDULED REDEMPTION		33,963	33,963	34,410	34,327		(365)		(365)		33,963				1,435	01/01/2032
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		12/01/2010	SCHEDULED REDEMPTION		159,480	159,480	165,012	166,174		(6,694)		(6,694)		159,480				5,404	01/01/2032
31287N-AT-5	FED HOME LOAN MTG CORP GOLD #C62718		12/01/2010	SCHEDULED REDEMPTION		5,739	5,739	5,874	5,862		(123)		(123)		5,739				209	01/01/2032
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		12/01/2010	SCHEDULED REDEMPTION		5,505	5,505	5,659	5,711		(206)		(206)		5,505				384	01/01/2032
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		12/01/2010	SCHEDULED REDEMPTION		1,226	1,226	1,275	1,276		(50)		(50)		1,226				49	02/01/2032
31287P-GQ-0	FED HOME LOAN MTG CORP GOLD #C63807		12/01/2010	SCHEDULED REDEMPTION		888	888	924	936		(48)		(48)		888				42	02/01/2032
31287P-PR-8	FED HOME LOAN MTG CORP GOLD #C64032		03/01/2010	SCHEDULED REDEMPTION		1,842	1,842	1,916	1,925		(83)		(83)		1,842				34	02/01/2032
31287P-4X-8	FED HOME LOAN MTG CORP GOLD #C64438		12/01/2010	SCHEDULED REDEMPTION		1,514	1,514	1,551	1,547		(34)		(34)		1,514				57	12/01/2028
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		12/01/2010	SCHEDULED REDEMPTION		5,622	5,622	5,817	5,758		(136)		(136)		5,622				224	03/01/2032
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721		12/01/2010	SCHEDULED REDEMPTION		441,123	441,123	448,084	445,834		(4,711)		(4,711)		441,123				19,789	03/01/2032
31287Q-QR-5	FED HOME LOAN MTG CORP GOLD #C64964		12/01/2010	SCHEDULED REDEMPTION		18,205	18,205	18,433	18,427		(223)		(223)		18,205				547	03/01/2032
31287Q-TG-6	FED HOME LOAN MTG CORP GOLD #C65051		03/01/2010	SCHEDULED REDEMPTION		37,672	37,672	38,723	39,829		(2,157)		(2,157)		37,672				705	03/01/2032
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		12/01/2010	SCHEDULED REDEMPTION		2,622	2,622	2,727	2,771		(149)		(149)		2,622				119	04/01/2032
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		12/01/2010	SCHEDULED REDEMPTION		24,192	24,192	25,031	24,895		(703)		(703)		24,192				1,188	04/01/2032
31287R-KW-8	FED HOME LOAN MTG CORP GOLD #C65709		12/01/2010	SCHEDULED REDEMPTION		3,106	3,106	3,213	3,263		(157)		(157)		3,106				137	04/01/2032
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		12/01/2010	SCHEDULED REDEMPTION		338	338	350	363		(25)		(25)		338				14	03/01/2032
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		12/01/2010	SCHEDULED REDEMPTION		83,375	83,375	86,723	86,158		(2,782)		(2,782)		83,375				4,735	04/01/2032
31287S-F9-3	FED HOME LOAN MTG CORP GOLD #C66492		12/01/2010	SCHEDULED REDEMPTION		6,133	6,133	6,210	6,208		(75)		(75)		6,133				264	04/01/2032
31287S-GA-9	FED HOME LOAN MTG CORP GOLD #C66493		12/01/2010	SCHEDULED REDEMPTION		1,549	1,549	1,585	1,585		(36)		(36)		1,549				69	04/01/2032
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		12/01/2010	SCHEDULED REDEMPTION		213	213	220	229		(16)		(16)		213				5	04/01/2032
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923		12/01/2010	SCHEDULED REDEMPTION		20,216	20,216	20,912	21,259		(1,043)		(1,043)		20,216				338	05/01/2032
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		12/01/2010	SCHEDULED REDEMPTION		16,038	16,038	16,590	16,922		(884)		(884)		16,038				744	05/01/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		12/01/2010	SCHEDULED REDEMPTION		91	91	94	96		(5)		(5)		91				4	05/01/2032
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		12/01/2010	SCHEDULED REDEMPTION		545	545	564	556		(11)		(11)		545				24	06/01/2032
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		12/01/2010	SCHEDULED REDEMPTION		55,159	55,159	57,116	59,566		(4,407)		(4,407)		55,159				1,550	06/01/2032
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372		12/01/2010	SCHEDULED REDEMPTION		76,759	76,759	79,925	80,481		(3,722)		(3,722)		76,759				3,927	06/01/2032
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		12/01/2010	SCHEDULED REDEMPTION		28,532	28,532	29,544	30,228		(1,696)		(1,696)		28,532				1,698	06/01/2032
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427		12/01/2010	SCHEDULED REDEMPTION		6,491	6,491	6,852	6,856		(365)		(365)		6,491				304	06/01/2032
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456		12/01/2010	SCHEDULED REDEMPTION		308,868	308,868	320,547	326,837		(17,970)		(17,970)		308,868				19,883	06/01/2032
31287U-ML-3	FED HOME LOAN MTG CORP GOLD #C68463		12/01/2010	SCHEDULED REDEMPTION		20,648	20,648	21,365	21,225		(576)		(576)		20,648				472	06/01/2032
31287U-2X-9	FED HOME LOAN MTG CORP GOLD #C68890		08/01/2010	SCHEDULED REDEMPTION		71,299	71,299	73,753	75,675		(4,376)		(4,376)		71,299				1,851	07/01/2032
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		12/01/2010	SCHEDULED REDEMPTION		571	571	591	580		(9)		(9)		571				23	07/01/2032
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		12/01/2010	SCHEDULED REDEMPTION		57,490	57,490	59,485	60,030		(2,539)		(2,539)		57,490				3,346	07/01/2032
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		12/01/2010	SCHEDULED REDEMPTION		190	190	196	204		(14)		(14)		190				8	07/01/2032
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		12/01/2010	SCHEDULED REDEMPTION		31,602	31,602	32,698	32,392		(791)		(791)		31,602				628	08/01/2032
31287V-5Q-9	FED HOME LOAN MTG CORP GOLD #C69855		12/01/2010	SCHEDULED REDEMPTION		2,157	2,157	2,204	2,177		(20)		(20)		2,157				73	08/01/2032
31287V-5R-7	FED HOME LOAN MTG CORP GOLD #C69856		12/01/2010	SCHEDULED REDEMPTION		1,781	1,781	1,843	1,844		(63)		(63)		1,781				86	08/01/2032
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		12/01/2010	SCHEDULED REDEMPTION		1,346	1,346	1,342	1,338		8		8		1,346				37	08/01/2032
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		12/01/2010	SCHEDULED REDEMPTION		11,482	11,482	11,420	11,373		109		109		11,482				508	09/01/2032
31287X-RG-3	FED HOME LOAN MTG CORP GOLD #C70487		12/01/2010	SCHEDULED REDEMPTION		2,715	2,715	2,781	2,776		(61)		(61)		2,715				94	09/01/2032
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		12/01/2010	SCHEDULED REDEMPTION		75,640	75,640	75,228	75,198		443		443		75,640				3,480	09/01/2032
31287Y-5T-7	FED HOME LOAN MTG CORP GOLD #C71758		12/01/2010	SCHEDULED REDEMPTION		197,194	197,194	199,667	199,600		(2,405)		(2,405)		197,194				6,357	10/01/2032
31288A-MU-6	FED HOME LOAN MTG CORP GOLD #C72171		12/01/2010	SCHEDULED REDEMPTION		102,838	102,838	105,084	104,736		(1,898)		(1,898)		102,838				3,745	10/01/2032
31288B-LZ-4	FED HOME LOAN MTG CORP GOLD #C73044		12/01/2010	SCHEDULED REDEMPTION		56,288	56,288	57,695	57,809		(1,521)		(1,521)		56,288				2,000	11/01/2032
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		12/01/2010	SCHEDULED REDEMPTION		53,187	53,187	54,517	54,336		(1,148)		(1,148)		53,187				2,115	11/01/2032
31288C-MC-2	FED HOME LOAN MTG CORP GOLD #C73955		12/01/2010	SCHEDULED REDEMPTION		19,097	19,097	19,536	19,366		(269)		(269)		19,097				1,037	12/01/2032
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		12/01/2010	SCHEDULED REDEMPTION		75	75	78	78		(2)		(2)		75				3	01/01/2033
31288F-DL-5	FED HOME LOAN MTG CORP GOLD #C76407		07/01/2010	SCHEDULED REDEMPTION		103,661	103,661	106,042	104,698		(1,036)		(1,036)		103,661				3,611	12/01/2032
31288F-5N-0	FED HOME LOAN MTG CORP GOLD #C77153		12/01/2010	SCHEDULED REDEMPTION		750,127	750,127	759,120	758,885		(8,758)		(8,758)		750,127				33,462	03/01/2033
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366		12/01/2010	SCHEDULED REDEMPTION		47,509	47,509	47,253	47,262		247		247		47,509				1,875	03/01/2033
31288G-JW-3	FED HOME LOAN MTG CORP GOLD #C77477		12/01/2010	SCHEDULED REDEMPTION		2,674	2,674	2,732	2,717		(43)		(43)		2,674				103	03/01/2033
31288G-MF-6	FED HOME LOAN MTG CORP GOLD #C77558		12/01/2010	SCHEDULED REDEMPTION		3,242	3,242	3,318	3,308		(66)		(66)		3,242				103	02/01/2033
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675		12/01/2010	SCHEDULED REDEMPTION		173,047	173,047	172,076	172,112		935		935		173,047				6,536	03/01/2033
31288G-R9-5	FED HOME LOAN MTG CORP GOLD #C77712		12/01/2010	SCHEDULED REDEMPTION		1,710	1,710	1,752	1,753		(44)		(44)		1,710				79	02/01/2033
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003		12/01/2010	SCHEDULED REDEMPTION		17,892	17,892	18,513	18,611		(719)		(719)		17,892				394	04/01/2033
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		12/01/2010	SCHEDULED REDEMPTION		19,716	19,716	20,400	20,216		(500)		(500)		19,716				848	03/01/2033
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		12/01/2010	SCHEDULED REDEMPTION		2,924	2,924	2,959	2,958		(34)		(34)		2,924				109	06/01/2033
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		12/01/2010	SCHEDULED REDEMPTION		130,050	130,050	132,143	132,379		(2,329)		(2,329)		130,050				4,330	08/01/2028
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		12/01/2010	SCHEDULED REDEMPTION		32,323	32,323	33,019	33,245		(922)		(922)		32,323				1,166	06/01/2023
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		12/01/2010	SCHEDULED REDEMPTION		34,562	34,562	35,260	35,636		(1,073)		(1,073)		34,562				2,088	06/01/2023
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		12/01/2010	SCHEDULED REDEMPTION		11,684	11,684	11,906	11,986		(302)		(302)		11,684				681	06/01/2023
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404		12/01/2010	SCHEDULED REDEMPTION		4,455	4,455	4,540	4,555		(100)		(100)		4,455				209	06/01/2023
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		12/01/2010	SCHEDULED REDEMPTION		3,577	3,577	3,643	3,669		(92)		(92)		3,577				154	08/01/2023
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		12/01/2010	SCHEDULED REDEMPTION		158	158	164	162		(4)		(4)		158				5	07/01/2024
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		12/01/2010	SCHEDULED REDEMPTION		909	909	941	943		(34)		(34)		909				38	01/01/2028
3128DU-GK-5	FED HOME LOAN MTG CORP GOLD #D91102		12/01/2010	SCHEDULED REDEMPTION		13,058	13,058	12,914	12,991		67		67		13,058				454	11/01/2014
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		12/01/2010	SCHEDULED REDEMPTION		302	302	310	315		(12)		(12)		302				11	09/01/2022
31294J-NZ-7	FED HOME LOAN MTG CORP GOLD #E00408		12/01/2010	Various		7,676	7,676	7,684	7,677		(2)		(2)		7,676				229	12/01/2010
31294J-N8-7	FED HOME LOAN MTG CORP GOLD #E00415		12/01/2010	SCHEDULED REDEMPTION		22,519	22,519	22,328	22,480		39		39		22,519				763	01/01/2011
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488		12/01/2010	SCHEDULED REDEMPTION		132	132	136	133		(1)		(1)		132				5	03/01/2012
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498		12/01/2010	SCHEDULED REDEMPTION		521	521	538	528		(7)		(7)		521				24	07/01/2012
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		12/01/2010	SCHEDULED REDEMPTION		68,423	68,423	68,337	68,512		(90)		(90)		68,423				2,468	04/01/2014
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		12/01/2010	SCHEDULED REDEMPTION		9,672	9,672	9,986	9,899		(227)		(227)		9,672				529	09/01/2014
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		12/01/2010	SCHEDULED REDEMPTION		10,491	10,491	10,832	10,805		(314)		(314)		10,491				517	10/01/2014
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		12/01/2010	SCHEDULED REDEMPTION		30,788	30,788	31,789	31,489		(700)		(700)		30,788				1,360	11/01/2014
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		12/01/2010	SCHEDULED REDEMPTION		19,351	19,351	20,022	20,033		(681)		(681)		19,351				687	01/01/2016
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		12/01/2010	SCHEDULED REDEMPTION		113,286	113,286	118,065	116,882		(3,596)		(3,596)		113,286				4,525	08/01/2018
31294K-V7-7	FED HOME LOAN MTG CORP GOLD #E01538		12/01/2010	SCHEDULED REDEMPTION		34,585	34,585	35,882	35,786		(1,201)		(1,201)		34,585				1,093	12/01/2018
31294L-GU-1	FED HOME LOAN MTG CORP GOLD #E02011		12/01/2010	SCHEDULED REDEMPTION		58,604	58,604	60,801	60,618		(2,014)		(2,014)		58,604				1,749	10/01/2015

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329		12/01/2010	SCHEDULED REDEMPTION		256,496	256,496	269,160	269,225		(12,729)		(12,729)		256,496				8,932	05/01/2017
31294L-WH-0	FED HOME LOAN MTG CORP GOLD #E02472		12/01/2010	SCHEDULED REDEMPTION		277,672	277,672	291,382	290,419		(12,747)		(12,747)		277,672				10,683	03/01/2018
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		12/01/2010	SCHEDULED REDEMPTION		25,240	25,240	26,486	26,398		(1,158)		(1,158)		25,240				943	06/01/2018
31280G-GJ-3	FED HOME LOAN MTG CORP GOLD #E62001		11/01/2010	Various		25,704	25,704	25,733	25,708		(4)		(4)		25,704				653	11/01/2010
31280J-YS-7	FED HOME LOAN MTG CORP GOLD #E64321		12/01/2010	SCHEDULED REDEMPTION		13,368	13,368	13,324	13,355		13		13		13,368				536	05/01/2011
31280K-R7-8	FED HOME LOAN MTG CORP GOLD #E65010		12/01/2010	SCHEDULED REDEMPTION		197	197	204	199		(2)		(2)		197				10	08/01/2011
31280K-SR-3	FED HOME LOAN MTG CORP GOLD #E65028		12/01/2010	SCHEDULED REDEMPTION		81	81	84	82		(1)		(1)		81				4	08/01/2011
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649		12/01/2010	SCHEDULED REDEMPTION		8,829	8,829	9,000	8,858		(29)		(29)		8,829				386	04/01/2012
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773		12/01/2010	SCHEDULED REDEMPTION		5,336	5,336	5,439	5,359		(23)		(23)		5,336				215	04/01/2012
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		12/01/2010	SCHEDULED REDEMPTION		57,482	57,482	55,519	56,796		685		685		57,482				1,937	11/01/2013
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		12/01/2010	SCHEDULED REDEMPTION		9,102	9,102	9,398	9,367		(265)		(265)		9,102				371	11/01/2014
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		12/01/2010	SCHEDULED REDEMPTION		4,674	4,674	4,839	4,800		(126)		(126)		4,674				210	02/01/2016
3128GS-7E-1	FED HOME LOAN MTG CORP GOLD #E89893		12/01/2010	SCHEDULED REDEMPTION		4,933	4,933	5,177	5,161		(228)		(228)		4,933				170	05/01/2017
3128GV-WZ-9	FED HOME LOAN MTG CORP GOLD #E91564		12/01/2010	SCHEDULED REDEMPTION		53,762	53,762	55,778	55,843		(2,081)		(2,081)		53,762				1,587	09/01/2012
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		12/01/2010	SCHEDULED REDEMPTION		162,226	162,226	166,485	165,039		(2,813)		(2,813)		162,226				4,860	10/01/2017
3128GY-HC-1	FED HOME LOAN MTG CORP GOLD #E93827		12/01/2010	SCHEDULED REDEMPTION		5,884	5,884	6,105	6,073		(188)		(188)		5,884				162	01/01/2013
3128GY-3B-8	FED HOME LOAN MTG CORP GOLD #E94394		12/01/2010	SCHEDULED REDEMPTION		7,230	7,230	7,587	7,565		(335)		(335)		7,230				246	07/01/2017
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905		12/01/2010	SCHEDULED REDEMPTION		88,516	88,516	90,840	90,197		(1,681)		(1,681)		88,516				3,158	04/01/2018
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		12/01/2010	SCHEDULED REDEMPTION		5,270	5,270	5,409	5,356		(86)		(86)		5,270				101	07/01/2018
3128H6-TT-1	FED HOME LOAN MTG CORP GOLD #E98662		12/01/2010	SCHEDULED REDEMPTION		6,302	6,302	6,523	6,510		(208)		(208)		6,302				205	08/01/2018
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		12/01/2010	SCHEDULED REDEMPTION		1,583,656	1,583,656	1,607,164	1,599,249		(15,593)		(15,593)		1,583,656				45,063	09/01/2018
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		12/01/2010	SCHEDULED REDEMPTION		43,696	43,696	44,843	44,305		(609)		(609)		43,696				1,650	09/01/2018
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		12/01/2010	SCHEDULED REDEMPTION		15,007	15,007	15,401	15,298		(291)		(291)		15,007				354	10/01/2018
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		12/01/2010	SCHEDULED REDEMPTION		69	69	71	73		(3)		(3)		69				3	09/01/2027
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		12/01/2010	SCHEDULED REDEMPTION		3,785	3,785	3,840	3,859		(73)		(73)		3,785				166	11/01/2026
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		12/01/2010	SCHEDULED REDEMPTION		83	83	85	87		(4)		(4)		83				4	12/01/2026
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		12/01/2010	SCHEDULED REDEMPTION		13,509	13,509	13,897	14,257		(748)		(748)		13,509				697	12/01/2029
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		12/01/2010	SCHEDULED REDEMPTION		12,888	12,888	13,405	13,858		(970)		(970)		12,888				436	03/01/2030
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		12/01/2010	SCHEDULED REDEMPTION		1,779	1,779	1,836	1,907		(128)		(128)		1,779				81	09/01/2030
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		12/01/2010	SCHEDULED REDEMPTION		2,552	2,552	2,622	2,704		(152)		(152)		2,552				119	10/01/2030
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158		12/01/2010	SCHEDULED REDEMPTION		80,183	80,183	82,845	85,237		(5,054)		(5,054)		80,183				3,720	01/01/2031
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		12/01/2010	SCHEDULED REDEMPTION		394	394	410	425		(31)		(31)		394				14	02/01/2031
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		12/01/2010	SCHEDULED REDEMPTION		3,062	3,062	3,185	3,276		(213)		(213)		3,062				130	05/01/2031
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		12/01/2010	SCHEDULED REDEMPTION		4,894	4,894	5,040	5,137		(243)		(243)		4,894				202	12/01/2031
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		12/01/2010	SCHEDULED REDEMPTION		1,033	1,033	1,068	1,100		(68)		(68)		1,033				39	03/01/2032
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		12/01/2010	SCHEDULED REDEMPTION		26,790	26,790	27,712	28,725		(1,936)		(1,936)		26,790				1,033	04/01/2032
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		12/01/2010	SCHEDULED REDEMPTION		8,272	8,272	8,557	8,900		(628)		(628)		8,272				317	04/01/2032
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		12/01/2010	SCHEDULED REDEMPTION		8,272	8,272	8,559	8,492		(220)		(220)		8,272				316	08/01/2032
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		12/01/2010	SCHEDULED REDEMPTION		121,610	121,610	128,223	130,983		(9,373)		(9,373)		121,610				4,842	07/01/2032
31283H-TN-5	FED HOME LOAN MTG CORP GOLD #G01457		12/01/2010	SCHEDULED REDEMPTION		22,017	22,017	22,558	22,507		(489)		(489)		22,017				809	08/01/2029
31283H-UA-1	FED HOME LOAN MTG CORP GOLD #G01477		12/01/2010	SCHEDULED REDEMPTION		38,123	38,123	38,974	38,961		(838)		(838)		38,123				1,380	12/01/2032
31283H-VE-2	FED HOME LOAN MTG CORP GOLD #G01513		12/01/2010	SCHEDULED REDEMPTION		140,659	140,659	143,786	143,055		(2,397)		(2,397)		140,659				4,944	03/01/2033
31283H-VL-6	FED HOME LOAN MTG CORP GOLD #G01519		12/01/2010	SCHEDULED REDEMPTION		339,135	339,135	350,701	350,075		(10,940)		(10,940)		339,135				12,318	02/01/2033
31283H-WK-7	FED HOME LOAN MTG CORP GOLD #G01550		12/01/2010	SCHEDULED REDEMPTION		25,539	25,539	26,125	26,210		(672)		(672)		25,539				924	04/01/2033
31283H-WZ-4	FED HOME LOAN MTG CORP GOLD #G01564		12/01/2010	SCHEDULED REDEMPTION		576,106	576,106	595,665	597,982		(21,876)		(21,876)		576,106				20,727	04/01/2033
31283H-WH-2	FED HOME LOAN MTG CORP GOLD #G01572		12/01/2010	SCHEDULED REDEMPTION		14,780	14,780	15,149	15,244		(464)		(464)		14,780				548	05/01/2033
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		12/01/2010	SCHEDULED REDEMPTION		1,914	1,914	1,954	1,942		(28)		(28)		1,914				71	07/01/2033
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		12/01/2010	SCHEDULED REDEMPTION		2,107	2,107	2,180	2,170		(63)		(63)		2,107				67	09/01/2034
31283H-7E-9	FED HOME LOAN MTG CORP GOLD #G01793		12/01/2010	SCHEDULED REDEMPTION		16,009	16,009	16,375	16,303		(293)		(293)		16,009				553	03/01/2035
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410		12/01/2010	SCHEDULED REDEMPTION		164,562	164,562	158,314	160,277		4,286		4,286		164,562				5,275	01/01/2036
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		12/01/2010	SCHEDULED REDEMPTION		5,834	5,834	5,909	5,890		(56)		(56)		5,834				197	10/01/2036
3128M6-JM-1	FED HOME LOAN MTG CORP GOLD #G04468		12/01/2010	SCHEDULED REDEMPTION		645,866	645,866	656,260	656,998		(11,132)		(11,132)		645,866				22,768	07/01/2038
3128M6-VZ-8	FED HOME LOAN MTG CORP GOLD #G04832		12/01/2010	SCHEDULED REDEMPTION		9,831,396	9,831,396	10,003,051	10,013,478		(182,082)		(182,082)		9,831,396				337,034	10/01/2038
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		12/01/2010	SCHEDULED REDEMPTION		533,854	533,854	513,584	521,207		12,647		12,647		533,854				17,937	08/01/2035
3128MJ-F9-6	FED HOME LOAN MTG CORP GOLD #G08191		12/01/2010	SCHEDULED REDEMPTION		3,889,826	3,889,826	3,965,235	3,968,329		(78,503)		(78,503)		3,889,826				120,185	04/01/2037
3128MJ-GF-1	FED HOME LOAN MTG CORP GOLD #G08197		12/01/2010	SCHEDULED REDEMPTION		38,580	38,580	35,909	36,624		1,956		1,956		38,580				1,372	02/01/2037
3128JJ-N4-9	FED HOME LOAN MTG CORP GOLD #G10411		10/01/2010	Various		88,185	88,185	85,318	87,809		377		377		88,185				1,910	10/01/2010

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31283J-PG-0	FED HOME LOAN MTG CORP GOLD #G10423		11/01/2010	Various		15,905	15,905	15,958	15,915		(10)		(10)		15,905				448	11/01/2010
31283J-WD-9	FED HOME LOAN MTG CORP GOLD #G10644		12/01/2010	SCHEDULED REDEMPTION		8,020	8,020	8,281	8,103		(83)		(83)		8,020				367	12/01/2011
31283J-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735		12/01/2010	SCHEDULED REDEMPTION		84,825	84,825	87,237	85,717		(892)		(892)		84,825				3,745	09/01/2012
31283K-2X-5	FED HOME LOAN MTG CORP GOLD #G11690		12/01/2010	SCHEDULED REDEMPTION		140,383	140,383	137,232	138,214		2,170		2,170		140,383				3,555	02/01/2020
31283K-4V-7	FED HOME LOAN MTG CORP GOLD #G11736		12/01/2010	SCHEDULED REDEMPTION		14,830	14,830	15,387	15,331		(501)		(501)		14,830				453	04/01/2020
31283K-5N-4	FED HOME LOAN MTG CORP GOLD #G11753		12/01/2010	SCHEDULED REDEMPTION		95,338	95,338	96,965	96,345		(1,007)		(1,007)		95,338				2,988	08/01/2020
31336W-CQ-0	FED HOME LOAN MTG CORP GOLD #G11880		12/01/2010	SCHEDULED REDEMPTION		30,086	30,086	31,178	31,125		(1,039)		(1,039)		30,086				946	12/01/2020
3128M1-BF-5	FED HOME LOAN MTG CORP GOLD #G11938		12/01/2010	SCHEDULED REDEMPTION		12,285	12,285	12,611	12,602		(317)		(317)		12,285				342	03/01/2021
3128M1-EC-9	FED HOME LOAN MTG CORP GOLD #G12031		12/01/2010	SCHEDULED REDEMPTION		162,813	162,813	170,852	170,545		(7,732)		(7,732)		162,813				5,522	05/01/2021
3128M1-GT-0	FED HOME LOAN MTG CORP GOLD #G12110		12/01/2010	SCHEDULED REDEMPTION		26,788	26,788	27,905	27,932		(1,144)		(1,144)		26,788				864	06/01/2021
3128M1-LA-5	FED HOME LOAN MTG CORP GOLD #G12221		12/01/2010	SCHEDULED REDEMPTION		45,932	45,932	48,200	48,128		(2,195)		(2,195)		45,932				1,520	06/01/2021
3128M1-LH-0	FED HOME LOAN MTG CORP GOLD #G12228		12/01/2010	SCHEDULED REDEMPTION		29,123	29,123	30,338	30,347		(1,223)		(1,223)		29,123				983	07/01/2021
3128M1-L7-2	FED HOME LOAN MTG CORP GOLD #G12250		12/01/2010	SCHEDULED REDEMPTION		5,004	5,004	5,137	5,137		(132)		(132)		5,004				136	06/01/2021
3128M1-N3-9	FED HOME LOAN MTG CORP GOLD #G12310		12/01/2010	SCHEDULED REDEMPTION		199,345	199,345	209,130	209,066		(9,720)		(9,720)		199,345				6,423	08/01/2021
3128M1-PA-1	FED HOME LOAN MTG CORP GOLD #G12317		12/01/2010	SCHEDULED REDEMPTION		260,768	260,768	273,423	273,335		(12,567)		(12,567)		260,768				8,414	08/01/2021
3128M1-PE-3	FED HOME LOAN MTG CORP GOLD #G12321		12/01/2010	SCHEDULED REDEMPTION		175,109	175,109	182,585	183,430		(8,321)		(8,321)		175,109				5,597	09/01/2021
3128M1-RM-3	FED HOME LOAN MTG CORP GOLD #G12392		12/01/2010	SCHEDULED REDEMPTION		2,946,898	2,946,898	3,109,438	3,103,031		(156,133)		(156,133)		2,946,898				96,248	09/01/2021
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		12/01/2010	SCHEDULED REDEMPTION		820,473	820,473	860,450	859,939		(39,466)		(39,466)		820,473				27,575	12/01/2021
3128M1-TK-5	FED HOME LOAN MTG CORP GOLD #G12454		12/01/2010	SCHEDULED REDEMPTION		23,815	23,815	24,809	24,909		(1,094)		(1,094)		23,815				769	11/01/2021
3128MB-AW-7	FED HOME LOAN MTG CORP GOLD #G12521		12/01/2010	SCHEDULED REDEMPTION		8,617,677	8,617,677	9,043,175	9,030,173		(412,496)		(412,496)		8,617,677				264,714	12/01/2021
3128MB-AZ-0	FED HOME LOAN MTG CORP GOLD #G12524		12/01/2010	SCHEDULED REDEMPTION		7,481	7,481	7,850	7,843		(362)		(362)		7,481				237	01/01/2022
3128MB-BR-7	FED HOME LOAN MTG CORP GOLD #G12548		12/01/2010	SCHEDULED REDEMPTION		146,532	146,532	152,761	153,411		(6,880)		(6,880)		146,532				4,725	01/01/2022
3128MB-CN-5	FED HOME LOAN MTG CORP GOLD #G12577		12/01/2010	SCHEDULED REDEMPTION		244,125	244,125	254,309	255,389		(11,265)		(11,265)		244,125				7,846	03/01/2022
3128MB-CT-2	FED HOME LOAN MTG CORP GOLD #G12582		12/01/2010	SCHEDULED REDEMPTION		246,370	246,370	256,649	257,399		(11,028)		(11,028)		246,370				8,104	02/01/2022
3128MB-DD-6	FED HOME LOAN MTG CORP GOLD #G12600		12/01/2010	SCHEDULED REDEMPTION		192,525	192,525	200,711	201,238		(8,713)		(8,713)		192,525				6,055	03/01/2022
3128MB-DG-9	FED HOME LOAN MTG CORP GOLD #G12603		12/01/2010	SCHEDULED REDEMPTION		230,953	230,953	240,588	241,716		(10,762)		(10,762)		230,953				7,467	04/01/2022
3128MB-DJ-3	FED HOME LOAN MTG CORP GOLD #G12605		12/01/2010	SCHEDULED REDEMPTION		320,785	320,785	336,623	336,280		(15,495)		(15,495)		320,785				10,373	04/01/2022
3128MB-DN-4	FED HOME LOAN MTG CORP GOLD #G12609		12/01/2010	SCHEDULED REDEMPTION		109,226	109,226	113,890	114,315		(5,088)		(5,088)		109,226				3,548	04/01/2022
3128MB-EP-8	FED HOME LOAN MTG CORP GOLD #G12642		12/01/2010	SCHEDULED REDEMPTION		18,675	18,675	19,597	19,592		(917)		(917)		18,675				601	04/01/2022
3128MB-FZ-5	FED HOME LOAN MTG CORP GOLD #G12684		12/01/2010	SCHEDULED REDEMPTION		142,489	142,489	149,524	149,351		(6,863)		(6,863)		142,489				4,597	05/01/2022
3128MB-F5-1	FED HOME LOAN MTG CORP GOLD #G12688		12/01/2010	SCHEDULED REDEMPTION		132,131	132,131	138,655	138,513		(6,382)		(6,382)		132,131				4,302	06/01/2022
3128MB-F8-5	FED HOME LOAN MTG CORP GOLD #G12691		12/01/2010	SCHEDULED REDEMPTION		331,364	331,364	343,039	343,403		(12,040)		(12,040)		331,364				9,629	06/01/2022
3128MB-GE-1	FED HOME LOAN MTG CORP GOLD #G12697		12/01/2010	SCHEDULED REDEMPTION		4,690	4,690	4,886	4,912		(222)		(222)		4,690				156	05/01/2022
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		12/01/2010	SCHEDULED REDEMPTION		218,472	218,472	226,316	226,864		(8,392)		(8,392)		218,472				6,602	07/01/2022
3128MB-GT-8	FED HOME LOAN MTG CORP GOLD #G12710		12/01/2010	SCHEDULED REDEMPTION		19,119	19,119	20,063	20,036		(917)		(917)		19,119				638	07/01/2022
3128MB-G3-5	FED HOME LOAN MTG CORP GOLD #G12718		12/01/2010	SCHEDULED REDEMPTION		85,037	85,037	88,668	88,979		(3,942)		(3,942)		85,037				2,725	07/01/2022
3128MB-HC-4	FED HOME LOAN MTG CORP GOLD #G12727		12/01/2010	SCHEDULED REDEMPTION		263,682	263,682	272,973	274,087		(10,405)		(10,405)		263,682				8,095	07/01/2022
3128MB-HN-0	FED HOME LOAN MTG CORP GOLD #G12737		12/01/2010	SCHEDULED REDEMPTION		11,871	11,871	12,367	12,403		(532)		(532)		11,871				403	08/01/2022
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		12/01/2010	SCHEDULED REDEMPTION		846,324	846,324	882,438	886,859		(40,535)		(40,535)		846,324				27,701	08/01/2022
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		12/01/2010	SCHEDULED REDEMPTION		446,421	446,421	465,081	466,595		(20,173)		(20,173)		446,421				14,214	09/01/2022
3128MB-LQ-8	FED HOME LOAN MTG CORP GOLD #G12835		12/01/2010	SCHEDULED REDEMPTION		15,800	15,800	16,581	16,582		(782)		(782)		15,800				526	11/01/2022
3128MB-LX-3	FED HOME LOAN MTG CORP GOLD #G12842		12/01/2010	SCHEDULED REDEMPTION		8,954	8,954	9,191	9,174		(220)		(220)		8,954				250	07/01/2022
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		12/01/2010	SCHEDULED REDEMPTION		1,048,770	1,048,770	1,090,106	1,089,096		(40,326)		(40,326)		1,048,770				31,792	10/01/2022
3128MB-MP-9	FED HOME LOAN MTG CORP GOLD #G12866		12/01/2010	SCHEDULED REDEMPTION		236,487	236,487	242,759	242,756		(6,269)		(6,269)		236,487				7,064	10/01/2022
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		12/01/2010	SCHEDULED REDEMPTION		21,200	21,200	21,763	21,765		(564)		(564)		21,200				621	11/01/2022
3128MB-NB-9	FED HOME LOAN MTG CORP GOLD #G12886		12/01/2010	SCHEDULED REDEMPTION		216,203	216,203	223,795	224,799		(8,596)		(8,596)		216,203				6,547	12/01/2022
3128MB-NM-5	FED HOME LOAN MTG CORP GOLD #G12896		12/01/2010	SCHEDULED REDEMPTION		49,504	49,504	51,243	51,502		(1,998)		(1,998)		49,504				1,443	11/01/2022
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		12/01/2010	SCHEDULED REDEMPTION		454,187	454,187	473,744	476,484		(22,297)		(22,297)		454,187				14,413	12/01/2022
3128MB-QJ-9	FED HOME LOAN MTG CORP GOLD #G12957		12/01/2010	SCHEDULED REDEMPTION		421,357	421,357	438,935	442,498		(21,141)		(21,141)		421,357				13,592	01/01/2023
3128MB-QT-7	FED HOME LOAN MTG CORP GOLD #G12966		12/01/2010	SCHEDULED REDEMPTION		421,041	421,041	439,672	441,407		(20,366)		(20,366)		421,041				13,801	01/01/2023
3128MB-Q6-7	FED HOME LOAN MTG CORP GOLD #G12977		12/01/2010	SCHEDULED REDEMPTION		218,395	218,395	227,506	227,842		(9,448)		(9,448)		218,395				7,102	10/01/2022
3128MB-Q7-5	FED HOME LOAN MTG CORP GOLD #G12978		12/01/2010	SCHEDULED REDEMPTION		340,429	340,429	354,720	355,768		(15,339)		(15,339)		340,429				11,199	12/01/2022
3128MB-RG-4	FED HOME LOAN MTG CORP GOLD #G12987		12/01/2010	SCHEDULED REDEMPTION		8,632	8,632	9,059	9,047		(415)		(415)		8,632				280	02/01/2023
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		12/01/2010	SCHEDULED REDEMPTION		8,662,989	8,662,989	9,004,433	8,994,856		(331,867)		(331,867)		8,662,989				271,031	02/01/2023
3128MB-SD-0	FED HOME LOAN MTG CORP GOLD #G13016		12/01/2010	SCHEDULED REDEMPTION		517,389	517,389	537,781	537,417		(20,028)		(20,028)		517,389				16,020	02/01/2023
3128MB-SK-4	FED HOME LOAN MTG CORP GOLD #G13022		12/01/2010	SCHEDULED REDEMPTION		382,906	382,906	398,881	402,144		(19,238)		(19,238)		382,906				12,518	02/01/2023
3128MB-SM-0	FED HOME LOAN MTG CORP GOLD #G13024		12/01/2010	SCHEDULED REDEMPTION		300,948	300,948	315,807	315,531		(14,584)		(14,584)		300,948				9,606	10/01/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
3128MB-SN-8	FED HOME LOAN MTG CORP GOLD #G13025		12/01/2010	SCHEDULED REDEMPTION		107,038	107,038	111,608	112,047		(5,008)		(5,008)		107,038				3,418	08/01/2022
3128MB-S8-1	FED HOME LOAN MTG CORP GOLD #G13043		12/01/2010	SCHEDULED REDEMPTION		228,473	228,473	238,005	239,141		(10,668)		(10,668)		228,473				7,572	02/01/2023
3128MB-UA-3	FED HOME LOAN MTG CORP GOLD #G13077		12/01/2010	SCHEDULED REDEMPTION		204,843	204,843	214,957	214,613		(9,771)		(9,771)		204,843				6,667	04/01/2023
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		12/01/2010	SCHEDULED REDEMPTION		648,611	648,611	672,182	675,070		(26,458)		(26,458)		648,611				20,912	04/01/2023
3128MB-UX-3	FED HOME LOAN MTG CORP GOLD #G13098		12/01/2010	SCHEDULED REDEMPTION		118,793	118,793	124,659	124,550		(5,757)		(5,757)		118,793				3,815	09/01/2021
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		12/01/2010	SCHEDULED REDEMPTION		2,493,930	2,493,930	2,584,052	2,592,424		(98,494)		(98,494)		2,493,930				71,149	04/01/2023
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		12/01/2010	SCHEDULED REDEMPTION		277,797	277,797	285,165	285,143		(7,346)		(7,346)		277,797				9,013	05/01/2023
3128MB-WE-3	FED HOME LOAN MTG CORP GOLD #G13145		12/01/2010	SCHEDULED REDEMPTION		110,569	110,569	115,252	115,743		(5,174)		(5,174)		110,569				3,592	04/01/2023
3128MB-X7-7	FED HOME LOAN MTG CORP GOLD #G13202		12/01/2010	SCHEDULED REDEMPTION		61,841	61,841	64,013	64,105		(2,264)		(2,264)		61,841				1,968	07/01/2023
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		12/01/2010	SCHEDULED REDEMPTION		1,181,215	1,181,215	1,225,510	1,229,703		(48,488)		(48,488)		1,181,215				33,929	05/01/2023
3128MB-YV-3	FED HOME LOAN MTG CORP GOLD #G13224		12/01/2010	SCHEDULED REDEMPTION		1,874,443	1,874,443	1,924,160	1,924,171		(49,727)		(49,727)		1,874,443				60,614	05/01/2023
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		12/01/2010	SCHEDULED REDEMPTION		1,626,181	1,626,181	1,686,464	1,693,460		(67,279)		(67,279)		1,626,181				53,542	06/01/2023
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		12/01/2010	SCHEDULED REDEMPTION		15,514	15,514	16,058	16,093		(579)		(579)		15,514				492	08/01/2023
3128MB-ZJ-9	FED HOME LOAN MTG CORP GOLD #G13245		12/01/2010	SCHEDULED REDEMPTION		455,487	455,487	477,887	477,231		(21,744)		(21,744)		455,487				15,160	08/01/2023
3128MB-ZV-2	FED HOME LOAN MTG CORP GOLD #G13256		12/01/2010	SCHEDULED REDEMPTION		295,701	295,701	310,109	309,784		(14,083)		(14,083)		295,701				10,167	09/01/2023
3128MB-4H-7	FED HOME LOAN MTG CORP GOLD #G13324		12/01/2010	SCHEDULED REDEMPTION		175,815	175,815	184,496	184,174		(8,359)		(8,359)		175,815				6,034	11/01/2023
3128MB-4Q-7	FED HOME LOAN MTG CORP GOLD #G13331		12/01/2010	SCHEDULED REDEMPTION		15,939	15,939	16,604	16,672		(733)		(733)		15,939				516	10/01/2023
3128MB-4Y-0	FED HOME LOAN MTG CORP GOLD #G13339		12/01/2010	SCHEDULED REDEMPTION		375,998	375,998	392,919	393,834		(17,836)		(17,836)		375,998				12,310	12/01/2023
3128MB-4Z-7	FED HOME LOAN MTG CORP GOLD #G13340		12/01/2010	SCHEDULED REDEMPTION		22,354	22,354	23,287	23,394		(1,040)		(1,040)		22,354				742	12/01/2021
3128MB-5G-8	FED HOME LOAN MTG CORP GOLD #G13347		12/01/2010	SCHEDULED REDEMPTION		688,063	688,063	722,036	721,784		(33,722)		(33,722)		688,063				22,546	05/01/2023
3128MB-5K-9	FED HOME LOAN MTG CORP GOLD #G13350		12/01/2010	SCHEDULED REDEMPTION		10,796	10,796	11,329	11,318		(522)		(522)		10,796				347	10/01/2022
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		12/01/2010	SCHEDULED REDEMPTION		2,275,013	2,275,013	2,355,101	2,363,359		(88,346)		(88,346)		2,275,013				69,600	12/01/2023
3128MB-5P-8	FED HOME LOAN MTG CORP GOLD #G13354		12/01/2010	SCHEDULED REDEMPTION		229,257	229,257	237,854	238,649		(9,392)		(9,392)		229,257				7,020	11/01/2023
3128MB-7H-4	FED HOME LOAN MTG CORP GOLD #G13396		12/01/2010	SCHEDULED REDEMPTION		192,709	192,709	200,749	201,658		(8,949)		(8,949)		192,709				6,405	12/01/2023
3128MC-AH-8	FED HOME LOAN MTG CORP GOLD #G13408		12/01/2010	SCHEDULED REDEMPTION		254,914	254,914	264,961	264,629		(9,716)		(9,716)		254,914				8,124	01/01/2024
3128MC-BL-8	FED HOME LOAN MTG CORP GOLD #G13443		12/01/2010	SCHEDULED REDEMPTION		35,955	35,955	37,303	37,430		(1,475)		(1,475)		35,955				1,096	04/01/2023
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		12/01/2010	SCHEDULED REDEMPTION		17,156	17,156	17,799	17,774		(618)		(618)		17,156				532	02/01/2024
3128MC-CK-9	FED HOME LOAN MTG CORP GOLD #G13474		12/01/2010	SCHEDULED REDEMPTION		7,905,895	7,905,895	8,140,601	8,178,363		(272,468)		(272,468)		7,905,895				216,625	02/01/2024
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		12/01/2010	SCHEDULED REDEMPTION		995,513	995,513	1,032,312	1,041,468		(45,954)		(45,954)		995,513				28,970	02/01/2024
3128MC-CY-9	FED HOME LOAN MTG CORP GOLD #G13487		12/01/2010	SCHEDULED REDEMPTION		71,864	71,864	74,559	75,137		(3,273)		(3,273)		71,864				2,330	02/01/2024
3128MC-C3-7	FED HOME LOAN MTG CORP GOLD #G13490		12/01/2010	SCHEDULED REDEMPTION		96,877	96,877	101,661	101,548		(4,671)		(4,671)		96,877				3,122	12/01/2023
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		12/01/2010	SCHEDULED REDEMPTION		1,926,436	1,926,436	2,001,043	2,001,713		(75,276)		(75,276)		1,926,436				57,988	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		12/01/2010	SCHEDULED REDEMPTION		2,359,744	2,359,744	2,452,752	2,450,389		(90,645)		(90,645)		2,359,744				69,126	01/01/2024
3128MC-DF-9	FED HOME LOAN MTG CORP GOLD #G13502		12/01/2010	SCHEDULED REDEMPTION		441,200	441,200	457,745	459,130		(17,929)		(17,929)		441,200				14,206	01/01/2024
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		12/01/2010	SCHEDULED REDEMPTION		620,037	620,037	642,907	644,796		(24,760)		(24,760)		620,037				18,348	12/01/2022
3128MC-DL-6	FED HOME LOAN MTG CORP GOLD #G13507		12/01/2010	SCHEDULED REDEMPTION		160,860	160,860	168,803	168,653		(7,793)		(7,793)		160,860				5,233	01/01/2024
3128MC-DQ-5	FED HOME LOAN MTG CORP GOLD #G13511		12/01/2010	SCHEDULED REDEMPTION		15,426,571	15,426,571	15,828,286	15,816,587		(390,016)		(390,016)		15,426,571				497,710	04/01/2024
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544		12/01/2010	SCHEDULED REDEMPTION		473,774	473,774	497,166	495,695		(21,921)		(21,921)		473,774				14,280	10/01/2017
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		12/01/2010	SCHEDULED REDEMPTION		2,799,395	2,799,395	2,909,731	2,906,946		(107,551)		(107,551)		2,799,395				81,771	04/01/2024
3128MC-GE-9	FED HOME LOAN MTG CORP GOLD #G13597		12/01/2010	SCHEDULED REDEMPTION		72,923	72,923	76,524	76,426		(3,503)		(3,503)		72,923				2,436	12/01/2023
3128MC-GU-3	FED HOME LOAN MTG CORP GOLD #G13611		12/01/2010	SCHEDULED REDEMPTION		13,959,528	13,959,528	14,578,982	14,558,231		(598,703)		(598,703)		13,959,528				429,043	01/01/2024
3128MC-GW-9	FED HOME LOAN MTG CORP GOLD #G13613		12/01/2010	SCHEDULED REDEMPTION		299,641	299,641	314,436	314,178		(14,537)		(14,537)		299,641				9,822	12/01/2023
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000		12/01/2010	SCHEDULED REDEMPTION		120,687	120,687	115,242	116,367		4,320		4,320		120,687				3,095	07/01/2019
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		12/01/2010	SCHEDULED REDEMPTION		16,855	16,855	17,487	17,484		(628)		(628)		16,855				522	08/01/2019
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031		12/01/2010	SCHEDULED REDEMPTION		98,951	98,951	96,705	97,206		1,745		1,745		98,951				2,589	01/01/2020
3128MM-BT-9	FED HOME LOAN MTG CORP GOLD #G18049		12/01/2010	SCHEDULED REDEMPTION		7,786	7,786	8,170	8,155		(369)		(369)		7,786				269	04/01/2020
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050		12/01/2010	SCHEDULED REDEMPTION		97,802	97,802	95,700	96,270		1,532		1,532		97,802				2,497	04/01/2020
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051		12/01/2010	SCHEDULED REDEMPTION		110,000	110,000	107,588	108,134		1,866		1,866		110,000				3,010	05/01/2020
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080		12/01/2010	SCHEDULED REDEMPTION		48,671	48,671	47,576	47,896		775		775		48,671				1,190	08/01/2020
3128MM-DA-8	FED HOME LOAN MTG CORP GOLD #G18096		12/01/2010	SCHEDULED REDEMPTION		20,282	20,282	21,128	21,182		(900)		(900)		20,282				696	01/01/2021
3128MM-DK-6	FED HOME LOAN MTG CORP GOLD #G18105		12/01/2010	SCHEDULED REDEMPTION		74,723	74,723	77,356	77,653		(2,930)		(2,930)		74,723				2,374	03/01/2021
3128MM-DL-4	FED HOME LOAN MTG CORP GOLD #G18106		12/01/2010	SCHEDULED REDEMPTION		13,996	13,996	14,580	14,660		(665)		(665)		13,996				481	03/01/2021
3128MM-DQ-3	FED HOME LOAN MTG CORP GOLD #G18110		12/01/2010	SCHEDULED REDEMPTION		447,507	447,507	466,176	467,907		(20,400)		(20,400)		447,507				14,850	04/01/2021
3128MM-DU-4	FED HOME LOAN MTG CORP GOLD #G18114		12/01/2010	SCHEDULED REDEMPTION		63,557	63,557	66,695	66,651		(3,094)		(3,094)		63,557				2,077	05/01/2021
3128MM-EH-2	FED HOME LOAN MTG CORP GOLD #G18135		12/01/2010	SCHEDULED REDEMPTION		37,054	37,054	38,883	38,944		(1,890)		(1,890)		37,054				1,146	08/01/2021
3128MM-ER-0	FED HOME LOAN MTG CORP GOLD #G18143		12/01/2010	SCHEDULED REDEMPTION		209,001	209,001	217,720	219,435		(10,434)		(10,434)		209,001				6,470	10/01/2021
3128MM-E6-6	FED HOME LOAN MTG CORP GOLD #G18156		12/01/2010	SCHEDULED REDEMPTION		75,879	75,879	78,553	79,014		(3,135)		(3,135)		75,879				2,260	12/01/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		12/01/2010	SCHEDULED REDEMPTION		536,999	536,999	559,735	564,009		(27,010)		(27,010)		536,999				17,158	12/01/2021
3128MM-FD-0	FED HOME LOAN MTG CORP GOLD #G18163		12/01/2010	SCHEDULED REDEMPTION		102,411	102,411	107,467	107,349		(4,938)		(4,938)		102,411				3,576	01/01/2022
3128MM-FM-0	FED HOME LOAN MTG CORP GOLD #G18171		12/01/2010	SCHEDULED REDEMPTION		16,927	16,927	17,562	17,647		(720)		(720)		16,927				497	03/01/2022
3128MM-FS-7	FED HOME LOAN MTG CORP GOLD #G18176		12/01/2010	SCHEDULED REDEMPTION		8,293	8,293	8,604	8,650		(357)		(357)		8,293				251	04/01/2022
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		12/01/2010	SCHEDULED REDEMPTION		153,145	153,145	158,541	159,577		(6,433)		(6,433)		153,145				4,296	06/01/2022
3128MM-GD-9	FED HOME LOAN MTG CORP GOLD #G18195		12/01/2010	SCHEDULED REDEMPTION		108,722	108,722	114,090	114,062		(5,340)		(5,340)		108,722				4,002	07/01/2022
3128MM-GH-0	FED HOME LOAN MTG CORP GOLD #G18199		12/01/2010	SCHEDULED REDEMPTION		43,602	43,602	45,593	45,798		(2,196)		(2,196)		43,602				1,615	08/01/2022
3128MM-GN-7	FED HOME LOAN MTG CORP GOLD #G18204		12/01/2010	SCHEDULED REDEMPTION		55,607	55,607	58,353	58,284		(2,676)		(2,676)		55,607				1,818	09/01/2022
3128MM-GU-1	FED HOME LOAN MTG CORP GOLD #G18210		12/01/2010	SCHEDULED REDEMPTION		133,883	133,883	139,599	140,832		(6,948)		(6,948)		133,883				4,233	10/01/2022
3128MM-G5-6	FED HOME LOAN MTG CORP GOLD #G18219		12/01/2010	SCHEDULED REDEMPTION		16,106	16,106	16,778	16,956		(850)		(850)		16,106				537	11/01/2022
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		12/01/2010	SCHEDULED REDEMPTION		50,509	50,509	52,283	52,695		(2,186)		(2,186)		50,509				1,575	01/01/2023
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		12/01/2010	SCHEDULED REDEMPTION		246,929	246,929	255,600	257,897		(10,969)		(10,969)		246,929				7,899	02/01/2023
3128MM-HL-0	FED HOME LOAN MTG CORP GOLD #G18234		12/01/2010	SCHEDULED REDEMPTION		133,003	133,003	139,570	139,377		(6,374)		(6,374)		133,003				4,305	02/01/2023
3128MM-H6-3	FED HOME LOAN MTG CORP GOLD #G18252		12/01/2010	SCHEDULED REDEMPTION		204,118	204,118	214,197	213,855		(9,737)		(9,737)		204,118				7,209	05/01/2023
3128MM-JB-0	FED HOME LOAN MTG CORP GOLD #G18257		12/01/2010	SCHEDULED REDEMPTION		229,975	229,975	236,075	235,727		(5,751)		(5,751)		229,975				7,742	06/01/2023
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		12/01/2010	SCHEDULED REDEMPTION		74,639	74,639	77,438	77,842		(3,203)		(3,203)		74,639				2,618	06/01/2023
3128MM-JD-6	FED HOME LOAN MTG CORP GOLD #G18259		12/01/2010	SCHEDULED REDEMPTION		8,408	8,408	8,823	8,807		(399)		(399)		8,408				323	06/01/2023
3128MM-JK-0	FED HOME LOAN MTG CORP GOLD #G18265		12/01/2010	SCHEDULED REDEMPTION		339,714	339,714	355,625	355,652		(15,938)		(15,938)		339,714				11,772	07/01/2023
3128MM-JP-9	FED HOME LOAN MTG CORP GOLD #G18269		12/01/2010	SCHEDULED REDEMPTION		207,273	207,273	215,921	218,430		(11,157)		(11,157)		207,273				7,528	08/01/2023
3128MM-JT-1	FED HOME LOAN MTG CORP GOLD #G18273		12/01/2010	SCHEDULED REDEMPTION		206,928	206,928	217,145	217,142		(10,215)		(10,215)		206,928				7,682	09/01/2023
3128MM-JY-0	FED HOME LOAN MTG CORP GOLD #G18278		12/01/2010	SCHEDULED REDEMPTION		13,198	13,198	13,850	13,823		(625)		(625)		13,198				449	10/01/2023
3128MM-J8-7	FED HOME LOAN MTG CORP GOLD #G18286		12/01/2010	SCHEDULED REDEMPTION		28,540	28,540	29,610	29,788		(1,248)		(1,248)		28,540				844	12/01/2023
3128MM-J9-5	FED HOME LOAN MTG CORP GOLD #G18287		12/01/2010	SCHEDULED REDEMPTION		85,166	85,166	88,802	89,557		(4,392)		(4,392)		85,166				2,698	12/01/2023
3128MM-KG-7	FED HOME LOAN MTG CORP GOLD #G18294		12/01/2010	SCHEDULED REDEMPTION		186,401	186,401	194,178	195,134		(8,733)		(8,733)		186,401				6,567	01/01/2024
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		12/01/2010	SCHEDULED REDEMPTION		2,446,124	2,446,124	2,511,004	2,507,664		(61,539)		(61,539)		2,446,124				79,504	04/01/2024
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD #G18307		12/01/2010	SCHEDULED REDEMPTION		3,019,813	3,019,813	3,131,477	3,127,878		(108,065)		(108,065)		3,019,813				85,053	04/01/2024
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		12/01/2010	SCHEDULED REDEMPTION		92,749	92,749	91,781	92,124		625		625		92,749				3,889	12/01/2013
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		12/01/2010	SCHEDULED REDEMPTION		48,790	48,790	48,283	48,388		403		403		48,790				1,954	03/01/2014
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056		12/01/2010	SCHEDULED REDEMPTION		771,140	771,140	763,429	765,051		6,089		6,089		771,140				20,167	10/01/2035
3128MS-CU-2	FED HOME LOAN MTG CORP GOLD #H00083		12/01/2010	SCHEDULED REDEMPTION		2,203,240	2,203,240	2,181,207	2,186,328		16,912		16,912		2,203,240				66,872	12/01/2035
3128MS-DJ-6	FED HOME LOAN MTG CORP GOLD #H00105		12/01/2010	SCHEDULED REDEMPTION		1,995,655	1,995,655	1,975,699	1,985,744		9,911		9,911		1,995,655				46,068	12/01/2035
3128PB-ZD-9	FED HOME LOAN MTG CORP GOLD #J00740		12/01/2010	SCHEDULED REDEMPTION		28,602	28,602	30,014	29,945		(1,343)		(1,343)		28,602				865	12/01/2020
3128PC-FY-3	FED HOME LOAN MTG CORP GOLD #J01083		12/01/2010	SCHEDULED REDEMPTION		218,306	218,306	229,085	228,722		(10,416)		(10,416)		218,306				6,546	01/01/2021
3128PC-UK-6	FED HOME LOAN MTG CORP GOLD #J01486		12/01/2010	SCHEDULED REDEMPTION		10,939	10,939	11,324	11,256		(317)		(317)		10,939				285	03/01/2021
3128PC-XD-9	FED HOME LOAN MTG CORP GOLD #J01576		12/01/2010	SCHEDULED REDEMPTION		10,977	10,977	11,364	11,380		(403)		(403)		10,977				353	04/01/2021
3128PC-Y5-5	FED HOME LOAN MTG CORP GOLD #J01632		12/01/2010	SCHEDULED REDEMPTION		75,057	75,057	78,763	78,750		(3,693)		(3,693)		75,057				2,381	04/01/2021
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074		12/01/2010	SCHEDULED REDEMPTION		140,844	140,844	137,736	138,412		2,431		2,431		140,844				3,606	06/01/2020
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		12/01/2010	SCHEDULED REDEMPTION		4,797	4,797	4,687	4,734		63		63		4,797				147	06/01/2019
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409		12/01/2010	SCHEDULED REDEMPTION		286,551	286,551	279,988	281,790		4,761		4,761		286,551				7,186	08/01/2020
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428		12/01/2010	SCHEDULED REDEMPTION		21,230	21,230	20,745	20,902		328		328		21,230				535	08/01/2020
3128PE-BN-7	FED HOME LOAN MTG CORP GOLD #J02745		12/01/2010	SCHEDULED REDEMPTION		318,363	318,363	334,083	333,078		(14,715)		(14,715)		318,363				10,887	07/01/2019
3128PE-SW-9	FED HOME LOAN MTG CORP GOLD #J03233		12/01/2010	SCHEDULED REDEMPTION		6,552	6,552	6,783	6,762		(210)		(210)		6,552				172	08/01/2021
3128PE-TW-8	FED HOME LOAN MTG CORP GOLD #J03265		12/01/2010	SCHEDULED REDEMPTION		28,579	28,579	29,772	29,898		(1,319)		(1,319)		28,579				915	08/01/2021
3128PE-XQ-6	FED HOME LOAN MTG CORP GOLD #J03387		12/01/2010	SCHEDULED REDEMPTION		344,200	344,200	358,560	362,491		(18,292)		(18,292)		344,200				9,520	09/01/2021
3128PE-XR-4	FED HOME LOAN MTG CORP GOLD #J03388		12/01/2010	SCHEDULED REDEMPTION		201,673	201,673	211,631	211,993		(10,319)		(10,319)		201,673				6,024	09/01/2021
3128PE-YK-8	FED HOME LOAN MTG CORP GOLD #J03414		12/01/2010	SCHEDULED REDEMPTION		10,779	10,779	11,311	11,285		(506)		(506)		10,779				309	09/01/2021
3128PE-2X-5	FED HOME LOAN MTG CORP GOLD #J03490		12/01/2010	SCHEDULED REDEMPTION		153,412	153,412	160,987	160,481		(7,069)		(7,069)		153,412				5,614	10/01/2021
3128PE-7C-6	FED HOME LOAN MTG CORP GOLD #J03591		12/01/2010	SCHEDULED REDEMPTION		84,243	84,243	87,949	88,044		(3,801)		(3,801)		84,243				2,837	10/01/2021
3128PF-H2-4	FED HOME LOAN MTG CORP GOLD #J03849		12/01/2010	SCHEDULED REDEMPTION		111,866	111,866	115,807	115,811		(3,946)		(3,946)		111,866				3,570	11/01/2021
3128PF-KF-1	FED HOME LOAN MTG CORP GOLD #J03894		12/01/2010	SCHEDULED REDEMPTION		40,096	40,096	41,600	41,529		(1,433)		(1,433)		40,096				1,259	11/01/2021
3128PF-LU-7	FED HOME LOAN MTG CORP GOLD #J03939		12/01/2010	SCHEDULED REDEMPTION		49,112	49,112	51,537	51,426		(2,314)		(2,314)		49,112				1,368	12/01/2021
3128PF-N2-7	FED HOME LOAN MTG CORP GOLD #J04009		12/01/2010	SCHEDULED REDEMPTION		1,593	1,593	1,653	1,644		(50)		(50)		1,593				50	12/01/2021
3128PF-PG-4	FED HOME LOAN MTG CORP GOLD #J04023		12/01/2010	SCHEDULED REDEMPTION		45,425	45,425	47,320	47,308		(1,883)		(1,883)		45,425				1,343	01/01/2022
3128PF-R4-9	FED HOME LOAN MTG CORP GOLD #J04107		12/01/2010	SCHEDULED REDEMPTION		102,330	102,330	107,382	107,465		(5,135)		(5,135)		102,330				2,591	01/01/2022
3128PF-SJ-5	FED HOME LOAN MTG CORP GOLD #J04121		12/01/2010	SCHEDULED REDEMPTION		220,528	220,528	231,416	230,710		(10,183)		(10,183)		220,528				9,179	01/01/2022
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		12/01/2010	SCHEDULED REDEMPTION		492,683	492,683	517,009	515,831		(23,148)		(23,148)		492,683				15,489	01/01/2022
3128PF-YD-1	FED HOME LOAN MTG CORP GOLD #J04308		12/01/2010	SCHEDULED REDEMPTION		25,678	25,678	26,749	26,905		(1,227)		(1,227)		25,678				1,054	02/01/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
3128PF-5U-5	FED HOME LOAN MTG CORP GOLD #J04459		12/01/2010	SCHEDULED REDEMPTION		8,579	8,579	8,900	8,893		(315)		(315)		8,579				250	03/01/2022
3128PG-F9-9	FED HOME LOAN MTG CORP GOLD #J04692		12/01/2010	SCHEDULED REDEMPTION		13,424	13,424	13,984	14,123		(699)		(699)		13,424				393	04/01/2022
3128PG-MQ-3	FED HOME LOAN MTG CORP GOLD #J04867		12/01/2010	SCHEDULED REDEMPTION		18,359	18,359	19,125	19,293		(934)		(934)		18,359				462	05/01/2022
3128PG-UE-1	FED HOME LOAN MTG CORP GOLD #J05081		12/01/2010	SCHEDULED REDEMPTION		116,791	116,791	121,171	120,771		(3,980)		(3,980)		116,791				4,181	06/01/2022
3128PG-VQ-3	FED HOME LOAN MTG CORP GOLD #J05123		12/01/2010	SCHEDULED REDEMPTION		58,247	58,247	60,734	60,729		(2,482)		(2,482)		58,247				1,698	06/01/2022
3128PG-W5-8	FED HOME LOAN MTG CORP GOLD #J05168		12/01/2010	SCHEDULED REDEMPTION		38,029	38,029	39,714	39,782		(1,753)		(1,753)		38,029				1,178	07/01/2022
3128PG-2W-2	FED HOME LOAN MTG CORP GOLD #J05289		12/01/2010	SCHEDULED REDEMPTION		11,321	11,321	11,745	11,998		(677)		(677)		11,321				244	08/01/2022
3128PH-AJ-0	FED HOME LOAN MTG CORP GOLD #J05409		12/01/2010	SCHEDULED REDEMPTION		747,838	747,838	775,403	777,915		(30,077)		(30,077)		747,838				25,122	08/01/2022
3128PH-AK-7	FED HOME LOAN MTG CORP GOLD #J05410		12/01/2010	SCHEDULED REDEMPTION		334,066	334,066	348,865	349,750		(15,684)		(15,684)		334,066				10,438	08/01/2022
3128PH-CE-9	FED HOME LOAN MTG CORP GOLD #J05469		12/01/2010	SCHEDULED REDEMPTION		25,356	25,356	26,414	26,383		(1,027)		(1,027)		25,356				909	07/01/2022
3128PH-E9-8	FED HOME LOAN MTG CORP GOLD #J05560		12/01/2010	SCHEDULED REDEMPTION		24,933	24,933	25,974	26,487		(1,553)		(1,553)		24,933				717	09/01/2022
3128PH-GX-3	FED HOME LOAN MTG CORP GOLD #J05614		12/01/2010	SCHEDULED REDEMPTION		162,414	162,414	169,348	170,688		(8,274)		(8,274)		162,414				5,444	09/01/2022
3128PH-J4-4	FED HOME LOAN MTG CORP GOLD #J05683		12/01/2010	SCHEDULED REDEMPTION		416,899	416,899	434,292	436,682		(19,783)		(19,783)		416,899				12,798	10/01/2022
3128PH-NE-7	FED HOME LOAN MTG CORP GOLD #J05789		12/01/2010	SCHEDULED REDEMPTION		26,767	26,767	27,884	28,005		(1,237)		(1,237)		26,767				976	10/01/2022
3128PH-3E-9	FED HOME LOAN MTG CORP GOLD #J06197		12/01/2010	SCHEDULED REDEMPTION		31,947	31,947	33,280	33,252		(1,305)		(1,305)		31,947				1,037	10/01/2021
3128PJ-BX-4	FED HOME LOAN MTG CORP GOLD #J06354		12/01/2010	SCHEDULED REDEMPTION		21,782	21,782	22,691	22,600		(818)		(818)		21,782				562	11/01/2022
3128PJ-CD-7	FED HOME LOAN MTG CORP GOLD #J06368		12/01/2010	SCHEDULED REDEMPTION		12,413	12,413	12,931	12,930		(517)		(517)		12,413				391	11/01/2022
3128PJ-F5-1	FED HOME LOAN MTG CORP GOLD #J06488		12/01/2010	SCHEDULED REDEMPTION		10,517	10,517	10,956	10,992		(475)		(475)		10,517				317	12/01/2022
3128PJ-F9-3	FED HOME LOAN MTG CORP GOLD #J06492		12/01/2010	SCHEDULED REDEMPTION		18,313	18,313	19,077	19,317		(1,004)		(1,004)		18,313				593	12/01/2022
3128PJ-JH-1	FED HOME LOAN MTG CORP GOLD #J06564		12/01/2010	SCHEDULED REDEMPTION		3,774	3,774	3,915	4,003		(230)		(230)		3,774				95	12/01/2022
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		12/01/2010	SCHEDULED REDEMPTION		366,968	366,968	385,087	383,848		(16,880)		(16,880)		366,968				14,000	12/01/2022
3128PJ-ML-8	FED HOME LOAN MTG CORP GOLD #J06663		12/01/2010	SCHEDULED REDEMPTION		6,415	6,415	6,682	6,699		(284)		(284)		6,415				204	12/01/2022
3128PJ-M3-8	FED HOME LOAN MTG CORP GOLD #J06678		12/01/2010	SCHEDULED REDEMPTION		16,710	16,710	17,467	17,439		(730)		(730)		16,710				685	01/01/2023
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		12/01/2010	SCHEDULED REDEMPTION		162,569	162,569	168,278	168,361		(5,791)		(5,791)		162,569				5,602	02/01/2023
3128PJ-S6-5	FED HOME LOAN MTG CORP GOLD #J06841		12/01/2010	SCHEDULED REDEMPTION		253,124	253,124	262,616	264,071		(10,947)		(10,947)		253,124				7,957	01/01/2023
3128PJ-TF-4	FED HOME LOAN MTG CORP GOLD #J06850		12/01/2010	SCHEDULED REDEMPTION		234,232	234,232	245,797	244,781		(10,549)		(10,549)		234,232				7,548	01/01/2023
3128PJ-TZ-0	FED HOME LOAN MTG CORP GOLD #J06868		12/01/2010	SCHEDULED REDEMPTION		147,999	147,999	155,307	155,266		(7,266)		(7,266)		147,999				5,606	01/01/2023
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		12/01/2010	SCHEDULED REDEMPTION		261,782	261,782	270,987	269,962		(8,180)		(8,180)		261,782				7,119	02/01/2018
3128PJ-XF-9	FED HOME LOAN MTG CORP GOLD #J06978		12/01/2010	SCHEDULED REDEMPTION		282,252	282,252	292,197	294,962		(12,710)		(12,710)		282,252				8,297	02/01/2023
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		12/01/2010	SCHEDULED REDEMPTION		15,494	15,494	16,104	16,081		(587)		(587)		15,494				451	04/01/2023
3128PK-QX-5	FED HOME LOAN MTG CORP GOLD #J07670		12/01/2010	SCHEDULED REDEMPTION		254,793	254,793	263,785	264,295		(9,502)		(9,502)		254,793				7,628	04/01/2023
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		12/01/2010	SCHEDULED REDEMPTION		263,903	263,903	274,304	274,264		(10,361)		(10,361)		263,903				9,183	04/01/2023
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		12/01/2010	SCHEDULED REDEMPTION		328,381	328,381	337,091	337,317		(8,936)		(8,936)		328,381				9,996	05/01/2023
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		12/01/2010	SCHEDULED REDEMPTION		4,014,409	4,014,409	4,155,882	4,183,531		(169,122)		(169,122)		4,014,409				112,220	05/01/2023
3128PK-YX-6	FED HOME LOAN MTG CORP GOLD #J07926		12/01/2010	SCHEDULED REDEMPTION		375,935	375,935	390,032	389,313		(13,378)		(13,378)		375,935				12,260	05/01/2023
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		12/01/2010	SCHEDULED REDEMPTION		35,457	35,457	36,702	37,014		(1,557)		(1,557)		35,457				1,023	06/01/2023
3128PL-B5-0	FED HOME LOAN MTG CORP GOLD #J08160		12/01/2010	SCHEDULED REDEMPTION		261,673	261,673	270,862	271,519		(9,846)		(9,846)		261,673				8,035	12/01/2022
3128PL-DF-6	FED HOME LOAN MTG CORP GOLD #J08202		12/01/2010	SCHEDULED REDEMPTION		27,997	27,997	29,047	29,178		(1,181)		(1,181)		27,997				891	07/01/2023
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		12/01/2010	SCHEDULED REDEMPTION		1,570,737	1,570,737	1,648,292	1,646,748		(76,011)		(76,011)		1,570,737				44,794	12/01/2022
3128PL-J7-8	FED HOME LOAN MTG CORP GOLD #J08386		12/01/2010	SCHEDULED REDEMPTION		157,634	157,634	165,417	165,042		(7,408)		(7,408)		157,634				4,721	07/01/2023
3128PL-NZ-1	FED HOME LOAN MTG CORP GOLD #J08508		12/01/2010	SCHEDULED REDEMPTION		14,577	14,577	15,185	15,191		(615)		(615)		14,577				487	08/01/2023
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		12/01/2010	SCHEDULED REDEMPTION		2,308,147	2,308,147	2,422,112	2,423,742		(115,595)		(115,595)		2,308,147				65,757	08/01/2023
3128PL-P2-2	FED HOME LOAN MTG CORP GOLD #J08541		12/01/2010	SCHEDULED REDEMPTION		289,349	289,349	303,636	302,541		(13,192)		(13,192)		289,349				11,196	09/01/2023
3128PL-QR-6	FED HOME LOAN MTG CORP GOLD #J08564		12/01/2010	SCHEDULED REDEMPTION		188,366	188,366	196,414	198,304		(9,939)		(9,939)		188,366				6,616	09/01/2023
3128PL-Q7-0	FED HOME LOAN MTG CORP GOLD #J08578		12/01/2010	SCHEDULED REDEMPTION		17,460	17,460	18,322	18,320		(860)		(860)		17,460				476	08/01/2023
3128PL-Q8-8	FED HOME LOAN MTG CORP GOLD #J08579		12/01/2010	SCHEDULED REDEMPTION		99,335	99,335	104,240	104,113		(4,778)		(4,778)		99,335				3,572	08/01/2023
3128PL-TP-7	FED HOME LOAN MTG CORP GOLD #J08658		12/01/2010	SCHEDULED REDEMPTION		262,867	262,867	273,833	280,145		(17,278)		(17,278)		262,867				7,735	09/01/2023
3128PL-UJ-9	FED HOME LOAN MTG CORP GOLD #J08685		12/01/2010	SCHEDULED REDEMPTION		27,179	27,179	28,133	28,160		(981)		(981)		27,179				894	09/01/2023
3128PL-WH-1	FED HOME LOAN MTG CORP GOLD #J08748		12/01/2010	SCHEDULED REDEMPTION		57,008	57,008	59,633	59,896		(2,888)		(2,888)		57,008				1,886	10/01/2023
3128PL-X8-0	FED HOME LOAN MTG CORP GOLD #J08803		12/01/2010	SCHEDULED REDEMPTION		274,548	274,548	284,189	285,412		(10,865)		(10,865)		274,548				9,067	10/01/2023
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		12/01/2010	SCHEDULED REDEMPTION		4,271,256	4,271,256	4,421,666	4,479,618		(208,362)		(208,362)		4,271,256				116,618	10/01/2023
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		12/01/2010	SCHEDULED REDEMPTION		2,038,604	2,038,604	2,111,248	2,133,581		(94,977)		(94,977)		2,038,604				56,103	11/01/2023
3128PL-7L-0	FED HOME LOAN MTG CORP GOLD #J08999		12/01/2010	SCHEDULED REDEMPTION		34,438	34,438	36,138	36,015		(1,577)		(1,577)		34,438				1,172	12/01/2023
3128PM-A3-4	FED HOME LOAN MTG CORP GOLD #J09026		12/01/2010	SCHEDULED REDEMPTION		290,819	290,819	303,236	303,347		(12,528)		(12,528)		290,819				9,499	12/01/2023
3128PM-FE-5	FED HOME LOAN MTG CORP GOLD #J09165		12/01/2010	SCHEDULED REDEMPTION		15,524	15,524	16,107	16,861		(1,336)		(1,336)		15,524				512	12/01/2023
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		12/01/2010	SCHEDULED REDEMPTION		42,671	42,671	44,778	44,646		(1,975)		(1,975)		42,671				1,258	01/01/2019
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		12/01/2010	SCHEDULED REDEMPTION		373,523	373,523	386,640	384,329		(10,806)		(10,806)		373,523				12,837	01/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		12/01/2010	SCHEDULED REDEMPTION		229,214	229,214	237,291	235,803		(6,589)		(6,589)		229,214				7,568	01/01/2019
3128PM-J3-5	FED HOME LOAN MTG CORP GOLD #J09282		12/01/2010	SCHEDULED REDEMPTION		57,138	57,138	59,577	59,129		(1,992)		(1,992)		57,138				1,589	11/01/2023
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		12/01/2010	SCHEDULED REDEMPTION		373,897	373,897	392,358	390,793		(16,896)		(16,896)		373,897				9,607	02/01/2019
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		12/01/2010	SCHEDULED REDEMPTION		9,347	9,347	9,675	9,659		(313)		(313)		9,347				242	02/01/2024
3128PM-L9-9	FED HOME LOAN MTG CORP GOLD #J09352		12/01/2010	SCHEDULED REDEMPTION		268,866	268,866	278,860	278,335		(9,469)		(9,469)		268,866				7,770	03/01/2024
3128PM-MD-9	FED HOME LOAN MTG CORP GOLD #J09356		12/01/2010	SCHEDULED REDEMPTION		217,584	217,584	225,743	226,001		(8,417)		(8,417)		217,584				6,810	02/01/2024
3128PM-MU-1	FED HOME LOAN MTG CORP GOLD #J09371		12/01/2010	SCHEDULED REDEMPTION		75,276	75,276	78,099	77,592		(2,316)		(2,316)		75,276				1,942	03/01/2024
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		12/01/2010	SCHEDULED REDEMPTION		132,505	132,505	139,047	138,867		(6,362)		(6,362)		132,505				4,887	03/01/2019
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		12/01/2010	SCHEDULED REDEMPTION		94,420	94,420	96,925	96,728		(2,308)		(2,308)		94,420				3,224	04/01/2024
3128PM-Q9-4	FED HOME LOAN MTG CORP GOLD #J09480		12/01/2010	SCHEDULED REDEMPTION		52,045	52,045	53,996	53,699		(1,654)		(1,654)		52,045				2,173	03/01/2024
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		12/01/2010	SCHEDULED REDEMPTION		157,879	157,879	162,067	161,736		(3,857)		(3,857)		157,879				3,919	04/01/2024
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		12/01/2010	SCHEDULED REDEMPTION		340,838	340,838	349,878	349,160		(8,322)		(8,322)		340,838				11,110	04/01/2024
3128PM-XH-8	FED HOME LOAN MTG CORP GOLD #J09680		12/01/2010	SCHEDULED REDEMPTION		52,072	52,072	53,901	53,659		(1,586)		(1,586)		52,072				2,357	05/01/2024
3128PN-BS-6	FED HOME LOAN MTG CORP GOLD #J09949		12/01/2010	SCHEDULED REDEMPTION		201,678	201,678	209,627	209,806		(8,128)		(8,128)		201,678				9,222	07/01/2023
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		12/01/2010	SCHEDULED REDEMPTION		291,518	291,518	305,912	304,706		(13,188)		(13,188)		291,518				12,498	07/01/2024
31282C-BC-0	FED HOME LOAN MTG CORP GOLD #M30035		12/01/2010	SCHEDULED REDEMPTION		2,462,811	2,462,811	2,559,784	2,559,355		(96,544)		(96,544)		2,462,811				71,334	04/01/2022
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		12/01/2010	SCHEDULED REDEMPTION		64,722	64,722	63,225	63,599		1,123		1,123		64,722				1,552	08/01/2028
31283Y-5R-5	FED HOME LOAN MTG CORP GOLD #P20057		12/01/2010	SCHEDULED REDEMPTION		6,125	6,125	6,060	6,083		43		43		6,125				268	08/01/2028
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		12/01/2010	SCHEDULED REDEMPTION		21,352	21,352	20,858	21,018		335		335		21,352				853	08/01/2028
31283Y-DR-6	FED HOME LOAN MTG CORP GOLD #P20213		12/01/2010	SCHEDULED REDEMPTION		10,246	10,246	10,121	10,179		66		66		10,246				447	04/01/2029
31283Y-FS-2	FED HOME LOAN MTG CORP GOLD #P20278		12/01/2010	SCHEDULED REDEMPTION		14,457	14,457	14,462	14,460		(3)		(3)		14,457				666	08/01/2029
31361C-U9-0	FED NATL MTG ASSOC #027608		12/01/2010	SCHEDULED REDEMPTION		3,278	3,278	3,353	3,321		(44)		(44)		3,278				187	06/01/2016
31361M-ML-0	FED NATL MTG ASSOC #035463		12/01/2010	SCHEDULED REDEMPTION		630	630	657	655		(25)		(25)		630				35	02/01/2017
313615-H4-1	FED NATL MTG ASSOC #050651		12/01/2010	SCHEDULED REDEMPTION		138	138	143	145		(8)		(8)		138				8	08/01/2022
313615-L4-6	FED NATL MTG ASSOC #050747		12/01/2010	SCHEDULED REDEMPTION		74,468	74,468	74,189	74,197		272		272		74,468				3,186	06/01/2023
31365D-JD-8	FED NATL MTG ASSOC #124560		12/01/2010	SCHEDULED REDEMPTION		1,314	1,314	1,350	1,348		(35)		(35)		1,314				74	11/01/2022
31365D-MA-0	FED NATL MTG ASSOC #124653		12/01/2010	SCHEDULED REDEMPTION		155	155	161	164		(9)		(9)		155				7	01/01/2023
31365D-T7-0	FED NATL MTG ASSOC #124874		12/01/2010	SCHEDULED REDEMPTION		47,588	47,588	47,410	47,413		175		175		47,588				2,164	05/01/2023
31365T-2M-1	FED NATL MTG ASSOC #137680		12/01/2010	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15				1	12/01/2021
31367U-2S-3	FED NATL MTG ASSOC #179985		12/01/2010	SCHEDULED REDEMPTION		1,225	1,225	1,272	1,281		(56)		(56)		1,225				46	09/01/2022
31368H-BN-2	FED NATL MTG ASSOC #190045		12/01/2010	SCHEDULED REDEMPTION		6,979	6,979	7,305	7,295		(316)		(316)		6,979				326	04/01/2017
31368H-H2-2	FED NATL MTG ASSOC #190249		12/01/2010	SCHEDULED REDEMPTION		1,600	1,600	1,586	1,586		14		14		1,600				65	10/01/2023
31368H-JV-6	FED NATL MTG ASSOC #190276		12/01/2010	SCHEDULED REDEMPTION		1,407	1,407	1,477	1,477		(70)		(70)		1,407				56	10/01/2024
31368H-K8-5	FED NATL MTG ASSOC #190319		12/01/2010	SCHEDULED REDEMPTION		1,718	1,718	1,721	1,725		(8)		(8)		1,718				65	02/01/2032
31368H-K9-3	FED NATL MTG ASSOC #190320		12/01/2010	SCHEDULED REDEMPTION		4,985	4,985	5,210	5,408		(424)		(424)		4,985				195	04/01/2032
31369B-U8-6	FED NATL MTG ASSOC #205907		12/01/2010	SCHEDULED REDEMPTION		650	650	661	662		(12)		(12)		650				28	03/01/2023
31370F-5C-3	FED NATL MTG ASSOC #230443		12/01/2010	SCHEDULED REDEMPTION		416	416	429	428		(12)		(12)		416				17	09/01/2023
31371E-U6-0	FED NATL MTG ASSOC #250005		12/01/2010	SCHEDULED REDEMPTION		38,484	38,484	39,771	42,028		(3,544)		(3,544)		38,484				1,644	04/01/2024
31371E-ZT-5	FED NATL MTG ASSOC #250154		12/01/2010	SCHEDULED REDEMPTION		4,111	4,111	4,225	4,218		(106)		(106)		4,111				184	12/01/2024
31371E-5J-0	FED NATL MTG ASSOC #250249		12/01/2010	SCHEDULED REDEMPTION		930	930	976	978		(47)		(47)		930				33	01/01/2015
31371E-5P-6	FED NATL MTG ASSOC #250254		12/01/2010	SCHEDULED REDEMPTION		193	193	205	206		(13)		(13)		193				11	02/01/2015
31371F-JY-9	FED NATL MTG ASSOC #250579		12/01/2010	SCHEDULED REDEMPTION		3,379	3,379	3,420	3,383		(4)		(4)		3,379				127	06/01/2011
31371G-TR-1	FED NATL MTG ASSOC #251760		12/01/2010	SCHEDULED REDEMPTION		2,179	2,179	2,172	2,179						2,179				77	06/01/2013
31371G-XA-3	FED NATL MTG ASSOC #251873		12/01/2010	SCHEDULED REDEMPTION		73	73	72	72		1		1		73				3	05/01/2028
31371H-E4-6	FED NATL MTG ASSOC #252255		12/01/2010	SCHEDULED REDEMPTION		1,492	1,492	1,423	1,407		85		85		1,492				60	02/01/2029
31371H-GY-8	FED NATL MTG ASSOC #252315		12/01/2010	SCHEDULED REDEMPTION		120,222	120,222	114,230	116,444		3,778		3,778		120,222				3,917	02/01/2029
31371H-JY-5	FED NATL MTG ASSOC #252379		12/01/2010	SCHEDULED REDEMPTION		299,326	299,326	283,939	288,919		10,407		10,407		299,326				11,804	04/01/2029
31371H-LU-0	FED NATL MTG ASSOC #252439		12/01/2010	SCHEDULED REDEMPTION		1,242	1,242	1,304	1,318		(76)		(76)		1,242				48	05/01/2029
31371H-NN-4	FED NATL MTG ASSOC #252497		12/01/2010	SCHEDULED REDEMPTION		3,211	3,211	3,218	3,227		(16)		(16)		3,211				124	06/01/2029
31371H-NQ-7	FED NATL MTG ASSOC #252499		12/01/2010	SCHEDULED REDEMPTION		5,038	5,038	5,219	5,203		(165)		(165)		5,038				201	06/01/2019
31371H-VG-0	FED NATL MTG ASSOC #252715		12/01/2010	SCHEDULED REDEMPTION		1,288	1,288	1,353	1,365		(77)		(77)		1,288				54	09/01/2029
31371H-X9-4	FED NATL MTG ASSOC #252804		12/01/2010	SCHEDULED REDEMPTION		2,130	2,130	2,237	2,251		(121)		(121)		2,130				93	10/01/2029
31371H-2B-3	FED NATL MTG ASSOC #252870		12/01/2010	SCHEDULED REDEMPTION		7,481	7,481	7,437	7,558		(76)		(76)		7,481				298	11/01/2014
31371H-2D-9	FED NATL MTG ASSOC #252872		12/01/2010	SCHEDULED REDEMPTION		4,309	4,309	4,440	4,436		(127)		(127)		4,309				170	11/01/2029
31371H-4H-8	FED NATL MTG ASSOC #252924		12/01/2010	SCHEDULED REDEMPTION		4,788	4,788	4,624	4,609		179		179		4,788				201	12/01/2029
31371J-BA-1	FED NATL MTG ASSOC #253033		12/01/2010	SCHEDULED REDEMPTION		14,000	14,000	14,538	14,631		(632)		(632)		14,000				574	02/01/2015
31371J-BE-3	FED NATL MTG ASSOC #253037		12/01/2010	SCHEDULED REDEMPTION		22,320	22,320	23,759	24,386		(2,066)		(2,066)		22,320				1,052	02/01/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31371J-BM-5	FED NATL MTG ASSOC #253044		12/01/2010	SCHEDULED REDEMPTION		3,997	3,997	4,034	4,022		(25)		(25)		3,997				214	11/01/2014
31371J-DM-3	FED NATL MTG ASSOC #253108		12/01/2010	SCHEDULED REDEMPTION		1,190	1,190	1,221	1,223		(33)		(33)		1,190				47	03/01/2015
31371J-DS-0	FED NATL MTG ASSOC #253113		12/01/2010	SCHEDULED REDEMPTION		13,396	13,396	13,911	14,368		(971)		(971)		13,396				531	03/01/2030
31371J-GA-6	FED NATL MTG ASSOC #253193		12/01/2010	SCHEDULED REDEMPTION		5,615	5,615	5,660	5,694		(79)		(79)		5,615				241	04/01/2015
31371J-ND-2	FED NATL MTG ASSOC #253388		12/01/2010	SCHEDULED REDEMPTION		1,150	1,150	1,161	1,160		(10)		(10)		1,150				55	07/01/2015
31371J-NQ-3	FED NATL MTG ASSOC #253399		12/01/2010	SCHEDULED REDEMPTION		1,888	1,888	1,999	2,083		(195)		(195)		1,888				115	08/01/2030
31371J-SC-9	FED NATL MTG ASSOC #253515		12/01/2010	SCHEDULED REDEMPTION		19,608	19,608	20,361	21,073		(1,465)		(1,465)		19,608				800	11/01/2030
31371J-S6-2	FED NATL MTG ASSOC #253541		12/01/2010	SCHEDULED REDEMPTION		2,811	2,811	2,919	2,954		(143)		(143)		2,811				115	12/01/2015
31371J-UE-2	FED NATL MTG ASSOC #253581		12/01/2010	SCHEDULED REDEMPTION		9,933	9,933	10,286	10,418		(485)		(485)		9,933				411	01/01/2016
31371J-UG-7	FED NATL MTG ASSOC #253583		12/01/2010	SCHEDULED REDEMPTION		113	113	118	122		(10)		(10)		113				5	01/01/2031
31371J-UT-9	FED NATL MTG ASSOC #253594		12/01/2010	SCHEDULED REDEMPTION		63,158	63,158	63,868	63,056		102		102		63,158				1,081	10/01/2023
31371J-V4-3	FED NATL MTG ASSOC #253635		12/01/2010	SCHEDULED REDEMPTION		13,538	13,538	13,911	14,011		(473)		(473)		13,538				544	02/01/2016
31371J-WB-6	FED NATL MTG ASSOC #253642		12/01/2010	SCHEDULED REDEMPTION		3,143	3,143	3,284	3,453		(310)		(310)		3,143				132	02/01/2031
31371J-WC-4	FED NATL MTG ASSOC #253643		12/01/2010	SCHEDULED REDEMPTION		19,885	19,885	20,648	21,322		(1,437)		(1,437)		19,885				818	02/01/2031
31371J-XA-7	FED NATL MTG ASSOC #253673		12/01/2010	SCHEDULED REDEMPTION		1,085	1,085	1,115	1,153		(68)		(68)		1,085				41	03/01/2031
31371J-XB-5	FED NATL MTG ASSOC #253674		12/01/2010	SCHEDULED REDEMPTION		151	151	157	162		(10)		(10)		151				7	03/01/2031
31371J-3G-7	FED NATL MTG ASSOC #253799		12/01/2010	SCHEDULED REDEMPTION		16,733	16,733	17,080	17,116		(384)		(384)		16,733				647	05/01/2016
31371J-5E-0	FED NATL MTG ASSOC #253845		12/01/2010	SCHEDULED REDEMPTION		4,775	4,775	4,967	4,937		(162)		(162)		4,775				172	06/01/2016
31371J-5K-6	FED NATL MTG ASSOC #253850		12/01/2010	SCHEDULED REDEMPTION		9,225	9,225	9,573	9,569		(344)		(344)		9,225				399	06/01/2016
31371J-6Z-2	FED NATL MTG ASSOC #253888		12/01/2010	SCHEDULED REDEMPTION		14,514	14,514	14,876	14,846		(332)		(332)		14,514				565	07/01/2031
31371J-7C-2	FED NATL MTG ASSOC #253891		12/01/2010	SCHEDULED REDEMPTION		8,549	8,549	8,836	9,057		(508)		(508)		8,549				431	07/01/2031
31371J-7F-5	FED NATL MTG ASSOC #253894		12/01/2010	SCHEDULED REDEMPTION		22,469	22,469	23,596	24,037		(1,568)		(1,568)		22,469				933	08/01/2031
31371K-DL-2	FED NATL MTG ASSOC #254007		12/01/2010	SCHEDULED REDEMPTION		1,378	1,378	1,447	1,463		(84)		(84)		1,378				55	10/01/2031
31371K-DV-0	FED NATL MTG ASSOC #254016		12/01/2010	SCHEDULED REDEMPTION		3,189	3,189	3,377	3,444		(255)		(255)		3,189				93	09/01/2031
31371K-F9-7	FED NATL MTG ASSOC #254092		12/01/2010	SCHEDULED REDEMPTION		23,399	23,399	23,544	23,701		(302)		(302)		23,399				905	12/01/2031
31371K-HT-1	FED NATL MTG ASSOC #254142		12/01/2010	SCHEDULED REDEMPTION		1,398	1,398	1,427	1,427		(29)		(29)		1,398				56	01/01/2017
31371K-JY-8	FED NATL MTG ASSOC #254179		12/01/2010	SCHEDULED REDEMPTION		26,736	26,736	27,563	27,953		(1,218)		(1,218)		26,736				934	01/01/2022
31371K-LF-6	FED NATL MTG ASSOC #254226		12/01/2010	SCHEDULED REDEMPTION		11,839	11,839	12,146	11,956		(117)		(117)		11,839				371	02/01/2012
31371K-ML-2	FED NATL MTG ASSOC #254263		12/01/2010	SCHEDULED REDEMPTION		226,522	226,522	227,799	229,048		(2,526)		(2,526)		226,522				8,483	04/01/2032
31371K-NV-9	FED NATL MTG ASSOC #254304		12/01/2010	SCHEDULED REDEMPTION		21,609	21,609	22,277	22,606		(997)		(997)		21,609				775	05/01/2022
31371K-N3-1	FED NATL MTG ASSOC #254310		12/01/2010	SCHEDULED REDEMPTION		26,997	26,997	27,665	27,592		(594)		(594)		26,997				976	05/01/2032
31371K-N4-9	FED NATL MTG ASSOC #254311		12/01/2010	SCHEDULED REDEMPTION		62,345	62,345	62,615	62,855		(511)		(511)		62,345				2,408	05/01/2032
31371K-PU-9	FED NATL MTG ASSOC #254335		12/01/2010	SCHEDULED REDEMPTION		110,320	110,320	115,044	119,422		(9,102)		(9,102)		110,320				3,431	05/01/2032
31371K-SG-7	FED NATL MTG ASSOC #254419		12/01/2010	SCHEDULED REDEMPTION		344,298	344,298	361,519	371,992		(27,695)		(27,695)		344,298				14,233	07/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420		12/01/2010	SCHEDULED REDEMPTION		1,418	1,418	1,462	1,480		(62)		(62)		1,418				58	07/01/2022
31371K-S5-1	FED NATL MTG ASSOC #254440		12/01/2010	SCHEDULED REDEMPTION		14,104	14,104	14,541	14,742		(638)		(638)		14,104				534	08/01/2022
31371K-TB-7	FED NATL MTG ASSOC #254446		12/01/2010	SCHEDULED REDEMPTION		124,110	124,110	131,092	133,866		(9,756)		(9,756)		124,110				6,786	08/01/2032
31371K-WF-4	FED NATL MTG ASSOC #254546		12/01/2010	SCHEDULED REDEMPTION		51,189	51,189	52,235	51,923		(734)		(734)		51,189				1,727	12/01/2017
31371K-WG-2	FED NATL MTG ASSOC #254547		12/01/2010	SCHEDULED REDEMPTION		89,475	89,475	93,320	92,801		(3,326)		(3,326)		89,475				3,488	12/01/2017
31371K-3D-1	FED NATL MTG ASSOC #254696		12/01/2010	SCHEDULED REDEMPTION		4,245	4,245	4,320	4,297		(52)		(52)		4,245				152	03/01/2018
31371K-3L-3	FED NATL MTG ASSOC #254703		12/01/2010	SCHEDULED REDEMPTION		97,153	97,153	101,327	100,165		(3,012)		(3,012)		97,153				3,042	03/01/2018
31371K-4T-5	FED NATL MTG ASSOC #254734		12/01/2010	SCHEDULED REDEMPTION		65,812	65,812	68,640	67,835		(2,023)		(2,023)		65,812				2,062	03/01/2018
31371L-BB-4	FED NATL MTG ASSOC #254834		12/01/2010	SCHEDULED REDEMPTION		2,080	2,080	2,125	2,111		(32)		(32)		2,080				62	08/01/2018
31371L-DH-9	FED NATL MTG ASSOC #254904		12/01/2010	SCHEDULED REDEMPTION		17,117	17,117	16,998	17,026		91		91		17,117				611	10/01/2033
31371L-DK-2	FED NATL MTG ASSOC #254906		12/01/2010	SCHEDULED REDEMPTION		1,588,214	1,588,214	1,550,052	1,557,926		30,288		30,288		1,588,214				45,458	10/01/2018
31371L-E2-1	FED NATL MTG ASSOC #254953		12/01/2010	SCHEDULED REDEMPTION		9,011	9,011	8,911	8,938		73		73		9,011				285	11/01/2018
31371L-JS-9	FED NATL MTG ASSOC #255073		12/01/2010	SCHEDULED REDEMPTION		64,538	64,538	63,449	63,862		676		676		64,538				2,285	02/01/2034
31371L-KW-8	FED NATL MTG ASSOC #255109		12/01/2010	SCHEDULED REDEMPTION		15,589	15,589	15,927	15,808		(219)		(219)		15,589				465	03/01/2019
31371L-QZ-5	FED NATL MTG ASSOC #255272		12/01/2010	SCHEDULED REDEMPTION		18,967	18,967	18,341	18,567		400		400		18,967				490	06/01/2019
31371L-SG-5	FED NATL MTG ASSOC #255319		12/01/2010	SCHEDULED REDEMPTION		7,881	7,881	7,973	7,957		(76)		(76)		7,881				236	08/01/2019
31371L-TV-1	FED NATL MTG ASSOC #255364		12/01/2010	SCHEDULED REDEMPTION		34,298	34,298	34,650	34,626		(327)		(327)		34,298				1,314	09/01/2034
31371L-4K-2	FED NATL MTG ASSOC #255626		12/01/2010	SCHEDULED REDEMPTION		18,309	18,309	18,595	18,507		(198)		(198)		18,309				590	03/01/2020
31371M-DH-7	FED NATL MTG ASSOC #255804		12/01/2010	SCHEDULED REDEMPTION		5,004	5,004	4,860	4,882		122		122		5,004				164	07/01/2020
31371M-PL-5	FED NATL MTG ASSOC #256127		12/01/2010	SCHEDULED REDEMPTION		281,732	281,732	276,626	279,384		2,348		2,348		281,732				9,481	01/01/2036
31371M-PU-5	FED NATL MTG ASSOC #256135		12/01/2010	SCHEDULED REDEMPTION		3,456,818	3,456,818	3,404,966	3,432,775		24,043		24,043		3,456,818				111,246	02/01/2036
31371M-SB-4	FED NATL MTG ASSOC #256214		12/01/2010	SCHEDULED REDEMPTION		49,551	49,551	45,486	47,535		2,015		2,015		49,551				1,753	03/01/2036
31371M-4C-8	FED NATL MTG ASSOC #256519		12/01/2010	SCHEDULED REDEMPTION		240,773	240,773	250,762	250,653		(9,880)		(9,880)		240,773				8,306	12/01/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31371N-GR-0	FED NATL MTG ASSOC #256808		12/01/2010	SCHEDULED REDEMPTION		2,850,297	2,850,297	2,860,540	2,859,025		(8,729)		(8,729)		2,850,297				88,429	07/01/2037
31371N-HW-8	FED NATL MTG ASSOC #256845		12/01/2010	SCHEDULED REDEMPTION		17,771	17,771	18,071	18,061		(290)		(290)		17,771				613	08/01/2037
31371N-J8-9	FED NATL MTG ASSOC #256887		12/01/2010	SCHEDULED REDEMPTION		10,794	10,794	11,250	11,339		(545)		(545)		10,794				381	09/01/2022
31371N-M2-8	FED NATL MTG ASSOC #256977		12/01/2010	SCHEDULED REDEMPTION		37,226	37,226	38,335	38,138		(912)		(912)		37,226				925	11/01/2022
31371N-NZ-4	FED NATL MTG ASSOC #257008		12/01/2010	SCHEDULED REDEMPTION		111,458	111,458	116,082	116,482		(5,023)		(5,023)		111,458				3,491	12/01/2022
31371N-SH-9	FED NATL MTG ASSOC #257120		12/01/2010	SCHEDULED REDEMPTION		262,126	262,126	268,792	268,982		(6,856)		(6,856)		262,126				7,677	02/01/2023
31371N-U9-4	FED NATL MTG ASSOC #257208		12/01/2010	SCHEDULED REDEMPTION		226,228	226,228	231,981	231,999		(5,771)		(5,771)		226,228				7,055	05/01/2023
31371N-VM-4	FED NATL MTG ASSOC #257220		12/01/2010	SCHEDULED REDEMPTION		7,738	7,738	8,004	8,015		(276)		(276)		7,738				253	05/01/2023
31371N-V3-6	FED NATL MTG ASSOC #257234		12/01/2010	SCHEDULED REDEMPTION		21,285	21,285	22,039	22,084		(799)		(799)		21,285				695	06/01/2023
31371N-Z2-4	FED NATL MTG ASSOC #257361		12/01/2010	SCHEDULED REDEMPTION		40,027	40,027	41,044	41,022		(995)		(995)		40,027				1,190	08/01/2023
31371N-3T-0	FED NATL MTG ASSOC #257410		12/01/2010	SCHEDULED REDEMPTION		381,750	381,750	395,402	397,087		(15,337)		(15,337)		381,750				11,160	10/01/2023
31371P-BP-4	FED NATL MTG ASSOC #257546		12/01/2010	SCHEDULED REDEMPTION		185,270	185,270	189,981	189,459		(4,190)		(4,190)		185,270				5,189	11/01/2023
31372Q-KV-8	FED NATL MTG ASSOC #279408		12/01/2010	SCHEDULED REDEMPTION		3,999	3,999	4,073	4,104		(105)		(105)		3,999				94	05/01/2024
31372R-NB-7	FED NATL MTG ASSOC #280386		12/01/2010	SCHEDULED REDEMPTION		108	108	112	115		(7)		(7)		108				5	06/01/2024
31372Y-E2-2	FED NATL MTG ASSOC #286453		12/01/2010	SCHEDULED REDEMPTION		151	151	157	160		(8)		(8)		151				8	06/01/2024
31373C-Z7-5	FED NATL MTG ASSOC #289766		12/01/2010	SCHEDULED REDEMPTION		440	440	456	467		(27)		(27)		440				22	09/01/2024
31373D-EG-6	FED NATL MTG ASSOC #290035		12/01/2010	SCHEDULED REDEMPTION		68,967	68,967	69,007	69,023		(55)		(55)		68,967				3,340	08/01/2024
31373J-WD-0	FED NATL MTG ASSOC #295044		08/01/2010	SCHEDULED REDEMPTION		5,210	5,210	5,396	5,669		(459)		(459)		5,210				275	11/01/2024
31373M-P5-8	FED NATL MTG ASSOC #297544		12/01/2010	SCHEDULED REDEMPTION		1,273	1,273	1,308	1,302		(29)		(29)		1,273				66	11/01/2024
31373P-JK-5	FED NATL MTG ASSOC #299166		12/01/2010	SCHEDULED REDEMPTION		3,166	3,166	3,330	3,331		(165)		(165)		3,166				178	10/01/2021
31373Q-GN-0	FED NATL MTG ASSOC #300005		12/01/2010	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7					03/01/2025
31373T-AM-2	FED NATL MTG ASSOC #302512		12/01/2010	SCHEDULED REDEMPTION		7,902	7,902	8,121	8,095		(192)		(192)		7,902				301	11/01/2024
31374E-5L-2	FED NATL MTG ASSOC #312351		06/01/2010	SCHEDULED REDEMPTION		5,194	5,194	5,380	5,664		(470)		(470)		5,194				205	06/01/2025
31374F-JF-7	FED NATL MTG ASSOC #312662		12/01/2010	SCHEDULED REDEMPTION		512	512	530	553		(41)		(41)		512				26	06/01/2025
31374J-RF-0	FED NATL MTG ASSOC #315586		12/01/2010	SCHEDULED REDEMPTION		317	317	325	322		(6)		(6)		317				16	06/01/2025
31374S-CE-9	FED NATL MTG ASSOC #322369		12/01/2010	SCHEDULED REDEMPTION		74	74	79	78		(4)		(4)		74				4	09/01/2025
31374S-ZE-4	FED NATL MTG ASSOC #323041		12/01/2010	SCHEDULED REDEMPTION		53,001	53,001	54,048	53,235		(235)		(235)		53,001				2,091	01/01/2013
31374T-AK-5	FED NATL MTG ASSOC #323210		12/01/2010	SCHEDULED REDEMPTION		44,046	44,046	45,358	46,915		(2,869)		(2,869)		44,046				1,736	06/01/2028
31374T-CN-7	FED NATL MTG ASSOC #323277		12/01/2010	SCHEDULED REDEMPTION		7,191	7,191	7,552	7,798		(606)		(606)		7,191				410	07/01/2028
31374T-DR-7	FED NATL MTG ASSOC #323312		12/01/2010	SCHEDULED REDEMPTION		27,503	27,503	28,360	28,964		(1,462)		(1,462)		27,503				1,008	11/01/2028
31374T-DX-4	FED NATL MTG ASSOC #323318		12/01/2010	SCHEDULED REDEMPTION		252	252	257	257		(5)		(5)		252				11	10/01/2028
31374T-D6-3	FED NATL MTG ASSOC #323325		12/01/2010	SCHEDULED REDEMPTION		844	844	831	830		14		14		844				36	10/01/2028
31374T-E3-9	FED NATL MTG ASSOC #323354		12/01/2010	SCHEDULED REDEMPTION		754	754	776	779		(25)		(25)		754				29	11/01/2028
31374T-FV-6	FED NATL MTG ASSOC #323380		12/01/2010	SCHEDULED REDEMPTION		1,040	1,040	1,092	1,106		(66)		(66)		1,040				39	10/01/2028
31374T-GU-7	FED NATL MTG ASSOC #323411		12/01/2010	SCHEDULED REDEMPTION		1,143	1,143	1,178	1,204		(61)		(61)		1,143				40	12/01/2028
31374T-G7-8	FED NATL MTG ASSOC #323422		12/01/2010	SCHEDULED REDEMPTION		1,155	1,155	1,213	1,226		(71)		(71)		1,155				45	12/01/2028
31374T-HA-0	FED NATL MTG ASSOC #323425		12/01/2010	SCHEDULED REDEMPTION		1,505	1,505	1,551	1,577		(73)		(73)		1,505				58	12/01/2028
31374T-PE-3	FED NATL MTG ASSOC #323621		12/01/2010	SCHEDULED REDEMPTION		15,821	15,821	16,614	16,751		(931)		(931)		15,821				661	01/01/2029
31374T-VD-8	FED NATL MTG ASSOC #323812		12/01/2010	SCHEDULED REDEMPTION		1,618	1,618	1,668	1,857		(239)		(239)		1,618				61	07/01/2029
31374T-YZ-6	FED NATL MTG ASSOC #323928		12/01/2010	SCHEDULED REDEMPTION		1,171	1,171	1,141	1,159		12		12		1,171				48	09/01/2014
31374T-2X-6	FED NATL MTG ASSOC #323990		12/01/2010	SCHEDULED REDEMPTION		21,816	21,816	22,454	22,518		(702)		(702)		21,816				834	10/01/2029
31374V-GU-2	FED NATL MTG ASSOC #325211		09/01/2010	SCHEDULED REDEMPTION		60,232	60,232	58,820	59,658		574		574		60,232				1,857	04/01/2026
31374V-TB-0	FED NATL MTG ASSOC #325546		12/01/2010	SCHEDULED REDEMPTION		9,676	9,676	9,423	9,417		259		259		9,676				419	10/01/2025
31374W-2H-4	FED NATL MTG ASSOC #326676		12/01/2010	SCHEDULED REDEMPTION		68	68	67	67		1		1		68				3	11/01/2025
31374X-EU-0	FED NATL MTG ASSOC #326947		12/01/2010	SCHEDULED REDEMPTION		354	354	364	363		(9)		(9)		354				18	10/01/2025
31375A-RK-7	FED NATL MTG ASSOC #329090		12/01/2010	SCHEDULED REDEMPTION		1,509	1,509	1,432	1,434		76		76		1,509				51	02/01/2026
31375B-FN-2	FED NATL MTG ASSOC #329673		12/01/2010	SCHEDULED REDEMPTION		3,449	3,449	3,271	3,226		223		223		3,449				143	01/01/2026
31375C-W7-6	FED NATL MTG ASSOC #331070		12/01/2010	SCHEDULED REDEMPTION		50	50	51	51		(1)		(1)		50				3	12/01/2025
31375H-HH-0	FED NATL MTG ASSOC #335132		12/01/2010	SCHEDULED REDEMPTION		90	90	93	94		(4)		(4)		90				4	01/01/2026
31375M-HG-1	FED NATL MTG ASSOC #338731		12/01/2010	SCHEDULED REDEMPTION		14	14	15	15						14				1	03/01/2026
31375M-U9-2	FED NATL MTG ASSOC #339108		12/01/2010	SCHEDULED REDEMPTION		448	448	418	413		35		35		448				20	03/01/2026
31375R-GA-4	FED NATL MTG ASSOC #342293		12/01/2010	SCHEDULED REDEMPTION		272	272	268	268		3		3		272				11	04/01/2026
31375T-E8-7	FED NATL MTG ASSOC #344059		12/01/2010	SCHEDULED REDEMPTION		3,971	3,971	4,135	4,058		(87)		(87)		3,971				140	04/01/2011
31375U-DJ-1	FED NATL MTG ASSOC #344905		12/01/2010	SCHEDULED REDEMPTION		75,065	75,065	70,873	72,010		3,055		3,055		75,065				2,629	12/01/2025
31375X-QE-2	FED NATL MTG ASSOC #347953		12/01/2010	SCHEDULED REDEMPTION		2,453	2,453	2,481	2,451		2		2		2,453				123	06/01/2026
31376A-EY-0	FED NATL MTG ASSOC #349451		12/01/2010	SCHEDULED REDEMPTION		1,764	1,764	1,667	1,665		99		99		1,764				71	08/01/2023
31376C-BM-5	FED NATL MTG ASSOC #351144		12/01/2010	SCHEDULED REDEMPTION		3,570	3,570	3,697	3,756		(185)		(185)		3,570				175	06/01/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31376C-GZ-1	FED NATL MTG ASSOC #351316		12/01/2010	SCHEDULED REDEMPTION		3,318	3,318	3,290	3,295		23		23		3,318				160	06/01/2026
31376C-UE-2	FED NATL MTG ASSOC #351681		12/01/2010	SCHEDULED REDEMPTION		47	47	49	52		(5)		(5)		47				3	10/01/2026
31376J-2J-7	FED NATL MTG ASSOC #357277		12/01/2010	SCHEDULED REDEMPTION		18,788	18,788	19,654	21,055		(2,267)		(2,267)		18,788				819	05/01/2032
31376J-4K-2	FED NATL MTG ASSOC #357326		12/01/2010	SCHEDULED REDEMPTION		95	95	99	100		(6)		(6)		95				4	01/01/2033
31376K-DR-4	FED NATL MTG ASSOC #357512		12/01/2010	SCHEDULED REDEMPTION		47,133	47,133	46,337	46,699		433		433		47,133				1,838	03/01/2034
31376K-GQ-3	FED NATL MTG ASSOC #357607		12/01/2010	SCHEDULED REDEMPTION		3,402	3,402	3,441	3,432		(31)		(31)		3,402				110	08/01/2019
31376K-SJ-6	FED NATL MTG ASSOC #357921		12/01/2010	SCHEDULED REDEMPTION		4,754	4,754	4,819	4,802		(47)		(47)		4,754				153	08/01/2020
31377A-XU-6	FED NATL MTG ASSOC #371591		12/01/2010	SCHEDULED REDEMPTION		2,429	2,429	2,466	2,468		(39)		(39)		2,429				108	02/01/2027
31377C-H9-7	FED NATL MTG ASSOC #372956		12/01/2010	SCHEDULED REDEMPTION		1,202	1,202	1,262	1,263		(61)		(61)		1,202				62	08/01/2027
31377C-3D-3	FED NATL MTG ASSOC #373496		12/01/2010	SCHEDULED REDEMPTION		262	262	260	260		2		2		262				11	03/01/2027
31377K-TG-0	FED NATL MTG ASSOC #379551		12/01/2010	SCHEDULED REDEMPTION		1,913	1,913	1,885	1,908		4		4		1,913				72	03/01/2013
31378C-TJ-1	FED NATL MTG ASSOC #394853		12/01/2010	SCHEDULED REDEMPTION		48,673	48,673	49,878	49,534		(861)		(861)		48,673				1,674	05/01/2027
31378H-KV-2	FED NATL MTG ASSOC #399108		12/01/2010	SCHEDULED REDEMPTION		1,219	1,219	1,234	1,222		(3)		(3)		1,219				43	10/01/2012
31378H-QU-8	FED NATL MTG ASSOC #399267		12/01/2010	SCHEDULED REDEMPTION		11,208	11,208	11,253	11,260		(52)		(52)		11,208				439	02/01/2026
31378J-NN-3	FED NATL MTG ASSOC #400097		12/01/2010	SCHEDULED REDEMPTION		1,013	1,013	1,043	1,029		(15)		(15)		1,013				48	06/01/2027
31378L-3K-6	FED NATL MTG ASSOC #402302		12/01/2010	SCHEDULED REDEMPTION		16,262	16,262	16,138	16,182		81		81		16,262				570	04/01/2013
31378U-B5-0	FED NATL MTG ASSOC #408760		12/01/2010	SCHEDULED REDEMPTION		17,146	17,146	17,387	17,237		(90)		(90)		17,146				687	12/01/2012
31378U-D6-6	FED NATL MTG ASSOC #408825		12/01/2010	SCHEDULED REDEMPTION		1,970	1,970	2,069	2,098		(128)		(128)		1,970				81	02/01/2028
31378U-KX-9	FED NATL MTG ASSOC #409010		12/01/2010	SCHEDULED REDEMPTION		10,869	10,869	10,591	10,778		91		91		10,869				550	12/01/2012
31378W-4P-0	FED NATL MTG ASSOC #411330		12/01/2010	Various		83	83	84	83						83				3	12/01/2010
31378Y-ML-5	FED NATL MTG ASSOC #412663		12/01/2010	SCHEDULED REDEMPTION		4,383	4,383	4,511	4,525		(141)		(141)		4,383				181	03/01/2028
31379B-T4-5	FED NATL MTG ASSOC #414671		12/01/2010	SCHEDULED REDEMPTION		1,181	1,181	1,164	1,175		6		6		1,181				44	04/01/2013
31379C-WJ-6	FED NATL MTG ASSOC #415649		12/01/2010	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				2	03/01/2028
31379C-X7-1	FED NATL MTG ASSOC #415702		12/01/2010	SCHEDULED REDEMPTION		41,237	41,237	41,817	41,444		(208)		(208)		41,237				1,466	03/01/2013
31379D-CG-2	FED NATL MTG ASSOC #415971		12/01/2010	SCHEDULED REDEMPTION		345	345	355	358		(14)		(14)		345				13	11/01/2028
31379D-LU-1	FED NATL MTG ASSOC #416239		12/01/2010	SCHEDULED REDEMPTION		12,249	12,249	11,912	12,107		141		141		12,249				501	02/01/2013
31379E-BL-0	FED NATL MTG ASSOC #416843		12/01/2010	SCHEDULED REDEMPTION		10,851	10,851	10,695	10,821		30		30		10,851				365	04/01/2013
31379F-QS-6	FED NATL MTG ASSOC #418165		12/01/2010	SCHEDULED REDEMPTION		8,570	8,570	8,690	8,614		(44)		(44)		8,570				379	03/01/2013
31379F-5Q-3	FED NATL MTG ASSOC #418555		12/01/2010	SCHEDULED REDEMPTION		1,260	1,260	1,275	1,263		(3)		(3)		1,260				58	09/01/2013
31379G-MD-1	FED NATL MTG ASSOC #418956		12/01/2010	SCHEDULED REDEMPTION		1,885	1,885	1,944	1,919		(34)		(34)		1,885				71	03/01/2028
31379G-MP-4	FED NATL MTG ASSOC #418966		12/01/2010	SCHEDULED REDEMPTION		467	467	481	470		(3)		(3)		467				17	04/01/2028
31379H-D3-1	FED NATL MTG ASSOC #419622		12/01/2010	SCHEDULED REDEMPTION		12,185	12,185	12,219	12,192		(7)		(7)		12,185				257	04/01/2013
31379H-VS-6	FED NATL MTG ASSOC #420125		12/01/2010	SCHEDULED REDEMPTION		15,936	15,936	16,492	16,434		(499)		(499)		15,936				560	05/01/2026
31379J-G6-7	FED NATL MTG ASSOC #420621		12/01/2010	SCHEDULED REDEMPTION		271	271	278	275		(5)		(5)		271				12	12/01/2027
31379K-L3-5	FED NATL MTG ASSOC #421646		12/01/2010	SCHEDULED REDEMPTION		8,899	8,899	9,159	9,033		(134)		(134)		8,899				424	03/01/2028
31379L-UL-3	FED NATL MTG ASSOC #422787		12/01/2010	SCHEDULED REDEMPTION		246	246	251	250		(4)		(4)		246				10	04/01/2028
31379Q-WV-8	FED NATL MTG ASSOC #426460		12/01/2010	SCHEDULED REDEMPTION		153,862	153,862	142,971	148,881		4,980		4,980		153,862				5,485	12/01/2013
31379Q-YC-8	FED NATL MTG ASSOC #426507		12/01/2010	SCHEDULED REDEMPTION		51,056	51,056	52,637	52,661		(1,604)		(1,604)		51,056				1,608	01/01/2023
31379R-WX-2	FED NATL MTG ASSOC #427362		12/01/2010	SCHEDULED REDEMPTION		29,000	29,000	29,168	29,078		(78)		(78)		29,000				868	06/01/2013
31379S-KX-3	FED NATL MTG ASSOC #427910		12/01/2010	SCHEDULED REDEMPTION		252	252	255	253		(1)		(1)		252				10	05/01/2013
31379T-E2-6	FED NATL MTG ASSOC #428653		12/01/2010	SCHEDULED REDEMPTION		28,243	28,243	28,962	29,065		(822)		(822)		28,243				388	07/01/2026
31379T-MP-6	FED NATL MTG ASSOC #428866		12/01/2010	SCHEDULED REDEMPTION		13,227	13,227	13,669	13,804		(577)		(577)		13,227				578	06/01/2028
31379T-2S-2	FED NATL MTG ASSOC #429285		12/01/2010	SCHEDULED REDEMPTION		14,645	14,645	14,724	14,680		(35)		(35)		14,645				366	06/01/2013
31379T-3A-0	FED NATL MTG ASSOC #429293		12/01/2010	SCHEDULED REDEMPTION		278	278	286	286		(8)		(8)		278				12	06/01/2028
31379U-FF-3	FED NATL MTG ASSOC #429566		12/01/2010	SCHEDULED REDEMPTION		9,721	9,721	9,647	9,670		51		51		9,721				167	06/01/2013
31379U-GV-7	FED NATL MTG ASSOC #429612		12/01/2010	SCHEDULED REDEMPTION		1,431	1,431	1,435	1,432		(1)		(1)		1,431				53	06/01/2013
31379U-S5-1	FED NATL MTG ASSOC #429940		12/01/2010	SCHEDULED REDEMPTION		2,950	2,950	2,958	2,952		(2)		(2)		2,950				110	08/01/2013
31379U-4Q-1	FED NATL MTG ASSOC #430231		12/01/2010	SCHEDULED REDEMPTION		1,816	1,816	1,789	1,797		18		18		1,816				58	08/01/2028
31379V-XH-7	FED NATL MTG ASSOC #430980		10/01/2010	SCHEDULED REDEMPTION		189,267	189,267	190,036	189,763		(496)		(496)		189,267				7,308	04/01/2028
31379V-XL-8	FED NATL MTG ASSOC #430983		12/01/2010	SCHEDULED REDEMPTION		339	339	336	338		1		1		339				11	04/01/2013
31379Y-EA-7	FED NATL MTG ASSOC #433129		12/01/2010	SCHEDULED REDEMPTION		9,566	9,566	9,492	9,526		39		39		9,566				390	08/01/2013
31379Y-M9-1	FED NATL MTG ASSOC #433384		12/01/2010	SCHEDULED REDEMPTION		7,592	7,592	7,534	7,561		31		31		7,592				324	07/01/2013
31379Y-6V-0	FED NATL MTG ASSOC #433884		12/01/2010	SCHEDULED REDEMPTION		375	375	372	373		2		2		375				12	07/01/2013
31380A-LB-6	FED NATL MTG ASSOC #434222		12/01/2010	SCHEDULED REDEMPTION		6,475	6,475	6,664	6,671		(197)		(197)		6,475				195	08/01/2028
31380E-BZ-6	FED NATL MTG ASSOC #437556		12/01/2010	SCHEDULED REDEMPTION		617	617	635	635		(18)		(18)		617				25	08/01/2028
31380H-M4-6	FED NATL MTG ASSOC #440579		12/01/2010	SCHEDULED REDEMPTION		711	711	700	702		9		9		711				26	08/01/2028
31380H-S7-3	FED NATL MTG ASSOC #440742		12/01/2010	SCHEDULED REDEMPTION		1,320	1,320	1,361	1,421		(101)		(101)		1,320				52	12/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31380J-V4-2	FED NATL MTG ASSOC #441735		12/01/2010	SCHEDULED REDEMPTION		2,266	2,266	2,324	2,304		(38)		(38)		2,266				106	07/01/2027
31380M-DF-0	FED NATL MTG ASSOC #443902		12/01/2010	SCHEDULED REDEMPTION		3,157	3,157	3,110	3,119		39		39		3,157				159	09/01/2028
31380M-DG-8	FED NATL MTG ASSOC #443903		12/01/2010	SCHEDULED REDEMPTION		688	688	702	717		(29)		(29)		688				25	10/01/2028
31380M-MC-7	FED NATL MTG ASSOC #444155		12/01/2010	SCHEDULED REDEMPTION		7,074	7,074	6,803	6,929		145		145		7,074				248	01/01/2029
31380M-QB-5	FED NATL MTG ASSOC #444250		12/01/2010	SCHEDULED REDEMPTION		3,116	3,116	3,211	3,207		(91)		(91)		3,116				154	09/01/2028
31380N-KB-9	FED NATL MTG ASSOC #444990		12/01/2010	SCHEDULED REDEMPTION		11,804	11,804	12,173	11,954		(150)		(150)		11,804				603	10/01/2028
31380P-Q7-7	FED NATL MTG ASSOC #446078		12/01/2010	SCHEDULED REDEMPTION		1,638	1,638	1,641	1,640		(2)		(2)		1,638				67	08/01/2029
31380P-X6-1	FED NATL MTG ASSOC #446301		12/01/2010	SCHEDULED REDEMPTION		2,323	2,323	2,396	2,343		(20)		(20)		2,323				87	08/01/2025
31380Q-SA-6	FED NATL MTG ASSOC #447013		12/01/2010	SCHEDULED REDEMPTION		552	552	569	571		(19)		(19)		552				21	10/01/2028
31380Q-WF-0	FED NATL MTG ASSOC #447146		12/01/2010	SCHEDULED REDEMPTION		964	964	930	928		36		36		964				33	11/01/2029
31380R-HZ-1	FED NATL MTG ASSOC #447648		12/01/2010	SCHEDULED REDEMPTION		13,478	13,478	13,929	14,358		(880)		(880)		13,478				591	10/01/2028
31380R-WE-1	FED NATL MTG ASSOC #448045		02/01/2010	SCHEDULED REDEMPTION		84	84	87	84						84				1	07/01/2027
31380S-CR-2	FED NATL MTG ASSOC #448380		12/01/2010	SCHEDULED REDEMPTION		66,092	66,092	66,805	66,375		(283)		(283)		66,092				2,725	01/01/2014
31380T-BP-5	FED NATL MTG ASSOC #449246		12/01/2010	SCHEDULED REDEMPTION		6,506	6,506	6,520	6,538		(33)		(33)		6,506				149	01/01/2029
31380T-BQ-3	FED NATL MTG ASSOC #449247		12/01/2010	SCHEDULED REDEMPTION		1,754	1,754	1,808	1,836		(82)		(82)		1,754				58	01/01/2029
31380U-PD-4	FED NATL MTG ASSOC #450520		12/01/2010	SCHEDULED REDEMPTION		13,442	13,442	12,928	13,078		364		364		13,442				389	11/01/2028
31380W-D6-8	FED NATL MTG ASSOC #452025		12/01/2010	SCHEDULED REDEMPTION		2,044	2,044	2,093	2,120		(76)		(76)		2,044				70	11/01/2028
31380W-TY-0	FED NATL MTG ASSOC #452467		12/01/2010	SCHEDULED REDEMPTION		1,478	1,478	1,523	1,546		(68)		(68)		1,478				61	11/01/2028
31380W-V6-8	FED NATL MTG ASSOC #452537		12/01/2010	SCHEDULED REDEMPTION		4,314	4,314	4,149	4,241		73		73		4,314				152	12/01/2028
31380X-KS-0	FED NATL MTG ASSOC #453105		12/01/2010	SCHEDULED REDEMPTION		28,815	28,815	28,910	28,881		(66)		(66)		28,815				782	01/01/2029
31380X-QV-7	FED NATL MTG ASSOC #453268		12/01/2010	SCHEDULED REDEMPTION		2,770	2,770	2,839	2,832		(62)		(62)		2,770				93	11/01/2028
31381A-AG-6	FED NATL MTG ASSOC #454607		12/01/2010	SCHEDULED REDEMPTION		15,866	15,866	16,306	16,177		(311)		(311)		15,866				663	03/01/2014
31381A-E5-6	FED NATL MTG ASSOC #454756		12/01/2010	SCHEDULED REDEMPTION		40,363	40,363	38,327	39,235		1,128		1,128		40,363				1,049	12/01/2028
31381A-ME-8	FED NATL MTG ASSOC #454957		12/01/2010	SCHEDULED REDEMPTION		57	57	57	57						57				2	12/01/2028
31381C-BN-6	FED NATL MTG ASSOC #456445		12/01/2010	SCHEDULED REDEMPTION		7,196	7,196	7,273	7,229		(34)		(34)		7,196				305	01/01/2014
31381C-P5-0	FED NATL MTG ASSOC #456844		12/01/2010	SCHEDULED REDEMPTION		15,468	15,468	14,876	15,214		254		254		15,468				623	02/01/2029
31381C-YX-9	FED NATL MTG ASSOC #457126		12/01/2010	SCHEDULED REDEMPTION		2,305	2,305	2,376	2,374		(68)		(68)		2,305				88	01/01/2029
31381E-4X-8	FED NATL MTG ASSOC #459038		12/01/2010	SCHEDULED REDEMPTION		41,562	41,562	41,651	41,757		(195)		(195)		41,562				1,074	01/01/2029
31381F-MN-7	FED NATL MTG ASSOC #459465		12/01/2010	SCHEDULED REDEMPTION		65,860	65,860	67,853	67,793		(1,933)		(1,933)		65,860				2,812	02/01/2029
31381F-WZ-9	FED NATL MTG ASSOC #459764		12/01/2010	SCHEDULED REDEMPTION		679	679	655	658		20		20		679				25	04/01/2029
31382D-GZ-1	FED NATL MTG ASSOC #479116		12/01/2010	SCHEDULED REDEMPTION		13,930	13,930	13,397	13,693		237		237		13,930				605	01/01/2029
31382E-RM-6	FED NATL MTG ASSOC #480292		12/01/2010	SCHEDULED REDEMPTION		484	484	477	479		5		5		484				21	06/01/2029
31382E-R6-1	FED NATL MTG ASSOC #480309		08/01/2010	SCHEDULED REDEMPTION		15,419	15,419	14,879	15,001		418		418		15,419				663	07/01/2029
31382F-JT-7	FED NATL MTG ASSOC #480974		12/01/2010	SCHEDULED REDEMPTION		377	377	396	396		(19)		(19)		377				17	01/01/2029
31382F-4A-4	FED NATL MTG ASSOC #481517		12/01/2010	SCHEDULED REDEMPTION		42,914	42,914	41,272	42,280		634		634		42,914				1,191	01/01/2029
31382F-7A-1	FED NATL MTG ASSOC #481589		12/01/2010	SCHEDULED REDEMPTION		14,049	14,049	14,380	14,724		(675)		(675)		14,049				491	02/01/2029
31382G-Z6-7	FED NATL MTG ASSOC #482365		12/01/2010	SCHEDULED REDEMPTION		211	211	208	208		3		3		211				9	02/01/2029
31382K-M8-8	FED NATL MTG ASSOC #484683		12/01/2010	SCHEDULED REDEMPTION		4,998	4,998	5,152	5,241		(244)		(244)		4,998				146	02/01/2029
31382L-RN-8	FED NATL MTG ASSOC #485693		12/01/2010	SCHEDULED REDEMPTION		3,488	3,488	3,594	3,587		(99)		(99)		3,488				90	04/01/2029
31382L-X4-3	FED NATL MTG ASSOC #485899		12/01/2010	SCHEDULED REDEMPTION		218	218	210	210		8		8		218				8	04/01/2029
31382M-JY-1	FED NATL MTG ASSOC #486379		12/01/2010	SCHEDULED REDEMPTION		402	402	388	383		19		19		402				16	04/01/2029
31382N-LN-0	FED NATL MTG ASSOC #487333		12/01/2010	SCHEDULED REDEMPTION		130	130	125	124		6		6		130				5	04/01/2029
31382Q-G8-2	FED NATL MTG ASSOC #489023		12/01/2010	SCHEDULED REDEMPTION		13,154	13,154	12,118	12,471		682		682		13,154				392	06/01/2029
31382Q-KY-0	FED NATL MTG ASSOC #489111		12/01/2010	SCHEDULED REDEMPTION		1,705	1,705	1,623	1,670		35		35		1,705				56	06/01/2014
31382R-EU-3	FED NATL MTG ASSOC #489847		12/01/2010	SCHEDULED REDEMPTION		14,468	14,468	15,194	15,555		(1,087)		(1,087)		14,468				638	07/01/2029
31382R-EW-9	FED NATL MTG ASSOC #489849		12/01/2010	SCHEDULED REDEMPTION		2,204	2,204	2,273	2,411		(207)		(207)		2,204				111	07/01/2029
31382R-Z7-1	FED NATL MTG ASSOC #490466		12/01/2010	SCHEDULED REDEMPTION		62	62	64	63		(2)		(2)		62				3	03/01/2029
31382R-3Y-7	FED NATL MTG ASSOC #490515		12/01/2010	SCHEDULED REDEMPTION		50,087	50,087	47,892	47,710		2,377		2,377		50,087				2,067	03/01/2029
31382S-AM-3	FED NATL MTG ASSOC #490612		12/01/2010	SCHEDULED REDEMPTION		6,938	6,938	6,695	6,637		302		302		6,938				149	04/01/2029
31382S-BQ-3	FED NATL MTG ASSOC #490647		12/01/2010	SCHEDULED REDEMPTION		47	47	49	51		(4)		(4)		47				2	12/01/2015
31382U-LP-9	FED NATL MTG ASSOC #492734		12/01/2010	SCHEDULED REDEMPTION		5,097	5,097	4,860	4,770		327		327		5,097				166	04/01/2029
31382U-QY-5	FED NATL MTG ASSOC #492871		12/01/2010	SCHEDULED REDEMPTION		26,911	26,911	26,819	26,911						26,911				1,004	02/01/2014
31382W-DR-0	FED NATL MTG ASSOC #494312		12/01/2010	SCHEDULED REDEMPTION		157	157	156	155		2		2		157				7	04/01/2029
31382W-FM-9	FED NATL MTG ASSOC #494372		12/01/2010	SCHEDULED REDEMPTION		41	41	39	39		3		3		41				2	04/01/2029
31382W-SR-4	FED NATL MTG ASSOC #494728		12/01/2010	SCHEDULED REDEMPTION		4,035	4,035	3,847	3,882		153		153		4,035				216	05/01/2029
31382W-5U-2	FED NATL MTG ASSOC #495059		12/01/2010	SCHEDULED REDEMPTION		3,506	3,506	3,640	3,695		(189)		(189)		3,506				126	05/01/2029
31383A-XF-1	FED NATL MTG ASSOC #497578		12/01/2010	SCHEDULED REDEMPTION		202	202	210	215		(13)		(13)		202				9	02/01/2016

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31383C-AK-1	FED NATL MTG ASSOC #498710		12/01/2010	SCHEDULED REDEMPTION		50	50	52	54		(3)		(3)		50				3	09/01/2029
31383C-T8-8	FED NATL MTG ASSOC #499275		12/01/2010	SCHEDULED REDEMPTION		1,829	1,829	1,921	1,965		(136)		(136)		1,829				51	08/01/2029
31383D-3C-5	FED NATL MTG ASSOC #500395		12/01/2010	SCHEDULED REDEMPTION		77	77	80	81		(4)		(4)		77				4	06/01/2029
31383E-CU-3	FED NATL MTG ASSOC #500583		12/01/2010	SCHEDULED REDEMPTION		1,629	1,629	1,545	1,529		100		100		1,629				78	06/01/2029
31383E-HX-2	FED NATL MTG ASSOC #500746		12/01/2010	SCHEDULED REDEMPTION		402	402	388	383		19		19		402				17	06/01/2029
31383E-XH-9	FED NATL MTG ASSOC #501180		12/01/2010	SCHEDULED REDEMPTION		21,887	21,887	21,934	21,992		(106)		(106)		21,887				466	06/01/2029
31383E-XP-1	FED NATL MTG ASSOC #501186		12/01/2010	SCHEDULED REDEMPTION		518	518	495	494		24		24		518				21	06/01/2029
31383E-2T-7	FED NATL MTG ASSOC #501286		12/01/2010	SCHEDULED REDEMPTION		2,215	2,215	2,069	2,098		116		116		2,215				72	06/01/2029
31383F-QJ-0	FED NATL MTG ASSOC #501857		12/01/2010	SCHEDULED REDEMPTION		1,186	1,186	1,222	1,220		(34)		(34)		1,186				48	09/01/2029
31383F-5J-3	FED NATL MTG ASSOC #502249		12/01/2010	SCHEDULED REDEMPTION		661	661	681	679		(18)		(18)		661				27	07/01/2029
31383H-6N-9	FED NATL MTG ASSOC #504077		12/01/2010	SCHEDULED REDEMPTION		553	553	535	533		20		20		553				22	06/01/2029
31383J-QK-9	FED NATL MTG ASSOC #504558		12/01/2010	SCHEDULED REDEMPTION		90,226	90,226	91,058	91,739		(1,513)		(1,513)		90,226				4,763	07/01/2029
31383K-CE-5	FED NATL MTG ASSOC #505069		12/01/2010	SCHEDULED REDEMPTION		12,969	12,969	12,636	12,830		138		138		12,969				439	06/01/2014
31383K-EP-8	FED NATL MTG ASSOC #505142		12/01/2010	SCHEDULED REDEMPTION		1,431	1,431	1,410	1,415		16		16		1,431				62	07/01/2029
31383L-CG-8	FED NATL MTG ASSOC #505971		12/01/2010	SCHEDULED REDEMPTION		3,602	3,602	3,563	3,566		36		36		3,602				221	07/01/2029
31383L-FX-8	FED NATL MTG ASSOC #506082		08/01/2010	SCHEDULED REDEMPTION		57,799	57,799	55,902	56,001		1,798		1,798		57,799				2,680	11/01/2029
31383P-L5-3	FED NATL MTG ASSOC #508948		12/01/2010	SCHEDULED REDEMPTION		1,499	1,499	1,556	1,561		(62)		(62)		1,499				75	08/01/2029
31383P-7K-6	FED NATL MTG ASSOC #509498		12/01/2010	SCHEDULED REDEMPTION		319	319	308	313		7		7		319				14	11/01/2029
31383R-CA-8	FED NATL MTG ASSOC #510465		12/01/2010	SCHEDULED REDEMPTION		27,481	27,481	26,579	26,744		737		737		27,481				1,719	11/01/2029
31383S-FY-1	FED NATL MTG ASSOC #511483		12/01/2010	SCHEDULED REDEMPTION		212	212	220	224		(12)		(12)		212				11	09/01/2029
31383S-SB-7	FED NATL MTG ASSOC #511814		12/01/2010	SCHEDULED REDEMPTION		1,687	1,687	1,752	1,782		(95)		(95)		1,687				74	10/01/2015
31383S-2Z-2	FED NATL MTG ASSOC #512092		12/01/2010	SCHEDULED REDEMPTION		7,930	7,930	7,947	7,972		(42)		(42)		7,930				201	12/01/2029
31383S-3D-0	FED NATL MTG ASSOC #512096		12/01/2010	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11				1	12/01/2029
31383S-3G-3	FED NATL MTG ASSOC #512099		12/01/2010	SCHEDULED REDEMPTION		107	107	102	102		5		5		107				5	12/01/2029
31383T-D6-2	FED NATL MTG ASSOC #512325		12/01/2010	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	11/01/2029
31383T-D9-6	FED NATL MTG ASSOC #512328		12/01/2010	SCHEDULED REDEMPTION		607	607	587	590		17		17		607				27	12/01/2029
31383T-KR-8	FED NATL MTG ASSOC #512504		12/01/2010	SCHEDULED REDEMPTION		569	569	590	603		(34)		(34)		569				28	10/01/2029
31383U-H5-7	FED NATL MTG ASSOC #513352		12/01/2010	SCHEDULED REDEMPTION		1,767	1,767	1,820	1,817		(50)		(50)		1,767				70	09/01/2029
31383U-JP-1	FED NATL MTG ASSOC #513370		12/01/2010	SCHEDULED REDEMPTION		8,943	8,943	9,392	9,477		(534)		(534)		8,943				453	08/01/2029
31383U-MV-4	FED NATL MTG ASSOC #513472		12/01/2010	SCHEDULED REDEMPTION		9,781	9,781	9,879	9,856		(75)		(75)		9,781				489	09/01/2014
31383U-W4-3	FED NATL MTG ASSOC #513767		12/01/2010	SCHEDULED REDEMPTION		27,289	27,289	27,562	27,463		(174)		(174)		27,289				1,429	09/01/2014
31383V-B8-5	FED NATL MTG ASSOC #514063		12/01/2010	SCHEDULED REDEMPTION		1,519	1,519	1,469	1,468		51		51		1,519				67	10/01/2029
31383W-N7-2	FED NATL MTG ASSOC #515314		12/01/2010	SCHEDULED REDEMPTION		66	66	66	66						66				3	09/01/2029
31383W-3X-7	FED NATL MTG ASSOC #515714		12/01/2010	SCHEDULED REDEMPTION		139	139	134	135		4		4		139				6	12/01/2029
31383Y-QW-0	FED NATL MTG ASSOC #517169		12/01/2010	SCHEDULED REDEMPTION		6,999	6,999	7,065	7,033		(34)		(34)		6,999				355	02/01/2015
31383Y-QX-8	FED NATL MTG ASSOC #517170		12/01/2010	SCHEDULED REDEMPTION		5,680	5,680	5,733	5,729		(50)		(50)		5,680				285	03/01/2015
31384A-CL-0	FED NATL MTG ASSOC #517675		12/01/2010	SCHEDULED REDEMPTION		16,335	16,335	17,155	17,100		(765)		(765)		16,335				436	07/01/2029
31384A-GV-4	FED NATL MTG ASSOC #517812		12/01/2010	SCHEDULED REDEMPTION		218	218	226	232		(14)		(14)		218				13	12/01/2029
31384A-G8-5	FED NATL MTG ASSOC #517823		12/01/2010	SCHEDULED REDEMPTION		1,033	1,033	1,072	1,087		(55)		(55)		1,033				25	02/01/2030
31384A-X7-8	FED NATL MTG ASSOC #518302		12/01/2010	SCHEDULED REDEMPTION		305	305	314	314		(9)		(9)		305				12	10/01/2029
31384D-LN-0	FED NATL MTG ASSOC #520633		12/01/2010	SCHEDULED REDEMPTION		157	157	161	167		(10)		(10)		157				7	11/01/2029
31384E-AE-0	FED NATL MTG ASSOC #521205		12/01/2010	SCHEDULED REDEMPTION		71	71	73	73		(3)		(3)		71				4	12/01/2029
31384E-AV-2	FED NATL MTG ASSOC #521220		12/01/2010	SCHEDULED REDEMPTION		942	942	985	1,028		(86)		(86)		942				29	12/01/2029
31384E-GJ-3	FED NATL MTG ASSOC #521401		12/01/2010	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	01/01/2030
31384F-C6-2	FED NATL MTG ASSOC #522193		12/01/2010	SCHEDULED REDEMPTION		1,394	1,394	1,346	1,362		32		32		1,394				61	02/01/2030
31384F-MB-0	FED NATL MTG ASSOC #522454		12/01/2010	SCHEDULED REDEMPTION		103	103	97	99		4		4		103				4	11/01/2029
31384F-QS-9	FED NATL MTG ASSOC #522565		12/01/2010	SCHEDULED REDEMPTION		36,584	36,584	37,653	38,079		(1,495)		(1,495)		36,584				1,382	10/01/2029
31384F-TT-4	FED NATL MTG ASSOC #522662		12/01/2010	SCHEDULED REDEMPTION		3,962	3,962	3,961	3,961		1		1		3,962				301	06/01/2029
31384F-XR-3	FED NATL MTG ASSOC #522788		12/01/2010	SCHEDULED REDEMPTION		84	84	87	95		(11)		(11)		84				4	12/01/2029
31384F-YY-7	FED NATL MTG ASSOC #522827		12/01/2010	SCHEDULED REDEMPTION		4,379	4,379	4,470	4,470		(91)		(91)		4,379				178	01/01/2015
31384F-YZ-4	FED NATL MTG ASSOC #522828		12/01/2010	SCHEDULED REDEMPTION		93	93	96	97		(3)		(3)		93				4	01/01/2015
31384G-FB-6	FED NATL MTG ASSOC #523162		12/01/2010	SCHEDULED REDEMPTION		536	536	560	601		(66)		(66)		536				24	11/01/2029
31384G-KR-5	FED NATL MTG ASSOC #523304		05/01/2010	SCHEDULED REDEMPTION		2,483	2,483	2,397	2,388		95		95		2,483				72	11/01/2029
31384G-NG-6	FED NATL MTG ASSOC #523391		12/01/2010	SCHEDULED REDEMPTION		119	119	124	125		(6)		(6)		119				5	11/01/2029
31384H-5D-1	FED NATL MTG ASSOC #524744		12/01/2010	SCHEDULED REDEMPTION		2,071	2,071	2,090	2,092		(21)		(21)		2,071				102	07/01/2015
31384J-BQ-1	FED NATL MTG ASSOC #524847		12/01/2010	SCHEDULED REDEMPTION		7	7	7	8						7					01/01/2030
31384J-CW-7	FED NATL MTG ASSOC #524885		12/01/2010	SCHEDULED REDEMPTION		1,996	1,996	2,015	2,010		(14)		(14)		1,996				98	02/01/2015

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31384J-XQ-7	FED NATL MTG ASSOC #525487		12/01/2010	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					02/01/2030
31384J-7M-5	FED NATL MTG ASSOC #525700		12/01/2010	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15				1	01/01/2030
31384K-FD-3	FED NATL MTG ASSOC #525864		12/01/2010	SCHEDULED REDEMPTION		1,302	1,302	1,341	1,389		(86)		(86)		1,302				57	09/01/2029
31384K-GS-9	FED NATL MTG ASSOC #525909		12/01/2010	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					12/01/2029
31384K-JX-5	FED NATL MTG ASSOC #525978		12/01/2010	SCHEDULED REDEMPTION		3,401	3,401	3,532	3,596		(195)		(195)		3,401				180	03/01/2030
31384L-MX-9	FED NATL MTG ASSOC #526974		12/01/2010	SCHEDULED REDEMPTION		923	923	958	970		(47)		(47)		923				40	02/01/2015
31384L-PD-0	FED NATL MTG ASSOC #527020		12/01/2010	SCHEDULED REDEMPTION		177	177	184	190		(12)		(12)		177				9	01/01/2030
31384L-QH-0	FED NATL MTG ASSOC #527056		12/01/2010	SCHEDULED REDEMPTION		1,084	1,084	1,126	1,133		(50)		(50)		1,084				48	04/01/2015
31384L-YT-5	FED NATL MTG ASSOC #527322		12/01/2010	SCHEDULED REDEMPTION		230	230	239	249		(18)		(18)		230				11	01/01/2030
31384M-G2-2	FED NATL MTG ASSOC #527717		12/01/2010	SCHEDULED REDEMPTION		164	164	170	177		(13)		(13)		164				11	01/01/2030
31384P-JB-2	FED NATL MTG ASSOC #529558		12/01/2010	SCHEDULED REDEMPTION		2,419	2,419	2,484	2,420						2,419				93	05/01/2015
31384P-ND-3	FED NATL MTG ASSOC #529688		12/01/2010	SCHEDULED REDEMPTION		1,484	1,484	1,423	1,413		70		70		1,484				60	02/01/2030
31384P-NF-8	FED NATL MTG ASSOC #529690		12/01/2010	SCHEDULED REDEMPTION		356	356	369	380		(24)		(24)		356				18	02/01/2030
31384P-QF-5	FED NATL MTG ASSOC #529754		12/01/2010	SCHEDULED REDEMPTION		277	277	287	291		(15)		(15)		277				11	02/01/2030
31384P-YT-6	FED NATL MTG ASSOC #530022		12/01/2010	SCHEDULED REDEMPTION		23	23	24	24		(2)		(2)		23				1	03/01/2030
31384P-YX-7	FED NATL MTG ASSOC #530026		12/01/2010	SCHEDULED REDEMPTION		572	572	593	610		(37)		(37)		572				30	03/01/2030
31384P-4A-0	FED NATL MTG ASSOC #530117		12/01/2010	SCHEDULED REDEMPTION		1,530	1,530	1,543	1,530						1,530				47	02/01/2015
31384P-6A-8	FED NATL MTG ASSOC #530165		12/01/2010	SCHEDULED REDEMPTION		156	156	162	165		(8)		(8)		156				8	03/01/2030
31384Q-RG-0	FED NATL MTG ASSOC #530687		12/01/2010	SCHEDULED REDEMPTION		4,070	4,070	4,108	4,106		(36)		(36)		4,070				203	04/01/2015
31384Q-SL-8	FED NATL MTG ASSOC #530723		12/01/2010	SCHEDULED REDEMPTION		454	454	471	482		(28)		(28)		454				23	04/01/2030
31384Q-YY-3	FED NATL MTG ASSOC #530927		12/01/2010	SCHEDULED REDEMPTION		1,664	1,664	1,680	1,680		(16)		(16)		1,664				82	04/01/2015
31384R-KG-5	FED NATL MTG ASSOC #531395		02/01/2010	SCHEDULED REDEMPTION		508	508	512	512		(4)		(4)		508				7	05/01/2015
31384R-P4-7	FED NATL MTG ASSOC #531543		12/01/2010	SCHEDULED REDEMPTION		762	762	796	828		(66)		(66)		762				33	03/01/2030
31384R-Q2-0	FED NATL MTG ASSOC #531573		12/01/2010	SCHEDULED REDEMPTION		135	135	141	144		(9)		(9)		135				6	04/01/2030
31384R-TG-6	FED NATL MTG ASSOC #531651		12/01/2010	SCHEDULED REDEMPTION		3,782	3,782	3,818	3,803		(21)		(21)		3,782				233	03/01/2015
31384R-ZP-9	FED NATL MTG ASSOC #531850		12/01/2010	SCHEDULED REDEMPTION		532	532	546	532						532				25	04/01/2015
31384S-AF-6	FED NATL MTG ASSOC #532006		12/01/2010	SCHEDULED REDEMPTION		137	137	137	137						137				4	02/01/2030
31384S-V2-2	FED NATL MTG ASSOC #532633		12/01/2010	SCHEDULED REDEMPTION		3,598	3,598	3,632	3,614		(16)		(16)		3,598				157	04/01/2015
31384S-WR-6	FED NATL MTG ASSOC #532656		12/01/2010	SCHEDULED REDEMPTION		3,024	3,024	3,140	3,169		(146)		(146)		3,024				162	07/01/2015
31384T-DU-8	FED NATL MTG ASSOC #533015		12/01/2010	SCHEDULED REDEMPTION		46	46	48	49		(3)		(3)		46				3	03/01/2030
31384T-U5-4	FED NATL MTG ASSOC #533504		12/01/2010	SCHEDULED REDEMPTION		778	778	808	821		(43)		(43)		778				42	03/01/2030
31384T-VT-1	FED NATL MTG ASSOC #533526		12/01/2010	SCHEDULED REDEMPTION		1,224	1,224	1,271	1,292		(68)		(68)		1,224				96	03/01/2030
31384U-BY-9	FED NATL MTG ASSOC #533855		12/01/2010	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11				1	03/01/2030
31384U-CA-0	FED NATL MTG ASSOC #533865		12/01/2010	SCHEDULED REDEMPTION		527	527	527	526		1		1		527				25	04/01/2015
31384U-EA-8	FED NATL MTG ASSOC #533929		12/01/2010	SCHEDULED REDEMPTION		1,836	1,836	1,853	1,846		(10)		(10)		1,836				93	04/01/2015
31384U-EQ-3	FED NATL MTG ASSOC #533943		12/01/2010	SCHEDULED REDEMPTION		1,155	1,155	1,185	1,203		(48)		(48)		1,155				50	05/01/2015
31384U-ET-7	FED NATL MTG ASSOC #533946		12/01/2010	SCHEDULED REDEMPTION		386	386	389	388		(2)		(2)		386				20	06/01/2015
31384U-EY-6	FED NATL MTG ASSOC #533951		12/01/2010	SCHEDULED REDEMPTION		263	263	262	262		1		1		263				12	07/01/2015
31384U-FH-2	FED NATL MTG ASSOC #533968		12/01/2010	SCHEDULED REDEMPTION		2,014	2,014	2,033	2,032		(18)		(18)		2,014				101	07/01/2015
31384U-KN-3	FED NATL MTG ASSOC #534101		12/01/2010	SCHEDULED REDEMPTION		1,713	1,713	1,778	1,857		(144)		(144)		1,713				123	03/01/2030
31384U-NK-6	FED NATL MTG ASSOC #534194		12/01/2010	SCHEDULED REDEMPTION		154	154	159	163		(9)		(9)		154				8	04/01/2030
31384U-WC-4	FED NATL MTG ASSOC #534443		12/01/2010	SCHEDULED REDEMPTION		298	298	296	298						298				14	03/01/2015
31384V-BT-8	FED NATL MTG ASSOC #534750		12/01/2010	SCHEDULED REDEMPTION		174	174	181	191		(16)		(16)		174				9	03/01/2030
31384V-KQ-4	FED NATL MTG ASSOC #535003		12/01/2010	SCHEDULED REDEMPTION		2,609	2,609	2,542	2,579		30		30		2,609				108	11/01/2014
31384V-M9-0	FED NATL MTG ASSOC #535084		12/01/2010	SCHEDULED REDEMPTION		45,358	45,358	46,350	46,929		(1,571)		(1,571)		45,358				1,788	10/01/2029
31384V-NT-5	FED NATL MTG ASSOC #535102		12/01/2010	SCHEDULED REDEMPTION		1,061	1,061	1,102	1,109		(48)		(48)		1,061				47	01/01/2015
31384V-NU-2	FED NATL MTG ASSOC #535103		12/01/2010	SCHEDULED REDEMPTION		26,752	26,752	27,449	27,504		(752)		(752)		26,752				1,126	01/01/2015
31384V-NV-0	FED NATL MTG ASSOC #535104		12/01/2010	SCHEDULED REDEMPTION		1,235	1,235	1,283	1,288		(53)		(53)		1,235				53	12/01/2014
31384V-QA-3	FED NATL MTG ASSOC #535149		12/01/2010	SCHEDULED REDEMPTION		2,774	2,774	2,899	3,026		(252)		(252)		2,774				106	02/01/2030
31384V-QF-2	FED NATL MTG ASSOC #535154		12/01/2010	SCHEDULED REDEMPTION		1,488	1,488	1,556	1,623		(135)		(135)		1,488				54	01/01/2030
31384V-QG-0	FED NATL MTG ASSOC #535155		12/01/2010	SCHEDULED REDEMPTION		1,811	1,811	1,876	1,927		(117)		(117)		1,811				88	02/01/2030
31384V-QJ-4	FED NATL MTG ASSOC #535157		12/01/2010	SCHEDULED REDEMPTION		18,304	18,304	18,360	18,446		(142)		(142)		18,304				695	02/01/2030
31384V-QL-9	FED NATL MTG ASSOC #535159		12/01/2010	SCHEDULED REDEMPTION		362	362	379	396		(34)		(34)		362				15	02/01/2030
31384V-QR-6	FED NATL MTG ASSOC #535164		12/01/2010	SCHEDULED REDEMPTION		239	239	250	261		(22)		(22)		239				10	02/01/2030
31384V-UY-6	FED NATL MTG ASSOC #535299		12/01/2010	SCHEDULED REDEMPTION		702	702	729	757		(55)		(55)		702				30	05/01/2030
31384V-UZ-3	FED NATL MTG ASSOC #535300		12/01/2010	SCHEDULED REDEMPTION		18,355	18,355	19,276	19,487		(1,132)		(1,132)		18,355				795	05/01/2030
31384V-VG-4	FED NATL MTG ASSOC #535315		12/01/2010	SCHEDULED REDEMPTION		20,802	20,802	21,602	21,709		(907)		(907)		20,802				951	05/01/2015

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31384V-YW-6	FED NATL MTG ASSOC #535425		12/01/2010	SCHEDULED REDEMPTION		7,405	7,405	7,692	8,014		(609)		(609)		7,405				266	08/01/2030
31384V-2H-4	FED NATL MTG ASSOC #535476		12/01/2010	SCHEDULED REDEMPTION		3,315	3,315	3,416	3,413		(98)		(98)		3,315				120	07/01/2029
31384V-4U-3	FED NATL MTG ASSOC #535535		12/01/2010	SCHEDULED REDEMPTION		13,008	13,008	13,036	13,074		(66)		(66)		13,008				539	10/01/2030
31384V-5P-3	FED NATL MTG ASSOC #535554		12/01/2010	SCHEDULED REDEMPTION		4,163	4,163	4,257	4,285		(122)		(122)		4,163				191	10/01/2015
31384V-6X-5	FED NATL MTG ASSOC #535586		12/01/2010	SCHEDULED REDEMPTION		3,921	3,921	4,072	4,129		(207)		(207)		3,921				163	11/01/2015
31384W-A8-3	FED NATL MTG ASSOC #535631		12/01/2010	SCHEDULED REDEMPTION		17,425	17,425	18,094	18,353		(928)		(928)		17,425				722	12/01/2015
31384W-CL-2	FED NATL MTG ASSOC #535675		12/01/2010	SCHEDULED REDEMPTION		13,213	13,213	13,721	13,840		(627)		(627)		13,213				536	01/01/2016
31384W-DM-9	FED NATL MTG ASSOC #535708		12/01/2010	SCHEDULED REDEMPTION		12,037	12,037	12,063	12,106		(69)		(69)		12,037				532	02/01/2031
31384W-EA-4	FED NATL MTG ASSOC #535729		12/01/2010	SCHEDULED REDEMPTION		2,475	2,475	2,526	2,539		(64)		(64)		2,475				96	02/01/2016
31384W-EG-1	FED NATL MTG ASSOC #535735		12/01/2010	SCHEDULED REDEMPTION		87,164	87,164	90,174	88,844		(1,680)		(1,680)		87,164				3,142	01/01/2016
31384W-EM-8	FED NATL MTG ASSOC #535740		12/01/2010	SCHEDULED REDEMPTION		25,888	25,888	26,883	27,299		(1,411)		(1,411)		25,888				1,118	12/01/2015
31384W-E6-3	FED NATL MTG ASSOC #535757		12/01/2010	SCHEDULED REDEMPTION		2,437	2,437	2,531	2,607		(170)		(170)		2,437				103	01/01/2031
31384W-GJ-3	FED NATL MTG ASSOC #535801		12/01/2010	SCHEDULED REDEMPTION		6,733	6,733	6,992	7,136		(403)		(403)		6,733				274	03/01/2016
31384W-HG-8	FED NATL MTG ASSOC #535831		12/01/2010	SCHEDULED REDEMPTION		952	952	1,000	1,017		(65)		(65)		952				36	04/01/2031
31384W-HL-7	FED NATL MTG ASSOC #535835		12/01/2010	SCHEDULED REDEMPTION		10,042	10,042	10,250	10,303		(262)		(262)		10,042				401	04/01/2016
31384W-JP-6	FED NATL MTG ASSOC #535870		12/01/2010	SCHEDULED REDEMPTION		6,856	6,856	6,998	7,046		(191)		(191)		6,856				282	04/01/2016
31384W-KQ-2	FED NATL MTG ASSOC #535903		12/01/2010	SCHEDULED REDEMPTION		144	144	148	153		(9)		(9)		144				6	03/01/2031
31384W-K2-5	FED NATL MTG ASSOC #535913		12/01/2010	SCHEDULED REDEMPTION		907	907	952	974		(68)		(68)		907				36	05/01/2031
31384W-LB-4	FED NATL MTG ASSOC #535922		12/01/2010	SCHEDULED REDEMPTION		1,599	1,599	1,661	1,709		(110)		(110)		1,599				75	03/01/2031
31384W-LX-6	FED NATL MTG ASSOC #535942		12/01/2010	SCHEDULED REDEMPTION		385	385	399	414		(29)		(29)		385				15	04/01/2031
31384W-MK-3	FED NATL MTG ASSOC #535962		12/01/2010	SCHEDULED REDEMPTION		704	704	718	723		(19)		(19)		704				27	05/01/2016
31384W-NW-6	FED NATL MTG ASSOC #536005		12/01/2010	SCHEDULED REDEMPTION		4,897	4,897	5,085	5,096		(199)		(199)		4,897				205	12/01/2014
31384W-QM-5	FED NATL MTG ASSOC #536060		12/01/2010	SCHEDULED REDEMPTION		1,467	1,467	1,500	1,490		(23)		(23)		1,467				64	02/01/2016
31384W-S8-4	FED NATL MTG ASSOC #536143		12/01/2010	SCHEDULED REDEMPTION		1,017	1,017	1,057	1,094		(76)		(76)		1,017				45	04/01/2030
31384W-XN-5	FED NATL MTG ASSOC #536285		12/01/2010	SCHEDULED REDEMPTION		174	174	184	188		(14)		(14)		174				9	08/01/2030
31384W-Y3-8	FED NATL MTG ASSOC #536330		12/01/2010	SCHEDULED REDEMPTION		226	226	234	248		(22)		(22)		226				11	04/01/2030
31384W-2H-2	FED NATL MTG ASSOC #536376		12/01/2010	SCHEDULED REDEMPTION		1,157	1,157	1,168	1,165		(8)		(8)		1,157				58	04/01/2015
31384W-4F-4	FED NATL MTG ASSOC #536422		12/01/2010	SCHEDULED REDEMPTION		4,841	4,841	4,886	4,868		(27)		(27)		4,841				222	04/01/2015
31384X-KD-9	FED NATL MTG ASSOC #536792		03/01/2010	SCHEDULED REDEMPTION		3,403	3,403	3,532	3,627		(224)		(224)		3,403				68	05/01/2030
31384X-KF-4	FED NATL MTG ASSOC #536794		12/01/2010	SCHEDULED REDEMPTION		5,379	5,379	5,585	5,718		(340)		(340)		5,379				179	05/01/2015
31384X-WN-4	FED NATL MTG ASSOC #537153		12/01/2010	SCHEDULED REDEMPTION		222	222	230	238		(16)		(16)		222				11	05/01/2030
31384X-ZA-9	FED NATL MTG ASSOC #537237		12/01/2010	SCHEDULED REDEMPTION		72	72	75	77		(5)		(5)		72				4	05/01/2030
31384X-4E-5	FED NATL MTG ASSOC #537321		12/01/2010	SCHEDULED REDEMPTION		4,683	4,683	4,727	4,722		(39)		(39)		4,683				309	06/01/2015
31384X-4H-8	FED NATL MTG ASSOC #537324		12/01/2010	SCHEDULED REDEMPTION		130	130	136	142		(11)		(11)		130				6	06/01/2030
31384Y-JS-6	FED NATL MTG ASSOC #537673		12/01/2010	SCHEDULED REDEMPTION		120	120	125	133		(12)		(12)		120				5	04/01/2030
31384Y-J3-1	FED NATL MTG ASSOC #537682		12/01/2010	SCHEDULED REDEMPTION		135	135	140	146		(11)		(11)		135				7	05/01/2030
31384Y-LM-6	FED NATL MTG ASSOC #537732		12/01/2010	SCHEDULED REDEMPTION		482	482	501	522		(40)		(40)		482				31	04/01/2030
31384Y-LQ-7	FED NATL MTG ASSOC #537735		12/01/2010	SCHEDULED REDEMPTION		35	35	36	38		(3)		(3)		35				2	04/01/2030
31384Y-Q4-1	FED NATL MTG ASSOC #537875		12/01/2010	SCHEDULED REDEMPTION		2,137	2,137	2,157	2,156		(18)		(18)		2,137				107	06/01/2015
31384Y-TY-2	FED NATL MTG ASSOC #537967		12/01/2010	SCHEDULED REDEMPTION		2,263	2,263	2,350	2,376		(113)		(113)		2,263				99	05/01/2015
31384Y-2H-8	FED NATL MTG ASSOC #538176		12/01/2010	SCHEDULED REDEMPTION		2,650	2,650	2,672	2,650						2,650				124	05/01/2015
31384Y-6R-2	FED NATL MTG ASSOC #538280		12/01/2010	SCHEDULED REDEMPTION		472	472	476	476		(4)		(4)		472				24	05/01/2015
31385A-K9-7	FED NATL MTG ASSOC #538620		12/01/2010	SCHEDULED REDEMPTION		1,528	1,528	1,542	1,539		(11)		(11)		1,528				78	06/01/2015
31385A-RX-7	FED NATL MTG ASSOC #538802		12/01/2010	SCHEDULED REDEMPTION		268	268	278	293		(25)		(25)		268				14	06/01/2030
31385A-UD-7	FED NATL MTG ASSOC #538880		12/01/2010	SCHEDULED REDEMPTION		1,816	1,816	1,833	1,825		(10)		(10)		1,816				91	06/01/2015
31385A-VU-8	FED NATL MTG ASSOC #538927		12/01/2010	SCHEDULED REDEMPTION		226	226	228	227		(1)		(1)		226				11	06/01/2015
31385A-7K-7	FED NATL MTG ASSOC #539198		12/01/2010	SCHEDULED REDEMPTION		905	905	913	912		(7)		(7)		905				45	05/01/2015
31385B-3M-5	FED NATL MTG ASSOC #540004		12/01/2010	SCHEDULED REDEMPTION		82	82	86	87		(5)		(5)		82				4	05/01/2030
31385C-DZ-3	FED NATL MTG ASSOC #540220		12/01/2010	SCHEDULED REDEMPTION		86	86	88	93		(7)		(7)		86				4	06/01/2030
31385C-GN-7	FED NATL MTG ASSOC #540305		12/01/2010	SCHEDULED REDEMPTION		932	932	956	954		(23)		(23)		932				41	06/01/2015
31385C-HC-0	FED NATL MTG ASSOC #540327		12/01/2010	SCHEDULED REDEMPTION		637	637	643	645		(7)		(7)		637				32	06/01/2015
31385C-WQ-2	FED NATL MTG ASSOC #540755		12/01/2010	SCHEDULED REDEMPTION		1,771	1,771	1,838	1,926		(155)		(155)		1,771				116	05/01/2030
31385C-YV-9	FED NATL MTG ASSOC #540824		12/01/2010	SCHEDULED REDEMPTION		1,787	1,787	1,834	1,848		(61)		(61)		1,787				82	09/01/2015
31385C-Z2-2	FED NATL MTG ASSOC #540861		07/01/2010	SCHEDULED REDEMPTION		3,791	3,791	3,829	3,802		(11)		(11)		3,791				77	06/01/2011
31385D-EA-5	FED NATL MTG ASSOC #541129		12/01/2010	SCHEDULED REDEMPTION		15	15	16	17		(1)		(1)		15				1	05/01/2030
31385D-GU-9	FED NATL MTG ASSOC #541211		12/01/2010	SCHEDULED REDEMPTION		158	158	164	171		(13)		(13)		158				3	06/01/2030
31385D-M4-0	FED NATL MTG ASSOC #541379		12/01/2010	SCHEDULED REDEMPTION		3,534	3,534	3,567	3,566		(32)		(32)		3,534				177	05/01/2015

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31385D-M9-9	FED NATL MTG ASSOC #541384		12/01/2010	SCHEDULED REDEMPTION		2,218	2,218	2,239	2,227		(9)		(9)		2,218				111	05/01/2015
31385D-4T-5	FED NATL MTG ASSOC #541834		05/01/2010	SCHEDULED REDEMPTION		134	134	139	135		(1)		(1)		134				2	06/01/2015
31385E-AP-4	FED NATL MTG ASSOC #541914		12/01/2010	SCHEDULED REDEMPTION		5,659	5,659	5,712	5,703		(44)		(44)		5,659				289	06/01/2015
31385E-BS-7	FED NATL MTG ASSOC #541949		12/01/2010	SCHEDULED REDEMPTION		389	389	404	412		(23)		(23)		389				18	07/01/2030
31385E-FS-3	FED NATL MTG ASSOC #542077		12/01/2010	SCHEDULED REDEMPTION		344	344	357	372		(28)		(28)		344				17	07/01/2030
31385E-UK-3	FED NATL MTG ASSOC #542486		12/01/2010	SCHEDULED REDEMPTION		2,468	2,468	2,488	2,468						2,468				111	07/01/2015
31385E-WH-8	FED NATL MTG ASSOC #542548		12/01/2010	SCHEDULED REDEMPTION		44	44	46	48		(4)		(4)		44				2	07/01/2030
31385E-XH-7	FED NATL MTG ASSOC #542580		12/01/2010	SCHEDULED REDEMPTION		551	551	573	589		(37)		(37)		551				28	08/01/2030
31385F-CZ-7	FED NATL MTG ASSOC #542888		12/01/2010	SCHEDULED REDEMPTION		265	265	275	293		(28)		(28)		265				13	06/01/2030
31385F-EM-4	FED NATL MTG ASSOC #542940		12/01/2010	SCHEDULED REDEMPTION		74	74	79	84		(10)		(10)		74				4	07/01/2030
31385F-KC-9	FED NATL MTG ASSOC #543091		12/01/2010	SCHEDULED REDEMPTION		3,053	3,053	3,171	3,305		(251)		(251)		3,053				44	06/01/2030
31385F-QZ-2	FED NATL MTG ASSOC #543272		12/01/2010	SCHEDULED REDEMPTION		1,364	1,364	1,416	1,447		(83)		(83)		1,364				23	07/01/2030
31385G-ZH-0	FED NATL MTG ASSOC #544444		12/01/2010	SCHEDULED REDEMPTION		2	2	2	2						2					09/01/2030
31385H-AB-8	FED NATL MTG ASSOC #544602		12/01/2010	SCHEDULED REDEMPTION		633	633	639	639		(6)		(6)		633				32	06/01/2015
31385H-AD-4	FED NATL MTG ASSOC #544604		12/01/2010	SCHEDULED REDEMPTION		1,106	1,106	1,149	1,163		(57)		(57)		1,106				48	06/01/2015
31385H-NN-8	FED NATL MTG ASSOC #544997		12/01/2010	SCHEDULED REDEMPTION		60	60	60	60						60				3	06/01/2015
31385H-PJ-5	FED NATL MTG ASSOC #545025		12/01/2010	SCHEDULED REDEMPTION		9,413	9,413	9,608	9,654		(241)		(241)		9,413				368	06/01/2016
31385H-QC-9	FED NATL MTG ASSOC #545051		12/01/2010	SCHEDULED REDEMPTION		438	438	447	451		(14)		(14)		438				16	09/01/2029
31385H-Q4-7	FED NATL MTG ASSOC #545075		12/01/2010	SCHEDULED REDEMPTION		175	175	183	189		(14)		(14)		175				6	07/01/2031
31385H-Q8-8	FED NATL MTG ASSOC #545079		12/01/2010	SCHEDULED REDEMPTION		1,135	1,135	1,192	1,205		(70)		(70)		1,135				48	05/01/2030
31385H-S2-9	FED NATL MTG ASSOC #545137		12/01/2010	SCHEDULED REDEMPTION		11,061	11,061	11,372	11,692		(631)		(631)		11,061				449	08/01/2031
31385H-S3-7	FED NATL MTG ASSOC #545138		12/01/2010	SCHEDULED REDEMPTION		65,766	65,766	70,081	72,261		(6,495)		(6,495)		65,766				2,771	08/01/2031
31385H-TE-2	FED NATL MTG ASSOC #545149		12/01/2010	SCHEDULED REDEMPTION		13,250	13,250	13,804	13,747		(498)		(498)		13,250				475	08/01/2016
31385H-TK-8	FED NATL MTG ASSOC #545154		12/01/2010	SCHEDULED REDEMPTION		3,075	3,075	3,194	3,231		(156)		(156)		3,075				131	08/01/2016
31385H-UU-4	FED NATL MTG ASSOC #545195		12/01/2010	SCHEDULED REDEMPTION		229	229	240	250		(21)		(21)		229				9	09/01/2031
31385H-VT-6	FED NATL MTG ASSOC #545226		12/01/2010	SCHEDULED REDEMPTION		666	666	691	699		(33)		(33)		666				29	09/01/2016
31385H-V4-1	FED NATL MTG ASSOC #545235		12/01/2010	SCHEDULED REDEMPTION		994	994	1,039	1,080		(86)		(86)		994				39	10/01/2031
31385H-YA-4	FED NATL MTG ASSOC #545305		12/01/2010	SCHEDULED REDEMPTION		4,624	4,624	4,810	4,803		(179)		(179)		4,624				170	11/01/2016
31385H-2A-9	FED NATL MTG ASSOC #545369		12/01/2010	SCHEDULED REDEMPTION		2,037	2,037	2,115	2,151		(114)		(114)		2,037				86	09/01/2016
31385J-B2-3	FED NATL MTG ASSOC #545557		12/01/2010	SCHEDULED REDEMPTION		63,655	63,655	66,788	67,446		(3,790)		(3,790)		63,655				2,468	04/01/2032
31385J-D4-7	FED NATL MTG ASSOC #545623		12/01/2010	SCHEDULED REDEMPTION		4,046	4,046	4,209	4,191		(145)		(145)		4,046				146	05/01/2017
31385J-EK-0	FED NATL MTG ASSOC #545638		12/01/2010	SCHEDULED REDEMPTION		2,729	2,729	2,864	2,884		(156)		(156)		2,729				107	05/01/2032
31385J-HC-5	FED NATL MTG ASSOC #545727		12/01/2010	SCHEDULED REDEMPTION		63,950	63,950	64,947	64,682		(732)		(732)		63,950				2,200	05/01/2017
31385J-JC-3	FED NATL MTG ASSOC #545759		12/01/2010	SCHEDULED REDEMPTION		19,181	19,181	19,235	19,282		(101)		(101)		19,181				751	07/01/2032
31385J-JF-6	FED NATL MTG ASSOC #545762		12/01/2010	SCHEDULED REDEMPTION		4,105	4,105	4,127	4,144		(39)		(39)		4,105				160	07/01/2032
31385J-JK-5	FED NATL MTG ASSOC #545766		12/01/2010	SCHEDULED REDEMPTION		38,539	38,539	40,087	40,046		(1,507)		(1,507)		38,539				1,436	07/01/2017
31385J-K3-1	FED NATL MTG ASSOC #545814		12/01/2010	SCHEDULED REDEMPTION		18,944	18,944	18,984	19,018		(75)		(75)		18,944				762	08/01/2032
31385J-K4-9	FED NATL MTG ASSOC #545815		12/01/2010	SCHEDULED REDEMPTION		5,322	5,322	5,567	5,773		(452)		(452)		5,322				209	07/01/2032
31385J-M8-8	FED NATL MTG ASSOC #545883		12/01/2010	SCHEDULED REDEMPTION		53,180	53,180	54,604	54,198		(1,018)		(1,018)		53,180				1,826	09/01/2017
31385J-PN-2	FED NATL MTG ASSOC #545929		12/01/2010	SCHEDULED REDEMPTION		1,355	1,355	1,423	1,433		(78)		(78)		1,355				52	08/01/2032
31385J-UL-0	FED NATL MTG ASSOC #546087		12/01/2010	SCHEDULED REDEMPTION		751	751	758	756		(5)		(5)		751				36	07/01/2015
31385J-VG-0	FED NATL MTG ASSOC #546115		12/01/2010	SCHEDULED REDEMPTION		993	993	1,003	1,004		(11)		(11)		993				47	07/01/2015
31385J-5K-0	FED NATL MTG ASSOC #546350		12/01/2010	SCHEDULED REDEMPTION		5,531	5,531	5,744	5,792		(261)		(261)		5,531				254	06/01/2015
31385K-GC-3	FED NATL MTG ASSOC #546595		12/01/2010	SCHEDULED REDEMPTION		451	451	469	474		(23)		(23)		451				22	05/01/2030
31385K-K5-3	FED NATL MTG ASSOC #546716		12/01/2010	SCHEDULED REDEMPTION		20	20	21	22		(2)		(2)		20				1	07/01/2030
31385K-YD-1	FED NATL MTG ASSOC #547108		12/01/2010	SCHEDULED REDEMPTION		3,259	3,259	3,289	3,286		(27)		(27)		3,259				161	07/01/2015
31385K-ZM-0	FED NATL MTG ASSOC #547148		12/01/2010	SCHEDULED REDEMPTION		3,402	3,402	3,478	3,520		(118)		(118)		3,402				112	11/01/2015
31385K-3Y-9	FED NATL MTG ASSOC #547215		12/01/2010	SCHEDULED REDEMPTION		144	144	149	155		(11)		(11)		144				7	07/01/2030
31385N-GV-5	FED NATL MTG ASSOC #547512		12/01/2010	SCHEDULED REDEMPTION		435	435	450	465		(31)		(31)		435				20	08/01/2030
31385N-LZ-0	FED NATL MTG ASSOC #547644		12/01/2010	SCHEDULED REDEMPTION		267	267	277	280		(13)		(13)		267				13	03/01/2031
31385N-TJ-8	FED NATL MTG ASSOC #547853		12/01/2010	SCHEDULED REDEMPTION		6,276	6,276	6,417	6,448		(172)		(172)		6,276				225	08/01/2015
31385P-AC-8	FED NATL MTG ASSOC #548203		12/01/2010	SCHEDULED REDEMPTION		904	904	928	940		(36)		(36)		904				40	01/01/2016
31385P-AH-7	FED NATL MTG ASSOC #548208		12/01/2010	SCHEDULED REDEMPTION		6,636	6,636	6,806	6,784		(148)		(148)		6,636				284	04/01/2016
31385P-H6-4	FED NATL MTG ASSOC #548453		12/01/2010	SCHEDULED REDEMPTION		14,857	14,857	15,602	15,744		(887)		(887)		14,857				841	11/01/2029
31385R-N6-3	FED NATL MTG ASSOC #550413		05/01/2010	SCHEDULED REDEMPTION		3,275	3,275	3,401	3,466		(190)		(190)		3,275				74	11/01/2015
31385R-UV-0	FED NATL MTG ASSOC #550596		12/01/2010	SCHEDULED REDEMPTION		1,323	1,323	1,358	1,323						1,323				49	10/01/2015
31385R-WB-2	FED NATL MTG ASSOC #550642		12/01/2010	SCHEDULED REDEMPTION		76	76	79	84		(8)		(8)		76				4	08/01/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31385R-4G-2	FED NATL MTG ASSOC #550823		12/01/2010	SCHEDULED REDEMPTION		470	470	488	499		(28)		(28)		470				21	01/01/2016
31385S-K5-6	FED NATL MTG ASSOC #551216		12/01/2010	SCHEDULED REDEMPTION		12,228	12,228	12,697	13,080		(852)		(852)		12,228				460	09/01/2030
31385U-P9-8	FED NATL MTG ASSOC #553148		12/01/2010	SCHEDULED REDEMPTION		3,178	3,178	3,249	3,289		(111)		(111)		3,178				172	09/01/2015
31385W-J8-3	FED NATL MTG ASSOC #554787		12/01/2010	SCHEDULED REDEMPTION		2,612	2,612	2,641	2,607		5		5		2,612				130	10/01/2023
31385W-LQ-0	FED NATL MTG ASSOC #554835		12/01/2010	SCHEDULED REDEMPTION		27,578	27,578	28,647	30,139		(2,561)		(2,561)		27,578				1,040	11/01/2030
31385W-MS-5	FED NATL MTG ASSOC #554869		12/01/2010	SCHEDULED REDEMPTION		91	91	93	97		(7)		(7)		91				4	11/01/2030
31385W-NA-3	FED NATL MTG ASSOC #554885		12/01/2010	SCHEDULED REDEMPTION		11,493	11,493	11,798	11,494		(1)		(1)		11,493				539	11/01/2015
31385W-TM-1	FED NATL MTG ASSOC #555056		12/01/2010	SCHEDULED REDEMPTION		558	558	570	568		(10)		(10)		558				21	11/01/2017
31385W-WY-1	FED NATL MTG ASSOC #555163		12/01/2010	SCHEDULED REDEMPTION		12,613	12,613	13,246	13,446		(833)		(833)		12,613				498	01/01/2033
31385W-XJ-3	FED NATL MTG ASSOC #555181		12/01/2010	SCHEDULED REDEMPTION		902	902	947	962		(60)		(60)		902				35	01/01/2033
31385W-XY-0	FED NATL MTG ASSOC #555195		12/01/2010	SCHEDULED REDEMPTION		139,893	139,893	145,738	145,271		(5,378)		(5,378)		139,893				4,857	11/01/2017
31385W-X8-7	FED NATL MTG ASSOC #555203		12/01/2010	SCHEDULED REDEMPTION		251,794	251,794	266,115	269,208		(17,414)		(17,414)		251,794				10,946	09/01/2032
31385W-ZT-9	FED NATL MTG ASSOC #555254		12/01/2010	SCHEDULED REDEMPTION		41,513	41,513	42,233	42,024		(512)		(512)		41,513				1,619	01/01/2033
31385X-BZ-9	FED NATL MTG ASSOC #555456		12/01/2010	SCHEDULED REDEMPTION		6,679	6,679	6,782	6,752		(73)		(73)		6,679				228	04/01/2018
31385X-C8-8	FED NATL MTG ASSOC #555495		12/01/2010	SCHEDULED REDEMPTION		1,118,107	1,118,107	1,108,438	1,110,534		7,573		7,573		1,118,107				35,047	05/01/2018
31385X-2P-1	FED NATL MTG ASSOC #556182		12/01/2010	SCHEDULED REDEMPTION		13,269	13,269	13,344	13,516		(247)		(247)		13,269				489	07/01/2030
31385X-5Y-9	FED NATL MTG ASSOC #556263		12/01/2010	SCHEDULED REDEMPTION		469	469	479	481		(12)		(12)		469				17	12/01/2015
31386A-BN-5	FED NATL MTG ASSOC #557245		12/01/2010	SCHEDULED REDEMPTION		3,036	3,036	3,153	3,215		(179)		(179)		3,036				72	08/01/2030
31386A-CV-6	FED NATL MTG ASSOC #557284		12/01/2010	SCHEDULED REDEMPTION		2,910	2,910	2,986	2,965		(55)		(55)		2,910				100	09/01/2015
31386A-DZ-6	FED NATL MTG ASSOC #557320		12/01/2010	SCHEDULED REDEMPTION		175	175	178	180		(5)		(5)		175				9	01/01/2016
31386A-4N-3	FED NATL MTG ASSOC #558029		12/01/2010	SCHEDULED REDEMPTION		54	54	55	56		(2)		(2)		54				3	10/01/2015
31386B-UH-5	FED NATL MTG ASSOC #558684		12/01/2010	SCHEDULED REDEMPTION		33	33	35	36		(3)		(3)		33				2	01/01/2031
31386B-UK-8	FED NATL MTG ASSOC #558686		12/01/2010	SCHEDULED REDEMPTION		67	67	69	70		(3)		(3)		67				4	02/01/2031
31386B-7H-1	FED NATL MTG ASSOC #558996		12/01/2010	SCHEDULED REDEMPTION		22,677	22,677	22,861	22,677						22,677				781	10/01/2015
31386C-QY-1	FED NATL MTG ASSOC #559471		12/01/2010	SCHEDULED REDEMPTION		5,941	5,941	6,170	6,274		(332)		(332)		5,941				244	11/01/2015
31386C-R9-5	FED NATL MTG ASSOC #559512		12/01/2010	SCHEDULED REDEMPTION		733	733	733	733						733				34	11/01/2015
31386C-SY-9	FED NATL MTG ASSOC #559535		12/01/2010	SCHEDULED REDEMPTION		17,696	17,696	17,913	17,698		(2)		(2)		17,696				747	12/01/2015
31386C-WE-8	FED NATL MTG ASSOC #559645		12/01/2010	SCHEDULED REDEMPTION		2,075	2,075	2,155	2,186		(110)		(110)		2,075				79	01/01/2016
31386C-5W-8	FED NATL MTG ASSOC #559861		12/01/2010	SCHEDULED REDEMPTION		1,143	1,143	1,143	1,143						1,143				53	12/01/2015
31386D-ET-3	FED NATL MTG ASSOC #560046		12/01/2010	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					02/01/2031
31386D-RG-7	FED NATL MTG ASSOC #560387		12/01/2010	SCHEDULED REDEMPTION		421	421	431	434		(13)		(13)		421				23	01/01/2016
31386D-TN-0	FED NATL MTG ASSOC #560457		12/01/2010	SCHEDULED REDEMPTION		5,302	5,302	5,506	5,733		(430)		(430)		5,302				280	12/01/2030
31386E-PY-8	FED NATL MTG ASSOC #561239		12/01/2010	SCHEDULED REDEMPTION		8,015	8,015	8,323	8,262		(247)		(247)		8,015				233	04/01/2031
31386F-BM-6	FED NATL MTG ASSOC #561744		12/01/2010	SCHEDULED REDEMPTION		8,057	8,057	8,533	8,794		(737)		(737)		8,057				310	12/01/2030
31386F-K9-5	FED NATL MTG ASSOC #562020		12/01/2010	SCHEDULED REDEMPTION		10,762	10,762	11,004	11,146		(384)		(384)		10,762				343	12/01/2015
31386F-M3-6	FED NATL MTG ASSOC #562078		12/01/2010	SCHEDULED REDEMPTION		151	151	156	161		(10)		(10)		151				7	12/01/2030
31386F-RU-1	FED NATL MTG ASSOC #562199		12/01/2010	SCHEDULED REDEMPTION		5,940	5,940	6,208	6,707		(767)		(767)		5,940				128	01/01/2031
31386F-VF-9	FED NATL MTG ASSOC #562314		12/01/2010	SCHEDULED REDEMPTION		7,566	7,566	7,857	7,966		(400)		(400)		7,566				299	01/01/2016
31386F-X3-4	FED NATL MTG ASSOC #562398		12/01/2010	SCHEDULED REDEMPTION		14,173	14,173	14,884	15,307		(1,134)		(1,134)		14,173				246	02/01/2031
31386F-3X-1	FED NATL MTG ASSOC #562514		12/01/2010	SCHEDULED REDEMPTION		14,852	14,852	14,922	14,968		(116)		(116)		14,852				356	02/01/2031
31386G-K3-6	FED NATL MTG ASSOC #562914		12/01/2010	SCHEDULED REDEMPTION		224	224	227	227		(2)		(2)		224				10	03/01/2016
31386G-ZL-0	FED NATL MTG ASSOC #563347		12/01/2010	SCHEDULED REDEMPTION		7,417	7,417	7,584	7,604		(186)		(186)		7,417				375	12/01/2015
31386H-L2-5	FED NATL MTG ASSOC #563845		12/01/2010	SCHEDULED REDEMPTION		2,878	2,878	2,952	2,978		(100)		(100)		2,878				131	02/01/2016
31386H-MR-9	FED NATL MTG ASSOC #563868		12/01/2010	SCHEDULED REDEMPTION		9,654	9,654	10,028	10,493		(839)		(839)		9,654				426	01/01/2031
31386H-4A-6	FED NATL MTG ASSOC #564317		12/01/2010	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10				1	11/01/2030
31386J-BC-0	FED NATL MTG ASSOC #564435		12/01/2010	SCHEDULED REDEMPTION		452	452	473	496		(44)		(44)		452				20	06/01/2031
31386J-FQ-5	FED NATL MTG ASSOC #564575		12/01/2010	SCHEDULED REDEMPTION		559	559	581	597		(38)		(38)		559				26	03/01/2031
31386J-KL-0	FED NATL MTG ASSOC #564699		12/01/2010	SCHEDULED REDEMPTION		2,712	2,712	2,816	2,877		(165)		(165)		2,712				104	12/01/2015
31386K-YF-5	FED NATL MTG ASSOC #566010		12/01/2010	SCHEDULED REDEMPTION		81	81	83	83		(2)		(2)		81				4	01/01/2016
31386L-S9-4	FED NATL MTG ASSOC #566744		12/01/2010	SCHEDULED REDEMPTION		2,031	2,031	2,109	2,155		(124)		(124)		2,031				95	01/01/2031
31386L-YZ-9	FED NATL MTG ASSOC #566928		12/01/2010	SCHEDULED REDEMPTION		1,735	1,735	1,802	1,829		(95)		(95)		1,735				65	01/01/2016
31386M-RK-8	FED NATL MTG ASSOC #567590		12/01/2010	SCHEDULED REDEMPTION		1,776	1,776	1,856	1,944		(169)		(169)		1,776				107	02/01/2031
31386M-SP-6	FED NATL MTG ASSOC #567626		12/01/2010	SCHEDULED REDEMPTION		35	35	37	38		(3)		(3)		35				2	02/01/2031
31386M-3B-4	FED NATL MTG ASSOC #567894		12/01/2010	SCHEDULED REDEMPTION		2,662	2,662	2,764	2,868		(207)		(207)		2,662				166	01/01/2016
31386M-5V-8	FED NATL MTG ASSOC #567960		12/01/2010	SCHEDULED REDEMPTION		458	458	446	444		14		14		458				14	02/01/2031
31386N-B7-2	FED NATL MTG ASSOC #568062		05/01/2010	SCHEDULED REDEMPTION		15,077	15,077	15,416	15,687		(610)		(610)		15,077				431	05/01/2016
31386N-DQ-8	FED NATL MTG ASSOC #568111		12/01/2010	SCHEDULED REDEMPTION		129	129	134	137		(8)		(8)		129				7	01/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31386N-LR-7	FED NATL MTG ASSOC #568336		12/01/2010	SCHEDULED REDEMPTION		8,963	8,963	9,287	9,684		(721)		(721)		8,963				83	01/01/2031
31386N-SH-2	FED NATL MTG ASSOC #568520		12/01/2010	SCHEDULED REDEMPTION		3,980	3,980	4,070	4,092		(112)		(112)		3,980				124	01/01/2016
31386N-SM-1	FED NATL MTG ASSOC #568524		12/01/2010	SCHEDULED REDEMPTION		2,138	2,138	2,220	2,256		(118)		(118)		2,138				87	01/01/2016
31386N-VK-1	FED NATL MTG ASSOC #568618		12/01/2010	SCHEDULED REDEMPTION		313	313	321	323		(10)		(10)		313				13	01/01/2016
31386N-XE-3	FED NATL MTG ASSOC #568677		12/01/2010	SCHEDULED REDEMPTION		3,472	3,472	3,607	3,761		(289)		(289)		3,472				210	01/01/2031
31386N-6A-1	FED NATL MTG ASSOC #568865		12/01/2010	SCHEDULED REDEMPTION		2,797	2,797	2,905	2,920		(123)		(123)		2,797				140	12/01/2030
31386P-NR-0	FED NATL MTG ASSOC #569300		12/01/2010	SCHEDULED REDEMPTION		4,044	4,044	4,207	4,262		(217)		(217)		4,044				143	06/01/2016
31386P-N6-6	FED NATL MTG ASSOC #569313		12/01/2010	SCHEDULED REDEMPTION		6,724	6,724	6,898	6,899		(175)		(175)		6,724				291	07/01/2016
31386Q-DC-2	FED NATL MTG ASSOC #569899		12/01/2010	SCHEDULED REDEMPTION		696	696	722	725		(29)		(29)		696				35	02/01/2031
31386Q-E6-4	FED NATL MTG ASSOC #569957		12/01/2010	SCHEDULED REDEMPTION		1,437	1,437	1,474	1,496		(59)		(59)		1,437				63	02/01/2016
31386Q-XT-3	FED NATL MTG ASSOC #570490		12/01/2010	SCHEDULED REDEMPTION		2,064	2,064	2,143	2,107		(43)		(43)		2,064				75	12/01/2015
31386S-BY-2	FED NATL MTG ASSOC #571655		12/01/2010	SCHEDULED REDEMPTION		1,868	1,868	1,937	1,955		(86)		(86)		1,868				82	02/01/2016
31386S-N7-8	FED NATL MTG ASSOC #572014		12/01/2010	SCHEDULED REDEMPTION		5,243	5,243	5,444	5,381		(139)		(139)		5,243				229	03/01/2016
31386S-T5-6	FED NATL MTG ASSOC #572172		12/01/2010	SCHEDULED REDEMPTION		810	810	841	880		(70)		(70)		810				30	01/01/2031
31386T-AV-7	FED NATL MTG ASSOC #572520		12/01/2010	SCHEDULED REDEMPTION		2,656	2,656	2,711	2,720		(64)		(64)		2,656				66	04/01/2016
31386T-B2-0	FED NATL MTG ASSOC #572557		12/01/2010	SCHEDULED REDEMPTION		4,203	4,203	4,312	4,313		(110)		(110)		4,203				180	04/01/2016
31386T-MT-9	FED NATL MTG ASSOC #572870		12/01/2010	SCHEDULED REDEMPTION		1,910	1,910	1,965	2,023		(114)		(114)		1,910				71	04/01/2021
31386T-M7-7	FED NATL MTG ASSOC #572882		12/01/2010	SCHEDULED REDEMPTION		1,991	1,991	2,032	2,039		(48)		(48)		1,991				86	04/01/2016
31386T-PS-8	FED NATL MTG ASSOC #572933		12/01/2010	SCHEDULED REDEMPTION		580	580	607	639		(58)		(58)		580				25	04/01/2031
31386T-P8-2	FED NATL MTG ASSOC #572947		12/01/2010	SCHEDULED REDEMPTION		5,008	5,008	5,112	5,152		(144)		(144)		5,008				216	04/01/2016
31386T-QR-9	FED NATL MTG ASSOC #572964		12/01/2010	SCHEDULED REDEMPTION		370	370	389	405		(34)		(34)		370				14	05/01/2031
31386U-V5-8	FED NATL MTG ASSOC #574036		12/01/2010	SCHEDULED REDEMPTION		2,221	2,221	2,330	2,367		(147)		(147)		2,221				90	05/01/2031
31386U-ZX-3	FED NATL MTG ASSOC #574158		12/01/2010	SCHEDULED REDEMPTION		15,533	15,533	16,130	16,028		(495)		(495)		15,533				723	04/01/2016
31386V-U3-2	FED NATL MTG ASSOC #574902		12/01/2010	SCHEDULED REDEMPTION		7,611	7,611	7,929	7,861		(250)		(250)		7,611				318	06/01/2016
31386W-DN-5	FED NATL MTG ASSOC #575309		12/01/2010	SCHEDULED REDEMPTION		909	909	944	941		(32)		(32)		909				40	03/01/2016
31386W-FF-0	FED NATL MTG ASSOC #575366		12/01/2010	SCHEDULED REDEMPTION		10,058	10,058	10,478	10,376		(318)		(318)		10,058				337	03/01/2016
31386X-AN-6	FED NATL MTG ASSOC #576113		12/01/2010	SCHEDULED REDEMPTION		15	15	16	17		(1)		(1)		15				1	05/01/2031
31386X-AR-7	FED NATL MTG ASSOC #576116		12/01/2010	SCHEDULED REDEMPTION		1,281	1,281	1,307	1,308		(27)		(27)		1,281				51	05/01/2016
31386X-B6-2	FED NATL MTG ASSOC #576161		12/01/2010	SCHEDULED REDEMPTION		2,660	2,660	2,716	2,727		(67)		(67)		2,660				110	03/01/2016
31386X-TB-2	FED NATL MTG ASSOC #576646		12/01/2010	SCHEDULED REDEMPTION		4,137	4,137	4,296	4,430		(292)		(292)		4,137				132	02/01/2031
31386X-Z6-6	FED NATL MTG ASSOC #576865		12/01/2010	SCHEDULED REDEMPTION		487	487	511	507		(20)		(20)		487				19	06/01/2031
31386Y-XR-0	FED NATL MTG ASSOC #577688		12/01/2010	SCHEDULED REDEMPTION		689	689	724	746		(57)		(57)		689				35	03/01/2031
31386Y-3S-1	FED NATL MTG ASSOC #577809		12/01/2010	SCHEDULED REDEMPTION		8,626	8,626	8,857	8,806		(180)		(180)		8,626				296	04/01/2016
31386Y-5W-0	FED NATL MTG ASSOC #577861		12/01/2010	SCHEDULED REDEMPTION		5,754	5,754	5,844	5,846		(92)		(92)		5,754				115	04/01/2016
31387B-S7-9	FED NATL MTG ASSOC #579342		12/01/2010	SCHEDULED REDEMPTION		121	121	123	124		(3)		(3)		121				5	04/01/2016
31387B-T8-6	FED NATL MTG ASSOC #579375		12/01/2010	SCHEDULED REDEMPTION		7,607	7,607	7,778	7,772		(165)		(165)		7,607				275	04/01/2016
31387C-D9-9	FED NATL MTG ASSOC #579828		12/01/2010	SCHEDULED REDEMPTION		954	954	990	984		(30)		(30)		954				46	05/01/2016
31387C-LZ-2	FED NATL MTG ASSOC #580044		12/01/2010	SCHEDULED REDEMPTION		1,639	1,639	1,705	1,707		(68)		(68)		1,639				57	06/01/2016
31387C-QK-0	FED NATL MTG ASSOC #580158		12/01/2010	SCHEDULED REDEMPTION		2,396	2,396	2,450	2,456		(60)		(60)		2,396				105	08/01/2016
31387C-QU-8	FED NATL MTG ASSOC #580167		12/01/2010	SCHEDULED REDEMPTION		887	887	906	911		(24)		(24)		887				38	09/01/2016
31387C-Q6-1	FED NATL MTG ASSOC #580177		12/01/2010	SCHEDULED REDEMPTION		4,096	4,096	4,261	4,265		(169)		(169)		4,096				159	10/01/2016
31387C-SW-2	FED NATL MTG ASSOC #580233		12/01/2010	SCHEDULED REDEMPTION		12,116	12,116	12,723	12,761		(645)		(645)		12,116				386	08/01/2031
31387D-AJ-8	FED NATL MTG ASSOC #580609		12/01/2010	SCHEDULED REDEMPTION		46	46	46	46						46				2	05/01/2031
31387D-BR-9	FED NATL MTG ASSOC #580648		12/01/2010	SCHEDULED REDEMPTION		611	611	635	646		(35)		(35)		611				31	05/01/2031
31387D-JH-3	FED NATL MTG ASSOC #580864		12/01/2010	SCHEDULED REDEMPTION		14,515	14,515	15,073	15,165		(650)		(650)		14,515				712	05/01/2016
31387D-KZ-1	FED NATL MTG ASSOC #580912		12/01/2010	SCHEDULED REDEMPTION		459	459	469	470		(11)		(11)		459				16	05/01/2016
31387D-NM-7	FED NATL MTG ASSOC #580996		12/01/2010	SCHEDULED REDEMPTION		14,330	14,330	14,405	14,480		(150)		(150)		14,330				584	05/01/2031
31387D-SW-0	FED NATL MTG ASSOC #581133		12/01/2010	SCHEDULED REDEMPTION		15,449	15,449	16,043	16,006		(556)		(556)		15,449				678	05/01/2016
31387D-TN-9	FED NATL MTG ASSOC #581157		12/01/2010	SCHEDULED REDEMPTION		11,337	11,337	11,906	12,095		(758)		(758)		11,337				566	04/01/2031
31387D-XQ-7	FED NATL MTG ASSOC #581287		12/01/2010	SCHEDULED REDEMPTION		1,109	1,109	1,164	1,168		(59)		(59)		1,109				33	05/01/2031
31387D-3T-4	FED NATL MTG ASSOC #581410		12/01/2010	SCHEDULED REDEMPTION		29,974	29,974	31,450	31,622		(1,648)		(1,648)		29,974				933	06/01/2031
31387D-4W-6	FED NATL MTG ASSOC #581437		12/01/2010	SCHEDULED REDEMPTION		1,026	1,026	1,076	1,082		(56)		(56)		1,026				27	06/01/2031
31387E-CT-2	FED NATL MTG ASSOC #581582		12/01/2010	SCHEDULED REDEMPTION		11,507	11,507	12,084	12,131		(625)		(625)		11,507				426	06/01/2031
31387E-E2-9	FED NATL MTG ASSOC #581653		12/01/2010	SCHEDULED REDEMPTION		13,359	13,359	13,636	13,604		(246)		(246)		13,359				599	06/01/2016
31387E-NM-5	FED NATL MTG ASSOC #581896		12/01/2010	SCHEDULED REDEMPTION		1,916	1,916	1,959	1,957		(41)		(41)		1,916				85	07/01/2016
31387E-TL-1	FED NATL MTG ASSOC #582055		12/01/2010	SCHEDULED REDEMPTION		315	315	329	348		(33)		(33)		315				14	05/01/2031
31387F-N2-6	FED NATL MTG ASSOC #582809		12/01/2010	SCHEDULED REDEMPTION		2,931	2,931	3,104	3,270		(339)		(339)		2,931				163	04/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31387F-R9-7	FED NATL MTG ASSOC #582912		12/01/2010	SCHEDULED REDEMPTION		3,918	3,918	4,068	4,071		(154)		(154)		3,918				181	06/01/2016
31387J-QM-1	FED NATL MTG ASSOC #585560		12/01/2010	SCHEDULED REDEMPTION		3,626	3,626	3,702	3,686		(60)		(60)		3,626				66	06/01/2016
31387J-VW-3	FED NATL MTG ASSOC #585729		12/01/2010	SCHEDULED REDEMPTION		641	641	658	653		(12)		(12)		641				22	05/01/2016
31387K-BV-4	FED NATL MTG ASSOC #586052		12/01/2010	SCHEDULED REDEMPTION		32,851	32,851	32,122	32,476		375		375		32,851				1,047	06/01/2016
31387M-A6-6	FED NATL MTG ASSOC #587829		12/01/2010	SCHEDULED REDEMPTION		4,696	4,696	4,817	4,801		(106)		(106)		4,696				204	09/01/2016
31387M-QW-2	FED NATL MTG ASSOC #588269		12/01/2010	SCHEDULED REDEMPTION		196	196	200	201		(5)		(5)		196				8	06/01/2016
31387N-YP-6	FED NATL MTG ASSOC #589418		12/01/2010	SCHEDULED REDEMPTION		3,012	3,012	3,128	3,126		(114)		(114)		3,012				130	07/01/2016
31387N-ZK-6	FED NATL MTG ASSOC #589446		12/01/2010	SCHEDULED REDEMPTION		137	137	140	141		(4)		(4)		137				5	07/01/2016
31387N-Z9-1	FED NATL MTG ASSOC #589468		12/01/2010	SCHEDULED REDEMPTION		75	75	78	79		(4)		(4)		75				4	07/01/2016
31387N-6D-4	FED NATL MTG ASSOC #589568		12/01/2010	SCHEDULED REDEMPTION		5,932	5,932	6,065	6,038		(106)		(106)		5,932				259	04/01/2016
31387P-QF-2	FED NATL MTG ASSOC #590054		12/01/2010	SCHEDULED REDEMPTION		26,631	26,631	26,935	26,739		(108)		(108)		26,631				559	06/01/2016
31387P-QZ-8	FED NATL MTG ASSOC #590072		12/01/2010	SCHEDULED REDEMPTION		10,802	10,802	11,026	11,027		(225)		(225)		10,802				372	06/01/2016
31387P-SH-6	FED NATL MTG ASSOC #590120		12/01/2010	SCHEDULED REDEMPTION		1,802	1,802	1,839	1,840		(38)		(38)		1,802				74	07/01/2016
31387Q-UH-1	FED NATL MTG ASSOC #591084		12/01/2010	SCHEDULED REDEMPTION		2,065	2,065	2,118	2,135		(70)		(70)		2,065				90	08/01/2016
31387Q-6Y-1	FED NATL MTG ASSOC #591387		12/01/2010	SCHEDULED REDEMPTION		7,145	7,145	7,444	7,409		(264)		(264)		7,145				289	09/01/2016
31387Q-7J-3	FED NATL MTG ASSOC #591397		12/01/2010	SCHEDULED REDEMPTION		102	102	107	120		(17)		(17)		102				4	08/01/2031
31387R-AU-2	FED NATL MTG ASSOC #591419		12/01/2010	SCHEDULED REDEMPTION		23,475	23,475	23,963	24,023		(548)		(548)		23,475				950	09/01/2016
31387R-B5-6	FED NATL MTG ASSOC #591460		12/01/2010	SCHEDULED REDEMPTION		848	848	866	867		(19)		(19)		848				28	08/01/2016
31387R-5L-8	FED NATL MTG ASSOC #592251		12/01/2010	SCHEDULED REDEMPTION		7,091	7,091	7,363	7,441		(350)		(350)		7,091				182	09/01/2031
31387S-VS-2	FED NATL MTG ASSOC #592925		12/01/2010	SCHEDULED REDEMPTION		289	289	295	299		(10)		(10)		289				12	07/01/2016
31387S-2G-0	FED NATL MTG ASSOC #593075		12/01/2010	SCHEDULED REDEMPTION		11,817	11,817	12,350	12,862		(1,045)		(1,045)		11,817				666	07/01/2031
31387S-2S-4	FED NATL MTG ASSOC #593085		12/01/2010	SCHEDULED REDEMPTION		658	658	684	703		(45)		(45)		658				19	07/01/2031
31387S-3T-1	FED NATL MTG ASSOC #593110		12/01/2010	SCHEDULED REDEMPTION		192	192	197	198		(6)		(6)		192				8	07/01/2016
31387S-5G-7	FED NATL MTG ASSOC #593147		12/01/2010	SCHEDULED REDEMPTION		12,509	12,509	12,769	12,838		(329)		(329)		12,509				576	08/01/2016
31387S-5H-5	FED NATL MTG ASSOC #593148		12/01/2010	SCHEDULED REDEMPTION		22,349	22,349	22,926	22,789		(441)		(441)		22,349				960	08/01/2016
31387S-5X-0	FED NATL MTG ASSOC #593162		12/01/2010	SCHEDULED REDEMPTION		18,069	18,069	18,975	19,498		(1,429)		(1,429)		18,069				731	08/01/2031
31387T-AH-7	FED NATL MTG ASSOC #593208		12/01/2010	SCHEDULED REDEMPTION		12,165	12,165	12,714	12,993		(829)		(829)		12,165				359	08/01/2031
31387U-B2-6	FED NATL MTG ASSOC #594157		12/01/2010	SCHEDULED REDEMPTION		327	327	342	368		(41)		(41)		327				14	08/01/2031
31387U-CS-8	FED NATL MTG ASSOC #594181		12/01/2010	SCHEDULED REDEMPTION		8,929	8,929	9,333	9,854		(924)		(924)		8,929				481	06/01/2031
31387U-SL-6	FED NATL MTG ASSOC #594623		12/01/2010	SCHEDULED REDEMPTION		47,696	47,696	48,687	48,589		(894)		(894)		47,696				2,616	06/01/2016
31387U-TJ-0	FED NATL MTG ASSOC #594653		12/01/2010	SCHEDULED REDEMPTION		10,612	10,612	11,239	11,749		(1,137)		(1,137)		10,612				527	06/01/2031
31387V-WR-6	FED NATL MTG ASSOC #595656		12/01/2010	SCHEDULED REDEMPTION		577	577	599	588		(11)		(11)		577				25	04/01/2016
31387V-YQ-6	FED NATL MTG ASSOC #595719		12/01/2010	SCHEDULED REDEMPTION		8,470	8,470	8,646	8,655		(185)		(185)		8,470				283	08/01/2016
31387W-J3-2	FED NATL MTG ASSOC #596182		12/01/2010	SCHEDULED REDEMPTION		33,660	33,660	35,180	35,572		(1,912)		(1,912)		33,660				1,716	09/01/2031
31387W-LE-5	FED NATL MTG ASSOC #596225		09/01/2010	SCHEDULED REDEMPTION		3,113	3,113	3,193	3,150		(37)		(37)		3,113				94	08/01/2016
31387W-LT-2	FED NATL MTG ASSOC #596238		12/01/2010	SCHEDULED REDEMPTION		2,322	2,322	2,439	2,444		(121)		(121)		2,322				130	07/01/2031
31387W-QG-5	FED NATL MTG ASSOC #596355		12/01/2010	SCHEDULED REDEMPTION		11,434	11,434	11,672	11,687		(252)		(252)		11,434				415	07/01/2016
31387W-QH-3	FED NATL MTG ASSOC #596356		12/01/2010	SCHEDULED REDEMPTION		7,699	7,699	7,859	7,866		(166)		(166)		7,699				293	07/01/2016
31387W-TT-4	FED NATL MTG ASSOC #596462		12/01/2010	SCHEDULED REDEMPTION		835	835	877	888		(53)		(53)		835				47	08/01/2031
31387W-ZK-6	FED NATL MTG ASSOC #596646		12/01/2010	SCHEDULED REDEMPTION		9,285	9,285	9,478	9,545		(260)		(260)		9,285				252	08/01/2016
31387X-HX-6	FED NATL MTG ASSOC #597046		12/01/2010	SCHEDULED REDEMPTION		3,340	3,340	3,409	3,409		(69)		(69)		3,340				113	09/01/2016
31387X-JE-6	FED NATL MTG ASSOC #597061		12/01/2010	SCHEDULED REDEMPTION		4,662	4,662	4,872	5,048		(387)		(387)		4,662				193	09/01/2031
31387X-JP-1	FED NATL MTG ASSOC #597070		12/01/2010	SCHEDULED REDEMPTION		577	577	589	591		(13)		(13)		577				27	09/01/2016
31387Y-MK-6	FED NATL MTG ASSOC #598062		12/01/2010	SCHEDULED REDEMPTION		284	284	292	300		(16)		(16)		284				13	08/01/2031
31387Y-TE-3	FED NATL MTG ASSOC #598249		12/01/2010	SCHEDULED REDEMPTION		735	735	750	758		(22)		(22)		735				32	07/01/2016
31388A-KR-4	FED NATL MTG ASSOC #598904		12/01/2010	SCHEDULED REDEMPTION		248	248	259	271		(23)		(23)		248				11	10/01/2031
31388A-K9-4	FED NATL MTG ASSOC #598920		12/01/2010	SCHEDULED REDEMPTION		6,047	6,047	6,173	6,198		(151)		(151)		6,047				245	11/01/2016
31388A-QT-4	FED NATL MTG ASSOC #599066		12/01/2010	SCHEDULED REDEMPTION		3,919	3,919	4,096	4,467		(548)		(548)		3,919				116	08/01/2031
31388A-W2-6	FED NATL MTG ASSOC #599265		12/01/2010	SCHEDULED REDEMPTION		584	584	596	598		(13)		(13)		584				24	08/01/2016
31388A-YS-7	FED NATL MTG ASSOC #599321		12/01/2010	SCHEDULED REDEMPTION		1,342	1,342	1,403	1,527		(185)		(185)		1,342				51	07/01/2031
31388B-Q2-1	FED NATL MTG ASSOC #599973		12/01/2010	SCHEDULED REDEMPTION		9,515	9,515	9,713	9,683		(168)		(168)		9,515				389	08/01/2016
31388B-X8-0	FED NATL MTG ASSOC #600203		12/01/2010	SCHEDULED REDEMPTION		1,260	1,260	1,335	1,386		(126)		(126)		1,260				47	07/01/2031
31388B-ZY-1	FED NATL MTG ASSOC #600259		12/01/2010	SCHEDULED REDEMPTION		29,582	29,582	30,819	30,629		(1,047)		(1,047)		29,582				1,345	08/01/2016
31388B-ZZ-8	FED NATL MTG ASSOC #600260		12/01/2010	SCHEDULED REDEMPTION		16,788	16,788	17,137	17,233		(445)		(445)		16,788				642	08/01/2016
31388C-7G-9	FED NATL MTG ASSOC #601295		12/01/2010	SCHEDULED REDEMPTION		321	321	330	340		(19)		(19)		321				15	08/01/2031
31388D-DP-0	FED NATL MTG ASSOC #601410		12/01/2010	SCHEDULED REDEMPTION		204	204	208	208		(4)		(4)		204				8	10/01/2016
31388D-DW-5	FED NATL MTG ASSOC #601417		12/01/2010	SCHEDULED REDEMPTION		1,875	1,875	1,959	2,013		(138)		(138)		1,875				82	11/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31388D-LC-0	FED NATL MTG ASSOC #601623		06/01/2010	SCHEDULED REDEMPTION		13,810	13,810	14,199	14,326		(516)		(516)		13,810				516	08/01/2031
31388D-PB-8	FED NATL MTG ASSOC #601718		12/01/2010	SCHEDULED REDEMPTION		2,402	2,402	2,452	2,460		(57)		(57)		2,402				147	08/01/2016
31388D-P4-4	FED NATL MTG ASSOC #601743		12/01/2010	SCHEDULED REDEMPTION		396	396	405	406		(9)		(9)		396				17	08/01/2016
31388D-YP-7	FED NATL MTG ASSOC #602018		12/01/2010	SCHEDULED REDEMPTION		10,269	10,269	10,500	10,484		(215)		(215)		10,269				560	08/01/2016
31388D-Y7-7	FED NATL MTG ASSOC #602034		12/01/2010	SCHEDULED REDEMPTION		1,466	1,466	1,522	1,569		(104)		(104)		1,466				81	08/01/2031
31388D-ZG-6	FED NATL MTG ASSOC #602043		12/01/2010	SCHEDULED REDEMPTION		9,248	9,248	9,440	9,476		(228)		(228)		9,248				311	08/01/2016
31388E-FY-7	FED NATL MTG ASSOC #602383		12/01/2010	SCHEDULED REDEMPTION		16,292	16,292	16,631	16,660		(368)		(368)		16,292				488	08/01/2016
31388E-T7-1	FED NATL MTG ASSOC #602774		12/01/2010	SCHEDULED REDEMPTION		4,371	4,371	4,539	4,558		(187)		(187)		4,371				228	06/01/2016
31388E-W4-4	FED NATL MTG ASSOC #602867		12/01/2010	SCHEDULED REDEMPTION		2,324	2,324	2,373	2,392		(68)		(68)		2,324				94	10/01/2016
31388F-FX-6	FED NATL MTG ASSOC #603282		12/01/2010	SCHEDULED REDEMPTION		5,838	5,838	6,102	6,446		(608)		(608)		5,838				307	09/01/2031
31388G-UW-9	FED NATL MTG ASSOC #604597		12/01/2010	SCHEDULED REDEMPTION		6,336	6,336	6,516	6,511		(175)		(175)		6,336				257	09/01/2031
31388H-R4-3	FED NATL MTG ASSOC #605407		12/01/2010	SCHEDULED REDEMPTION		15,664	15,664	16,590	16,582		(917)		(917)		15,664				558	05/01/2031
31388H-TY-5	FED NATL MTG ASSOC #605467		12/01/2010	SCHEDULED REDEMPTION		25,668	25,668	27,184	27,891		(2,224)		(2,224)		25,668				1,653	08/01/2031
31388J-XL-4	FED NATL MTG ASSOC #606483		12/01/2010	SCHEDULED REDEMPTION		128	128	130	131		(3)		(3)		128				6	09/01/2016
31388K-D9-0	FED NATL MTG ASSOC #606828		12/01/2010	SCHEDULED REDEMPTION		189	189	199	198		(9)		(9)		189				8	10/01/2031
31388K-K6-8	FED NATL MTG ASSOC #607017		12/01/2010	SCHEDULED REDEMPTION		2,873	2,873	2,933	2,938		(65)		(65)		2,873				104	10/01/2016
31388K-PK-2	FED NATL MTG ASSOC #607126		12/01/2010	SCHEDULED REDEMPTION		26,134	26,134	26,215	26,208		(74)		(74)		26,134				952	11/01/2031
31388K-QF-2	FED NATL MTG ASSOC #607154		12/01/2010	SCHEDULED REDEMPTION		7,320	7,320	7,651	8,004		(684)		(684)		7,320				234	11/01/2031
31388K-W4-0	FED NATL MTG ASSOC #607367		12/01/2010	SCHEDULED REDEMPTION		1,002	1,002	1,004	1,006		(4)		(4)		1,002				42	11/01/2031
31388K-4F-6	FED NATL MTG ASSOC #607522		12/01/2010	SCHEDULED REDEMPTION		17,852	17,852	17,891	17,923		(71)		(71)		17,852				627	11/01/2031
31388K-7A-4	FED NATL MTG ASSOC #607589		12/01/2010	SCHEDULED REDEMPTION		345	345	352	353		(8)		(8)		345				11	11/01/2016
31388L-Q5-2	FED NATL MTG ASSOC #608076		12/01/2010	SCHEDULED REDEMPTION		42	42	42	42						42				2	10/01/2031
31388L-U7-3	FED NATL MTG ASSOC #608206		12/01/2010	SCHEDULED REDEMPTION		12,653	12,653	12,785	12,799		(145)		(145)		12,653				557	01/01/2032
31388M-JQ-2	FED NATL MTG ASSOC #608771		12/01/2010	SCHEDULED REDEMPTION		19,491	19,491	19,801	19,741		(250)		(250)		19,491				788	09/01/2016
31388M-K4-9	FED NATL MTG ASSOC #608815		12/01/2010	SCHEDULED REDEMPTION		48,233	48,233	49,002	48,777		(544)		(544)		48,233				2,007	09/01/2016
31388M-S7-4	FED NATL MTG ASSOC #609042		12/01/2010	SCHEDULED REDEMPTION		5,661	5,661	5,778	5,817		(156)		(156)		5,661				221	09/01/2016
31388M-UA-4	FED NATL MTG ASSOC #609077		12/01/2010	SCHEDULED REDEMPTION		1,571	1,571	1,603	1,607		(37)		(37)		1,571				58	09/01/2016
31388M-5X-2	FED NATL MTG ASSOC #609362		12/01/2010	SCHEDULED REDEMPTION		4,045	4,045	4,129	4,142		(97)		(97)		4,045				166	10/01/2016
31388N-BN-5	FED NATL MTG ASSOC #609445		12/01/2010	SCHEDULED REDEMPTION		601	601	637	651		(50)		(50)		601				32	07/01/2031
31388N-CR-5	FED NATL MTG ASSOC #609480		12/01/2010	SCHEDULED REDEMPTION		5,870	5,870	6,135	6,425		(555)		(555)		5,870				239	10/01/2031
31388N-FK-7	FED NATL MTG ASSOC #609570		12/01/2010	SCHEDULED REDEMPTION		3,170	3,170	3,235	3,244		(74)		(74)		3,170				129	11/01/2016
31388N-GW-0	FED NATL MTG ASSOC #609613		12/01/2010	SCHEDULED REDEMPTION		7,411	7,411	7,566	7,553		(142)		(142)		7,411				284	11/01/2016
31388P-CS-8	FED NATL MTG ASSOC #610381		12/01/2010	SCHEDULED REDEMPTION		6,416	6,416	6,706	6,867		(451)		(451)		6,416				195	10/01/2031
31388Q-W8-8	FED NATL MTG ASSOC #611871		12/01/2010	SCHEDULED REDEMPTION		2,575	2,575	2,628	2,645		(70)		(70)		2,575				104	11/01/2016
31388S-AN-5	FED NATL MTG ASSOC #613013		12/01/2010	SCHEDULED REDEMPTION		95	95	98	102		(7)		(7)		95				4	05/01/2031
31388S-2G-9	FED NATL MTG ASSOC #613775		12/01/2010	SCHEDULED REDEMPTION		350	350	364	365		(15)		(15)		350				12	11/01/2016
31388T-MZ-3	FED NATL MTG ASSOC #614276		12/01/2010	SCHEDULED REDEMPTION		39,171	39,171	41,099	40,620		(1,449)		(1,449)		39,171				1,027	01/01/2032
31388T-WE-9	FED NATL MTG ASSOC #614545		12/01/2010	SCHEDULED REDEMPTION		7,998	7,998	8,470	8,693		(695)		(695)		7,998				289	07/01/2031
31388U-PG-9	FED NATL MTG ASSOC #615223		12/01/2010	SCHEDULED REDEMPTION		14,001	14,001	14,375	14,248		(248)		(248)		14,001				495	11/01/2016
31388U-PK-0	FED NATL MTG ASSOC #615226		12/01/2010	SCHEDULED REDEMPTION		730	730	745	749		(18)		(18)		730				32	11/01/2016
31388V-MM-7	FED NATL MTG ASSOC #616064		12/01/2010	SCHEDULED REDEMPTION		83,591	83,591	84,897	84,467		(877)		(877)		83,591				2,992	11/01/2016
31388V-M2-1	FED NATL MTG ASSOC #616077		12/01/2010	SCHEDULED REDEMPTION		34,657	34,657	35,377	35,344		(687)		(687)		34,657				1,472	11/01/2016
31388V-RS-9	FED NATL MTG ASSOC #616197		12/01/2010	SCHEDULED REDEMPTION		81,656	81,656	85,343	87,592		(5,937)		(5,937)		81,656				5,582	12/01/2031
31388W-R2-4	FED NATL MTG ASSOC #617105		12/01/2010	SCHEDULED REDEMPTION		2,409	2,409	2,434	2,442		(33)		(33)		2,409				85	12/01/2031
31388X-AD-6	FED NATL MTG ASSOC #617504		12/01/2010	SCHEDULED REDEMPTION		5,788	5,788	6,021	5,997		(209)		(209)		5,788				255	01/01/2017
31388X-R9-7	FED NATL MTG ASSOC #618012		12/01/2010	SCHEDULED REDEMPTION		41,974	41,974	42,410	42,497		(523)		(523)		41,974				1,963	02/01/2032
31388X-UC-6	FED NATL MTG ASSOC #618079		12/01/2010	SCHEDULED REDEMPTION		7,388	7,388	7,542	7,538		(150)		(150)		7,388				301	12/01/2016
31388X-X6-6	FED NATL MTG ASSOC #618201		12/01/2010	SCHEDULED REDEMPTION		6,693	6,693	6,883	6,878		(186)		(186)		6,693				295	11/01/2031
31388Y-FW-7	FED NATL MTG ASSOC #618581		12/01/2010	SCHEDULED REDEMPTION		510	510	534	563		(53)		(53)		510				22	08/01/2031
31389A-CN-1	FED NATL MTG ASSOC #619377		12/01/2010	SCHEDULED REDEMPTION		441	441	461	486		(45)		(45)		441				30	02/01/2032
31389A-RK-1	FED NATL MTG ASSOC #619790		12/01/2010	SCHEDULED REDEMPTION		8,794	8,794	8,885	8,915		(121)		(121)		8,794				217	12/01/2031
31389A-5Z-2	FED NATL MTG ASSOC #620164		12/01/2010	SCHEDULED REDEMPTION		831	831	873	877		(46)		(46)		831				35	12/01/2031
31389D-TA-5	FED NATL MTG ASSOC #622545		12/01/2010	SCHEDULED REDEMPTION		1,162	1,162	1,174	1,179		(17)		(17)		1,162				45	09/01/2031
31389D-V3-8	FED NATL MTG ASSOC #622634		12/01/2010	SCHEDULED REDEMPTION		850	850	852	853		(3)		(3)		850				26	06/01/2031
31389E-AK-1	FED NATL MTG ASSOC #622910		12/01/2010	SCHEDULED REDEMPTION		17,467	17,467	17,467	17,467						17,467				708	10/01/2031
31389E-MP-7	FED NATL MTG ASSOC #623266		12/01/2010	SCHEDULED REDEMPTION		90	90	94	95		(4)		(4)		90				4	04/01/2016
31389E-MQ-5	FED NATL MTG ASSOC #623267		12/01/2010	SCHEDULED REDEMPTION		8,979	8,979	9,257	9,332		(352)		(352)		8,979				316	06/01/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31389F-FM-9	FED NATL MTG ASSOC #623972		12/01/2010	SCHEDULED REDEMPTION		156	156	163	173		(18)		(18)		156				7	01/01/2032
31389F-Q5-4	FED NATL MTG ASSOC #624276		12/01/2010	SCHEDULED REDEMPTION		30,799	30,799	31,624	31,433		(633)		(633)		30,799				1,069	01/01/2017
31389F-SU-7	FED NATL MTG ASSOC #624331		12/01/2010	SCHEDULED REDEMPTION		3,425	3,425	3,557	3,663		(238)		(238)		3,425				246	02/01/2032
31389G-W5-5	FED NATL MTG ASSOC #625368		12/01/2010	SCHEDULED REDEMPTION		13,553	13,553	13,600	13,663		(110)		(110)		13,553				435	02/01/2032
31389H-LW-6	FED NATL MTG ASSOC #625941		12/01/2010	SCHEDULED REDEMPTION		2,807	2,807	2,890	2,876		(69)		(69)		2,807				108	03/01/2017
31389H-NC-8	FED NATL MTG ASSOC #625987		12/01/2010	SCHEDULED REDEMPTION		3,576	3,576	3,661	3,673		(96)		(96)		3,576				130	01/01/2017
31389H-NF-1	FED NATL MTG ASSOC #625990		12/01/2010	SCHEDULED REDEMPTION		90,566	90,566	92,991	92,102		(1,536)		(1,536)		90,566				2,958	12/01/2016
31389J-TH-7	FED NATL MTG ASSOC #627052		12/01/2010	SCHEDULED REDEMPTION		2,136	2,136	2,161	2,187		(51)		(51)		2,136				86	02/01/2032
31389J-VJ-0	FED NATL MTG ASSOC #627117		12/01/2010	SCHEDULED REDEMPTION		23,147	23,147	24,287	24,774		(1,627)		(1,627)		23,147				1,061	02/01/2032
31389K-XN-6	FED NATL MTG ASSOC #628085		12/01/2010	SCHEDULED REDEMPTION		31,031	31,031	32,558	32,957		(1,927)		(1,927)		31,031				881	02/01/2032
31389K-2L-4	FED NATL MTG ASSOC #628179		12/01/2010	SCHEDULED REDEMPTION		6,990	6,990	7,306	7,732		(742)		(742)		6,990				285	02/01/2032
31389L-VB-2	FED NATL MTG ASSOC #628910		12/01/2010	SCHEDULED REDEMPTION		453	453	476	481		(28)		(28)		453				14	03/01/2032
31389L-3R-8	FED NATL MTG ASSOC #629108		12/01/2010	SCHEDULED REDEMPTION		5,262	5,262	5,474	5,489		(227)		(227)		5,262				180	04/01/2017
31389M-CQ-8	FED NATL MTG ASSOC #629279		12/01/2010	SCHEDULED REDEMPTION		14,301	14,301	15,005	15,232		(931)		(931)		14,301				558	02/01/2032
31389M-XZ-5	FED NATL MTG ASSOC #629896		12/01/2010	SCHEDULED REDEMPTION		969	969	1,017	1,054		(86)		(86)		969				39	09/01/2032
31389N-HU-2	FED NATL MTG ASSOC #630343		12/01/2010	SCHEDULED REDEMPTION		15,482	15,482	16,181	17,137		(1,655)		(1,655)		15,482				455	04/01/2032
31389N-R3-1	FED NATL MTG ASSOC #630606		12/01/2010	SCHEDULED REDEMPTION		61,627	61,627	63,019	63,411		(1,783)		(1,783)		61,627				1,883	05/01/2032
31389N-WF-8	FED NATL MTG ASSOC #630746		12/01/2010	SCHEDULED REDEMPTION		872	872	911	931		(60)		(60)		872				38	05/01/2032
31389Q-MM-7	FED NATL MTG ASSOC #632264		12/01/2010	SCHEDULED REDEMPTION		47	47	49	49		(2)		(2)		47				2	03/01/2032
31389Q-XF-0	FED NATL MTG ASSOC #632578		12/01/2010	SCHEDULED REDEMPTION		12,977	12,977	13,130	13,187		(211)		(211)		12,977				530	02/01/2032
31389R-B8-8	FED NATL MTG ASSOC #632863		12/01/2010	SCHEDULED REDEMPTION		3,696	3,696	3,845	3,860		(163)		(163)		3,696				135	04/01/2017
31389R-VP-8	FED NATL MTG ASSOC #633422		12/01/2010	SCHEDULED REDEMPTION		2,960	2,960	3,108	3,076		(116)		(116)		2,960				82	03/01/2032
31389R-ZK-5	FED NATL MTG ASSOC #633546		12/01/2010	SCHEDULED REDEMPTION		65,129	65,129	66,150	65,932		(803)		(803)		65,129				2,758	07/01/2017
31389S-DD-3	FED NATL MTG ASSOC #633800		12/01/2010	SCHEDULED REDEMPTION		34,005	34,005	34,005	34,005						34,005				1,148	12/01/2031
31389S-6W-9	FED NATL MTG ASSOC #634585		12/01/2010	SCHEDULED REDEMPTION		1,170	1,170	1,228	1,243		(73)		(73)		1,170				38	01/01/2032
31389T-E6-5	FED NATL MTG ASSOC #634757		12/01/2010	SCHEDULED REDEMPTION		31,314	31,314	32,126	31,851		(537)		(537)		31,314				1,004	03/01/2017
31389T-FH-0	FED NATL MTG ASSOC #634768		12/01/2010	SCHEDULED REDEMPTION		43,308	43,308	43,981	43,762		(454)		(454)		43,308				1,412	03/01/2017
31389U-KV-0	FED NATL MTG ASSOC #635808		12/01/2010	SCHEDULED REDEMPTION		1,108	1,108	1,158	1,192		(84)		(84)		1,108				48	03/01/2032
31389U-RF-8	FED NATL MTG ASSOC #635986		12/01/2010	SCHEDULED REDEMPTION		1,277	1,277	1,342	1,351		(73)		(73)		1,277				52	04/01/2032
31389U-7A-1	FED NATL MTG ASSOC #636389		12/01/2010	SCHEDULED REDEMPTION		10,123	10,123	10,630	10,797		(674)		(674)		10,123				532	04/01/2032
31389V-N4-5	FED NATL MTG ASSOC #636811		12/01/2010	SCHEDULED REDEMPTION		5,661	5,661	5,789	5,914		(252)		(252)		5,661				366	04/01/2032
31389V-RL-3	FED NATL MTG ASSOC #636891		12/01/2010	SCHEDULED REDEMPTION		2,187	2,187	2,271	2,280		(94)		(94)		2,187				103	04/01/2032
31389V-TY-3	FED NATL MTG ASSOC #636967		12/01/2010	SCHEDULED REDEMPTION		15,554	15,554	16,151	16,347		(793)		(793)		15,554				868	04/01/2032
31389V-6K-8	FED NATL MTG ASSOC #637274		12/01/2010	SCHEDULED REDEMPTION		15,884	15,884	15,918	15,913		(29)		(29)		15,884				786	05/01/2032
31389V-7L-5	FED NATL MTG ASSOC #637299		12/01/2010	SCHEDULED REDEMPTION		1,322	1,322	1,373	1,379		(57)		(57)		1,322				61	04/01/2032
31389W-AB-1	FED NATL MTG ASSOC #637302		12/01/2010	SCHEDULED REDEMPTION		1,297	1,297	1,346	1,351		(55)		(55)		1,297				62	04/01/2032
31389W-AW-5	FED NATL MTG ASSOC #637321		12/01/2010	SCHEDULED REDEMPTION		1,018	1,018	1,069	1,080		(62)		(62)		1,018				41	07/01/2032
31389W-EA-9	FED NATL MTG ASSOC #637429		12/01/2010	SCHEDULED REDEMPTION		12,265	12,265	12,595	12,660		(396)		(396)		12,265				625	08/01/2032
31389W-YG-4	FED NATL MTG ASSOC #638011		12/01/2010	SCHEDULED REDEMPTION		2,179	2,179	2,228	2,247		(67)		(67)		2,179				95	04/01/2032
31389X-JK-0	FED NATL MTG ASSOC #638466		12/01/2010	SCHEDULED REDEMPTION		1,896	1,896	1,969	1,987		(90)		(90)		1,896				90	03/01/2032
31389Y-AE-1	FED NATL MTG ASSOC #639105		12/01/2010	SCHEDULED REDEMPTION		1,196	1,196	1,203	1,206		(10)		(10)		1,196				43	07/01/2032
31389Y-AL-5	FED NATL MTG ASSOC #639111		12/01/2010	SCHEDULED REDEMPTION		950	950	955	958		(8)		(8)		950				38	07/01/2032
31389Y-CJ-8	FED NATL MTG ASSOC #639173		12/01/2010	SCHEDULED REDEMPTION		13,146	13,146	13,517	13,509		(363)		(363)		13,146				187	08/01/2032
31389Y-Q3-8	FED NATL MTG ASSOC #639574		12/01/2010	SCHEDULED REDEMPTION		3,433	3,433	3,588	3,647		(214)		(214)		3,433				151	03/01/2032
31389Y-UZ-2	FED NATL MTG ASSOC #639700		12/01/2010	SCHEDULED REDEMPTION		1,618	1,618	1,623	1,627		(9)		(9)		1,618				53	03/01/2032
31390A-BU-3	FED NATL MTG ASSOC #640051		12/01/2010	SCHEDULED REDEMPTION		494	494	495	497		(2)		(2)		494				23	04/01/2032
31390A-B4-1	FED NATL MTG ASSOC #640059		12/01/2010	SCHEDULED REDEMPTION		927	927	973	988		(61)		(61)		927				39	03/01/2032
31390B-D4-7	FED NATL MTG ASSOC #641023		12/01/2010	SCHEDULED REDEMPTION		5,766	5,766	5,798	5,818		(52)		(52)		5,766				352	05/01/2032
31390B-ED-6	FED NATL MTG ASSOC #641032		12/01/2010	SCHEDULED REDEMPTION		3,231	3,231	3,361	3,330		(98)		(98)		3,231				117	01/01/2018
31390B-E8-7	FED NATL MTG ASSOC #641059		12/01/2010	SCHEDULED REDEMPTION		25,601	25,601	25,657	25,709		(107)		(107)		25,601				1,585	05/01/2032
31390B-KV-9	FED NATL MTG ASSOC #641208		12/01/2010	SCHEDULED REDEMPTION		12,670	12,670	13,242	13,716		(1,046)		(1,046)		12,670				350	06/01/2032
31390B-PE-2	FED NATL MTG ASSOC #641321		12/01/2010	SCHEDULED REDEMPTION		69,725	69,725	73,157	73,552		(3,827)		(3,827)		69,725				2,363	04/01/2032
31390B-PH-5	FED NATL MTG ASSOC #641324		12/01/2010	SCHEDULED REDEMPTION		15,876	15,876	16,486	17,197		(1,321)		(1,321)		15,876				500	04/01/2032
31390B-PL-6	FED NATL MTG ASSOC #641327		12/01/2010	SCHEDULED REDEMPTION		11,166	11,166	11,493	11,395		(229)		(229)		11,166				588	04/01/2032
31390B-QV-3	FED NATL MTG ASSOC #641368		12/01/2010	SCHEDULED REDEMPTION		125,743	125,743	131,126	136,070		(10,328)		(10,328)		125,743				6,668	04/01/2032
31390B-UV-8	FED NATL MTG ASSOC #641496		06/01/2010	SCHEDULED REDEMPTION		46,046	46,046	48,355	49,343		(3,297)		(3,297)		46,046				1,491	08/01/2032
31390B-YA-0	FED NATL MTG ASSOC #641605		12/01/2010	SCHEDULED REDEMPTION		147	147	153	155		(8)		(8)		147				7	04/01/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31390B-3G-1	FED NATL MTG ASSOC #641699		12/01/2010	SCHEDULED REDEMPTION		395	395	405	397		(1)		(1)		395				15	06/01/2032
31390C-NX-0	FED NATL MTG ASSOC #642206		12/01/2010	SCHEDULED REDEMPTION		11,931	11,931	11,965	11,990		(59)		(59)		11,931				166	05/01/2032
31390C-TD-8	FED NATL MTG ASSOC #642348		12/01/2010	SCHEDULED REDEMPTION		77,006	77,006	80,820	79,712		(2,706)		(2,706)		77,006				2,569	05/01/2032
31390D-AR-5	FED NATL MTG ASSOC #642716		12/01/2010	SCHEDULED REDEMPTION		9,744	9,744	10,151	10,031		(287)		(287)		9,744				271	06/01/2032
31390E-HN-5	FED NATL MTG ASSOC #643837		12/01/2010	SCHEDULED REDEMPTION		12,626	12,626	13,154	13,133		(507)		(507)		12,626				429	05/01/2017
31390E-SP-8	FED NATL MTG ASSOC #644126		12/01/2010	SCHEDULED REDEMPTION		1,713	1,713	1,717	1,719		(6)		(6)		1,713				99	05/01/2032
31390F-C7-2	FED NATL MTG ASSOC #644594		12/01/2010	SCHEDULED REDEMPTION		1,000	1,000	1,028	1,028		(28)		(28)		1,000				42	05/01/2032
31390F-UD-9	FED NATL MTG ASSOC #645080		12/01/2010	SCHEDULED REDEMPTION		2,718	2,718	2,841	2,874		(156)		(156)		2,718				118	06/01/2032
31390G-GV-3	FED NATL MTG ASSOC #645612		12/01/2010	SCHEDULED REDEMPTION		113	113	118	119		(6)		(6)		113				5	06/01/2032
31390H-FP-5	FED NATL MTG ASSOC #646474		12/01/2010	SCHEDULED REDEMPTION		61,184	61,184	63,947	65,049		(3,865)		(3,865)		61,184				3,774	06/01/2032
31390H-KW-4	FED NATL MTG ASSOC #646609		12/01/2010	SCHEDULED REDEMPTION		7,569	7,569	7,949	7,955		(386)		(386)		7,569				328	07/01/2032
31390H-QC-2	FED NATL MTG ASSOC #646751		12/01/2010	SCHEDULED REDEMPTION		9,148	9,148	9,598	10,122		(974)		(974)		9,148				228	10/01/2032
31390H-QN-8	FED NATL MTG ASSOC #646761		12/01/2010	SCHEDULED REDEMPTION		31	31	32	33		(2)		(2)		31				1	01/01/2033
31390J-CP-4	FED NATL MTG ASSOC #647278		12/01/2010	SCHEDULED REDEMPTION		4,496	4,496	4,718	4,742		(246)		(246)		4,496				157	05/01/2032
31390J-CX-7	FED NATL MTG ASSOC #647286		12/01/2010	SCHEDULED REDEMPTION		311	311	318	325		(13)		(13)		311				14	05/01/2032
31390J-EP-2	FED NATL MTG ASSOC #647342		12/01/2010	SCHEDULED REDEMPTION		35,673	35,673	35,873	35,966		(293)		(293)		35,673				1,536	07/01/2032
31390J-J9-3	FED NATL MTG ASSOC #647488		12/01/2010	SCHEDULED REDEMPTION		2,081	2,081	2,093	2,093		(12)		(12)		2,081				84	06/01/2032
31390J-ZL-8	FED NATL MTG ASSOC #647947		12/01/2010	SCHEDULED REDEMPTION		54,470	54,470	55,395	55,201		(731)		(731)		54,470				1,800	06/01/2032
31390J-2Q-3	FED NATL MTG ASSOC #647983		12/01/2010	SCHEDULED REDEMPTION		4,720	4,720	4,933	5,066		(347)		(347)		4,720				147	03/01/2032
31390J-3Z-2	FED NATL MTG ASSOC #648016		12/01/2010	SCHEDULED REDEMPTION		8,324	8,324	8,371	8,396		(72)		(72)		8,324				321	07/01/2032
31390K-MJ-4	FED NATL MTG ASSOC #648461		12/01/2010	SCHEDULED REDEMPTION		2,858	2,858	3,019	3,077		(219)		(219)		2,858				134	07/01/2032
31390K-RX-8	FED NATL MTG ASSOC #648602		12/01/2010	SCHEDULED REDEMPTION		4,872	4,872	4,898	4,903		(31)		(31)		4,872				154	07/01/2032
31390L-E4-4	FED NATL MTG ASSOC #649155		12/01/2010	SCHEDULED REDEMPTION		13,490	13,490	14,105	13,981		(491)		(491)		13,490				448	07/01/2032
31390L-SX-5	FED NATL MTG ASSOC #649534		12/01/2010	SCHEDULED REDEMPTION		1,763	1,763	1,843	1,794		(31)		(31)		1,763				79	06/01/2032
31390L-WA-0	FED NATL MTG ASSOC #649641		12/01/2010	SCHEDULED REDEMPTION		2,195	2,195	2,207	2,220		(25)		(25)		2,195				128	07/01/2032
31390M-QJ-6	FED NATL MTG ASSOC #650357		12/01/2010	SCHEDULED REDEMPTION		1,963	1,963	2,061	2,071		(109)		(109)		1,963				78	11/01/2032
31390M-YU-2	FED NATL MTG ASSOC #650623		12/01/2010	SCHEDULED REDEMPTION		88	88	89	90		(1)		(1)		88				4	07/01/2032
31390N-QQ-8	FED NATL MTG ASSOC #651263		12/01/2010	SCHEDULED REDEMPTION		4,100	4,100	4,302	4,369		(269)		(269)		4,100				150	07/01/2032
31390N-TB-8	FED NATL MTG ASSOC #651346		12/01/2010	SCHEDULED REDEMPTION		10,883	10,883	11,495	11,747		(863)		(863)		10,883				509	07/01/2032
31390N-T5-1	FED NATL MTG ASSOC #651372		12/01/2010	SCHEDULED REDEMPTION		2,100	2,100	2,112	2,118		(18)		(18)		2,100				63	07/01/2032
31390N-2T-8	FED NATL MTG ASSOC #651586		12/01/2010	SCHEDULED REDEMPTION		2,161	2,161	2,173	2,180		(19)		(19)		2,161				85	07/01/2032
31390N-3C-4	FED NATL MTG ASSOC #651595		12/01/2010	SCHEDULED REDEMPTION		259,019	259,019	260,439	261,128		(2,109)		(2,109)		259,019				8,252	07/01/2032
31390N-5L-2	FED NATL MTG ASSOC #651651		12/01/2010	SCHEDULED REDEMPTION		11,378	11,378	11,949	12,180		(802)		(802)		11,378				400	08/01/2032
31390P-CQ-8	FED NATL MTG ASSOC #651779		12/01/2010	SCHEDULED REDEMPTION		12,976	12,976	13,627	13,863		(887)		(887)		12,976				792	08/01/2032
31390P-GK-7	FED NATL MTG ASSOC #651902		12/01/2010	SCHEDULED REDEMPTION		13,438	13,438	13,522	13,580		(142)		(142)		13,438				521	08/01/2032
31390Q-HX-6	FED NATL MTG ASSOC #652846		12/01/2010	SCHEDULED REDEMPTION		1,588	1,588	1,666	1,694		(106)		(106)		1,588				81	09/01/2032
31390Q-MB-8	FED NATL MTG ASSOC #652954		12/01/2010	SCHEDULED REDEMPTION		589	589	615	645		(56)		(56)		589				26	02/01/2032
31390Q-2V-6	FED NATL MTG ASSOC #653388		12/01/2010	SCHEDULED REDEMPTION		23,702	23,702	24,891	25,339		(1,637)		(1,637)		23,702				665	10/01/2032
31390R-BH-5	FED NATL MTG ASSOC #653540		12/01/2010	SCHEDULED REDEMPTION		1,711	1,711	1,795	1,825		(115)		(115)		1,711				70	08/01/2032
31390R-EX-7	FED NATL MTG ASSOC #653650		12/01/2010	SCHEDULED REDEMPTION		1,375	1,375	1,407	1,406		(31)		(31)		1,375				59	08/01/2032
31390R-E6-6	FED NATL MTG ASSOC #653657		12/01/2010	SCHEDULED REDEMPTION		7,327	7,327	7,658	8,140		(814)		(814)		7,327				215	08/01/2032
31390S-AR-2	FED NATL MTG ASSOC #654416		04/01/2010	SCHEDULED REDEMPTION		11,710	11,710	12,298	12,469		(759)		(759)		11,710				253	10/01/2032
31390T-KX-6	FED NATL MTG ASSOC #655610		12/01/2010	SCHEDULED REDEMPTION		30,904	30,904	31,173	31,056		(151)		(151)		30,904				1,593	08/01/2032
31390T-TK-5	FED NATL MTG ASSOC #655854		12/01/2010	SCHEDULED REDEMPTION		1,691	1,691	1,775	1,770		(79)		(79)		1,691				51	08/01/2032
31390T-T6-6	FED NATL MTG ASSOC #655873		12/01/2010	SCHEDULED REDEMPTION		1,189	1,189	1,248	1,255		(67)		(67)		1,189				49	08/01/2032
31390T-UF-4	FED NATL MTG ASSOC #655882		12/01/2010	SCHEDULED REDEMPTION		9,619	9,619	10,102	10,151		(532)		(532)		9,619				282	08/01/2032
31390U-AQ-9	FED NATL MTG ASSOC #656215		12/01/2010	SCHEDULED REDEMPTION		19,188	19,188	19,307	19,379		(191)		(191)		19,188				822	08/01/2032
31390U-B9-6	FED NATL MTG ASSOC #656264		09/01/2010	SCHEDULED REDEMPTION		26,844	26,844	26,985	26,952		(108)		(108)		26,844				1,293	07/01/2032
31390U-C5-3	FED NATL MTG ASSOC #656292		12/01/2010	SCHEDULED REDEMPTION		1,677	1,677	1,761	1,755		(77)		(77)		1,677				68	09/01/2032
31390U-D9-4	FED NATL MTG ASSOC #656328		12/01/2010	SCHEDULED REDEMPTION		4,256	4,256	4,374	4,346		(90)		(90)		4,256				163	10/01/2017
31390U-QB-5	FED NATL MTG ASSOC #656650		12/01/2010	SCHEDULED REDEMPTION		3,649	3,649	3,668	3,682		(33)		(33)		3,649				101	05/01/2032
31390U-RZ-1	FED NATL MTG ASSOC #656704		12/01/2010	SCHEDULED REDEMPTION		13,931	13,931	14,630	14,687		(755)		(755)		13,931				660	08/01/2032
31390V-KP-8	FED NATL MTG ASSOC #657402		12/01/2010	SCHEDULED REDEMPTION		566,627	566,627	585,251	579,691		(13,064)		(13,064)		566,627				17,805	11/01/2017
31390W-4M-1	FED NATL MTG ASSOC #658828		12/01/2010	SCHEDULED REDEMPTION		3,123	3,123	3,279	3,275		(152)		(152)		3,123				102	08/01/2032
31390X-UY-4	FED NATL MTG ASSOC #659499		12/01/2010	SCHEDULED REDEMPTION		126,323	126,323	127,665	127,156		(833)		(833)		126,323				4,620	02/01/2033
31390Y-PP-7	FED NATL MTG ASSOC #660230		12/01/2010	SCHEDULED REDEMPTION		15,398	15,398	16,171	16,211		(813)		(813)		15,398				539	09/01/2032
31391A-RJ-0	FED NATL MTG ASSOC #661189		12/01/2010	SCHEDULED REDEMPTION		3,871	3,871	4,065	4,184		(313)		(313)		3,871				176	07/01/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31391A-X4-6	FED NATL MTG ASSOC #661399		12/01/2010	SCHEDULED REDEMPTION		43,946	43,946	45,052	44,810		(865)		(865)		43,946				1,633	10/01/2032
31391B-DJ-3	FED NATL MTG ASSOC #661705		12/01/2010	SCHEDULED REDEMPTION		13,869	13,869	14,260	14,250		(382)		(382)		13,869				545	08/01/2032
31391B-MR-5	FED NATL MTG ASSOC #661968		12/01/2010	SCHEDULED REDEMPTION		18,525	18,525	19,437	19,609		(1,084)		(1,084)		18,525				651	10/01/2032
31391B-RY-5	FED NATL MTG ASSOC #662103		12/01/2010	SCHEDULED REDEMPTION		151,873	151,873	155,368	154,256		(2,383)		(2,383)		151,873				5,491	09/01/2017
31391B-7G-6	FED NATL MTG ASSOC #662495		12/01/2010	SCHEDULED REDEMPTION		20,844	20,844	21,889	21,913		(1,069)		(1,069)		20,844				600	09/01/2032
31391C-NF-8	FED NATL MTG ASSOC #662890		12/01/2010	SCHEDULED REDEMPTION		36,038	36,038	36,936	36,813		(775)		(775)		36,038				1,252	12/01/2032
31391C-PD-1	FED NATL MTG ASSOC #662920		12/01/2010	SCHEDULED REDEMPTION		113,510	113,510	117,335	116,656		(3,147)		(3,147)		113,510				3,401	11/01/2017
31391C-QA-6	FED NATL MTG ASSOC #662949		12/01/2010	SCHEDULED REDEMPTION		663	663	677	677		(15)		(15)		663				20	02/01/2033
31391C-XS-9	FED NATL MTG ASSOC #663189		12/01/2010	SCHEDULED REDEMPTION		2,332	2,332	2,389	2,372		(39)		(39)		2,332				64	09/01/2017
31391D-J6-1	FED NATL MTG ASSOC #663685		12/01/2010	SCHEDULED REDEMPTION		159,170	159,170	163,578	161,720		(2,550)		(2,550)		159,170				6,272	01/01/2018
31391D-QV-8	FED NATL MTG ASSOC #663868		12/01/2010	SCHEDULED REDEMPTION		6,434	6,434	6,757	6,868		(434)		(434)		6,434				364	10/01/2032
31391G-G2-6	FED NATL MTG ASSOC #666317		12/01/2010	SCHEDULED REDEMPTION		3,724	3,724	3,829	3,827		(103)		(103)		3,724				157	09/01/2032
31391G-2Y-1	FED NATL MTG ASSOC #666891		12/01/2010	SCHEDULED REDEMPTION		16,188	16,188	17,000	16,912		(723)		(723)		16,188				572	11/01/2032
31391H-AM-6	FED NATL MTG ASSOC #667012		12/01/2010	SCHEDULED REDEMPTION		16,053	16,053	16,482	16,363		(311)		(311)		16,053				531	11/01/2017
31391H-EQ-3	FED NATL MTG ASSOC #667143		12/01/2010	SCHEDULED REDEMPTION		606,634	606,634	620,212	616,729		(10,095)		(10,095)		606,634				18,624	10/01/2017
31391H-UK-8	FED NATL MTG ASSOC #667586		12/01/2010	SCHEDULED REDEMPTION		13,842	13,842	14,523	14,696		(854)		(854)		13,842				613	10/01/2032
31391M-GG-2	FED NATL MTG ASSOC #670799		12/01/2010	SCHEDULED REDEMPTION		13,366	13,366	13,593	13,678		(312)		(312)		13,366				225	11/01/2032
31391M-4X-8	FED NATL MTG ASSOC #671438		12/01/2010	SCHEDULED REDEMPTION		11,299	11,299	11,810	12,223		(924)		(924)		11,299				686	10/01/2032
31391M-6Y-4	FED NATL MTG ASSOC #671487		12/01/2010	SCHEDULED REDEMPTION		3,896	3,896	3,958	3,934		(38)		(38)		3,896				151	11/01/2017
31391P-Z9-0	FED NATL MTG ASSOC #673168		12/01/2010	SCHEDULED REDEMPTION		17,050	17,050	17,178	17,157		(107)		(107)		17,050				630	12/01/2017
31391P-2L-9	FED NATL MTG ASSOC #673179		12/01/2010	SCHEDULED REDEMPTION		121,864	121,864	127,101	125,393		(3,529)		(3,529)		121,864				4,451	02/01/2018
31391P-5L-6	FED NATL MTG ASSOC #673251		12/01/2010	SCHEDULED REDEMPTION		8,152	8,152	8,213	8,203		(51)		(51)		8,152				303	01/01/2018
31391S-RX-0	FED NATL MTG ASSOC #675602		12/01/2010	SCHEDULED REDEMPTION		14,209	14,209	14,864	15,431		(1,222)		(1,222)		14,209				291	01/01/2032
31391S-5Y-2	FED NATL MTG ASSOC #675963		12/01/2010	SCHEDULED REDEMPTION		1,278	1,278	1,337	1,414		(136)		(136)		1,278				54	02/01/2032
31391T-WE-4	FED NATL MTG ASSOC #676645		12/01/2010	SCHEDULED REDEMPTION		15,117	15,117	15,495	15,453		(335)		(335)		15,117				573	01/01/2033
31391U-DE-2	FED NATL MTG ASSOC #677001		12/01/2010	SCHEDULED REDEMPTION		137	137	144	144		(7)		(7)		137				6	01/01/2033
31391U-FJ-9	FED NATL MTG ASSOC #677069		12/01/2010	SCHEDULED REDEMPTION		64,751	64,751	65,558	65,198		(447)		(447)		64,751				2,110	12/01/2032
31391U-SA-4	FED NATL MTG ASSOC #677413		12/01/2010	SCHEDULED REDEMPTION		111,083	111,083	113,895	113,261		(2,177)		(2,177)		111,083				1,534	01/01/2033
31391V-HB-2	FED NATL MTG ASSOC #678026		12/01/2010	SCHEDULED REDEMPTION		3,570	3,570	3,713	3,671		(101)		(101)		3,570				126	09/01/2017
31391W-4W-8	FED NATL MTG ASSOC #679537		12/01/2010	SCHEDULED REDEMPTION		1,378,392	1,378,392	1,390,669	1,385,688		(7,296)		(7,296)		1,378,392				50,299	03/01/2033
31391X-RL-5	FED NATL MTG ASSOC #680091		12/01/2010	SCHEDULED REDEMPTION		5,628	5,628	5,670	5,663		(36)		(36)		5,628				125	01/01/2018
31391Y-VS-3	FED NATL MTG ASSOC #681125		12/01/2010	SCHEDULED REDEMPTION		2,862	2,862	2,933	2,915		(53)		(53)		2,862				107	02/01/2033
31400A-UN-6	FED NATL MTG ASSOC #681989		12/01/2010	SCHEDULED REDEMPTION		37,034	37,034	38,891	39,386		(2,352)		(2,352)		37,034				912	01/01/2033
31400B-YK-6	FED NATL MTG ASSOC #683014		12/01/2010	SCHEDULED REDEMPTION		12,164	12,164	12,253	12,239		(75)		(75)		12,164				372	02/01/2018
31400C-AQ-7	FED NATL MTG ASSOC #683215		12/01/2010	SCHEDULED REDEMPTION		6,918	6,918	7,259	7,424		(506)		(506)		6,918				166	02/01/2033
31400D-A8-5	FED NATL MTG ASSOC #684131		12/01/2010	SCHEDULED REDEMPTION		3,963	3,963	4,049	4,023		(60)		(60)		3,963				121	02/01/2018
31400E-V9-8	FED NATL MTG ASSOC #685640		12/01/2010	SCHEDULED REDEMPTION		300,754	300,754	309,965	307,901		(7,147)		(7,147)		300,754				2,479	02/01/2033
31400F-RF-6	FED NATL MTG ASSOC #686386		12/01/2010	SCHEDULED REDEMPTION		3,331	3,331	3,406	3,373		(42)		(42)		3,331				152	03/01/2033
31400F-R4-1	FED NATL MTG ASSOC #686407		12/01/2010	SCHEDULED REDEMPTION		2,781	2,781	2,841	2,824		(43)		(43)		2,781				94	03/01/2018
31400H-TG-8	FED NATL MTG ASSOC #688251		12/01/2010	SCHEDULED REDEMPTION		446,486	446,486	451,230	449,054		(2,568)		(2,568)		446,486				16,581	02/01/2033
31400J-DN-6	FED NATL MTG ASSOC #688709		12/01/2010	SCHEDULED REDEMPTION		752	752	790	801		(49)		(49)		752				39	03/01/2033
31400K-YD-2	FED NATL MTG ASSOC #690208		12/01/2010	SCHEDULED REDEMPTION		105	105	110	109		(4)		(4)		105				4	03/01/2033
31400P-KV-6	FED NATL MTG ASSOC #693408		12/01/2010	SCHEDULED REDEMPTION		2,523	2,523	2,494	2,508		15		15		2,523				78	04/01/2018
31400Q-BV-4	FED NATL MTG ASSOC #694052		12/01/2010	SCHEDULED REDEMPTION		19,455	19,455	19,661	19,685		(231)		(231)		19,455				842	04/01/2033
31400Q-JF-1	FED NATL MTG ASSOC #694262		12/01/2010	SCHEDULED REDEMPTION		174	174	177	174		(1)		(1)		174				6	03/01/2033
31400Q-QU-0	FED NATL MTG ASSOC #694467		12/01/2010	SCHEDULED REDEMPTION		110,725	110,725	113,326	113,012		(2,287)		(2,287)		110,725				4,001	03/01/2033
31400Q-SW-4	FED NATL MTG ASSOC #694533		12/01/2010	SCHEDULED REDEMPTION		21,949	21,949	22,635	22,402		(453)		(453)		21,949				763	03/01/2033
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		12/01/2010	SCHEDULED REDEMPTION		126,961	126,961	128,310	127,872		(911)		(911)		126,961				4,436	04/01/2033
31400U-TL-8	FED NATL MTG ASSOC #698155		12/01/2010	SCHEDULED REDEMPTION		3,142,321	3,142,321	3,180,127	3,165,148		(22,827)		(22,827)		3,142,321				108,039	04/01/2033
31400W-RF-9	FED NATL MTG ASSOC #699886		12/01/2010	SCHEDULED REDEMPTION		17,153	17,153	17,965	18,445		(1,291)		(1,291)		17,153				447	04/01/2033
31400W-RX-0	FED NATL MTG ASSOC #699902		12/01/2010	SCHEDULED REDEMPTION		299,102	299,102	302,831	300,885		(1,782)		(1,782)		299,102				11,921	04/01/2033
31400Y-GF-7	FED NATL MTG ASSOC #701398		12/01/2010	SCHEDULED REDEMPTION		9,279	9,279	9,349	9,339		(59)		(59)		9,279				317	02/01/2018
31401A-HH-3	FED NATL MTG ASSOC #702332		12/01/2010	SCHEDULED REDEMPTION		8,138	8,138	8,047	8,070		68		68		8,138				210	05/01/2018
31401B-P4-1	FED NATL MTG ASSOC #703443		12/01/2010	SCHEDULED REDEMPTION		8,937	8,937	9,129	9,068		(131)		(131)		8,937				284	05/01/2018
31401C-GJ-6	FED NATL MTG ASSOC #704101		12/01/2010	SCHEDULED REDEMPTION		96,575	96,575	97,601	97,187		(613)		(613)		96,575				3,426	05/01/2033
31401C-RN-5	FED NATL MTG ASSOC #704393		12/01/2010	SCHEDULED REDEMPTION		8,752	8,752	9,026	8,923		(171)		(171)		8,752				295	05/01/2033
31401F-XJ-0	FED NATL MTG ASSOC #707281		12/01/2010	SCHEDULED REDEMPTION		1,730	1,730	1,772	1,771		(41)		(41)		1,730				65	05/01/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31401H-KB-7	FED NATL MTG ASSOC #708690		12/01/2010	SCHEDULED REDEMPTION		5,184	5,184	5,297	5,264		(79)		(79)		5,184				149	06/01/2018
31401J-S6-6	FED NATL MTG ASSOC #709841		12/01/2010	SCHEDULED REDEMPTION		2,406	2,406	2,465	2,445		(38)		(38)		2,406				75	06/01/2018
31401J-3L-0	FED NATL MTG ASSOC #710103		12/01/2010	SCHEDULED REDEMPTION		2,557	2,557	2,619	2,608		(51)		(51)		2,557				161	05/01/2033
31401L-RC-9	FED NATL MTG ASSOC #711583		12/01/2010	SCHEDULED REDEMPTION		2,364	2,364	2,425	2,406		(42)		(42)		2,364				78	03/01/2018
31401V-3P-4	FED NATL MTG ASSOC #720006		12/01/2010	SCHEDULED REDEMPTION		194,350	194,350	196,415	195,710		(1,361)		(1,361)		194,350				8,080	07/01/2033
31401X-H8-3	FED NATL MTG ASSOC #721255		12/01/2010	SCHEDULED REDEMPTION		1,392,865	1,392,865	1,407,665	1,400,764		(7,899)		(7,899)		1,392,865				53,669	07/01/2033
31401X-YB-7	FED NATL MTG ASSOC #721706		12/01/2010	SCHEDULED REDEMPTION		143,839	143,839	145,368	144,755		(916)		(916)		143,839				5,289	04/01/2033
31401X-YU-5	FED NATL MTG ASSOC #721723		12/01/2010	SCHEDULED REDEMPTION		113,002	113,002	115,804	115,203		(2,201)		(2,201)		113,002				4,045	06/01/2033
31402A-RP-3	FED NATL MTG ASSOC #723294		12/01/2010	SCHEDULED REDEMPTION		23,492	23,492	24,121	23,776		(284)		(284)		23,492				810	10/01/2017
31402B-EH-3	FED NATL MTG ASSOC #723836		12/01/2010	SCHEDULED REDEMPTION		320,083	320,083	323,483	322,100		(2,018)		(2,018)		320,083				11,770	06/01/2033
31402C-PX-4	FED NATL MTG ASSOC #725038		12/01/2010	SCHEDULED REDEMPTION		175,946	175,946	179,483	178,417		(2,471)		(2,471)		175,946				6,003	11/01/2018
31402C-RV-6	FED NATL MTG ASSOC #725100		12/01/2010	SCHEDULED REDEMPTION		170,374	170,374	173,953	172,822		(2,448)		(2,448)		170,374				5,654	11/01/2018
31402C-TT-9	FED NATL MTG ASSOC #725162		12/01/2010	SCHEDULED REDEMPTION		4,544	4,544	4,642	4,629		(85)		(85)		4,544				166	02/01/2034
31402C-5E-8	FED NATL MTG ASSOC #725445		12/01/2010	SCHEDULED REDEMPTION		38,388	38,388	38,172	38,243		145		145		38,388				1,102	05/01/2019
31402D-F7-0	FED NATL MTG ASSOC #725690		12/01/2010	SCHEDULED REDEMPTION		69,805	69,805	71,572	71,279		(1,473)		(1,473)		69,805				2,508	08/01/2034
31402E-KE-7	FED NATL MTG ASSOC #726693		12/01/2010	SCHEDULED REDEMPTION		174,655	174,655	176,832	175,877		(1,222)		(1,222)		174,655				3,741	10/01/2033
31402G-4Q-3	FED NATL MTG ASSOC #729031		12/01/2010	SCHEDULED REDEMPTION		7,539	7,539	7,455	7,469		69		69		7,539				241	07/01/2018
31402H-YP-0	FED NATL MTG ASSOC #729818		12/01/2010	SCHEDULED REDEMPTION		2,495	2,495	2,550	2,528		(32)		(32)		2,495				77	02/01/2019
31402J-F9-3	FED NATL MTG ASSOC #730192		12/01/2010	SCHEDULED REDEMPTION		128,403	128,403	129,849	129,811		(1,409)		(1,409)		128,403				5,950	08/01/2034
31402K-VV-3	FED NATL MTG ASSOC #731528		12/01/2010	SCHEDULED REDEMPTION		2,821	2,821	2,854	2,845		(24)		(24)		2,821				76	07/01/2018
31402K-2L-7	FED NATL MTG ASSOC #731679		12/01/2010	SCHEDULED REDEMPTION		4,179	4,179	4,270	4,240		(61)		(61)		4,179				117	02/01/2019
31402N-J7-4	FED NATL MTG ASSOC #733886		12/01/2010	SCHEDULED REDEMPTION		57,356	57,356	58,254	57,945		(589)		(589)		57,356				2,343	12/01/2017
31402Q-BK-6	FED NATL MTG ASSOC #734542		12/01/2010	SCHEDULED REDEMPTION		383	383	402	421		(38)		(38)		383				16	06/01/2033
31402Q-JS-1	FED NATL MTG ASSOC #734773		12/01/2010	SCHEDULED REDEMPTION		15,276	15,276	15,571	15,470		(195)		(195)		15,276				555	09/01/2018
31402Q-4B-4	FED NATL MTG ASSOC #735318		12/01/2010	SCHEDULED REDEMPTION		87,156	87,156	87,069	87,094		62		62		87,156				2,519	11/01/2019
31402S-0G-5	FED NATL MTG ASSOC #736755		12/01/2010	SCHEDULED REDEMPTION		5,699	5,699	5,981	5,976		(277)		(277)		5,699				231	08/01/2034
31402T-M7-7	FED NATL MTG ASSOC #737582		12/01/2010	SCHEDULED REDEMPTION		69,952	69,952	71,806	71,766		(1,815)		(1,815)		69,952				2,172	09/01/2033
31402U-SV-5	FED NATL MTG ASSOC #738632		12/01/2010	SCHEDULED REDEMPTION		2,665	2,665	2,696	2,688		(23)		(23)		2,665				80	11/01/2018
31402V-H4-5	FED NATL MTG ASSOC #739251		12/01/2010	SCHEDULED REDEMPTION		880	880	924	949		(69)		(69)		880				23	09/01/2033
31402W-F4-5	FED NATL MTG ASSOC #740087		12/01/2010	SCHEDULED REDEMPTION		1,164	1,164	1,192	1,182		(18)		(18)		1,164				36	09/01/2018
31402W-QE-1	FED NATL MTG ASSOC #740353		12/01/2010	SCHEDULED REDEMPTION		245,055	245,055	248,110	247,076		(2,021)		(2,021)		245,055				11,008	10/01/2033
31402X-PP-5	FED NATL MTG ASSOC #741230		12/01/2010	SCHEDULED REDEMPTION		6,836	6,836	6,760	6,788		48		48		6,836				214	09/01/2018
31402X-5Z-5	FED NATL MTG ASSOC #741664		12/01/2010	SCHEDULED REDEMPTION		4,550	4,550	4,664	4,629		(79)		(79)		4,550				255	10/01/2033
31402Y-FH-2	FED NATL MTG ASSOC #741868		12/01/2010	SCHEDULED REDEMPTION		790,471	790,471	806,558	799,006		(8,535)		(8,535)		790,471				28,514	09/01/2033
31402Y-JE-5	FED NATL MTG ASSOC #741961		12/01/2010	SCHEDULED REDEMPTION		1,017,534	1,017,534	1,023,893	1,020,108		(2,574)		(2,574)		1,017,534				41,105	09/01/2033
31403A-MX-0	FED NATL MTG ASSOC #742974		12/01/2010	SCHEDULED REDEMPTION		365,503	365,503	376,925	374,539		(9,037)		(9,037)		365,503				15,820	10/01/2033
31403B-H8-9	FED NATL MTG ASSOC #743755		12/01/2010	SCHEDULED REDEMPTION		349,893	349,893	359,166	358,969		(9,076)		(9,076)		349,893				9,877	11/01/2033
31403D-WF-2	FED NATL MTG ASSOC #745946		12/01/2010	SCHEDULED REDEMPTION		206,767	206,767	205,346	205,833		935		935		206,767				6,945	11/01/2036
31403D-4H-9	FED NATL MTG ASSOC #746124		12/01/2010	SCHEDULED REDEMPTION		22,385	22,385	22,955	22,922		(537)		(537)		22,385				629	05/01/2023
31403G-XW-7	FED NATL MTG ASSOC #748693		12/01/2010	SCHEDULED REDEMPTION		168,486	168,486	175,410	179,732		(11,245)		(11,245)		168,486				9,080	10/01/2033
31403G-Z4-7	FED NATL MTG ASSOC #748763		12/01/2010	SCHEDULED REDEMPTION		105,334	105,334	108,889	108,643		(3,309)		(3,309)		105,334				2,760	11/01/2018
31403G-5B-4	FED NATL MTG ASSOC #748842		12/01/2010	SCHEDULED REDEMPTION		69,547	69,547	72,432	73,100		(3,553)		(3,553)		69,547				2,227	06/01/2022
31403H-E5-5	FED NATL MTG ASSOC #749056		12/01/2010	SCHEDULED REDEMPTION		34,895	34,895	34,312	34,547		348		348		34,895				981	11/01/2033
31403J-ZM-1	FED NATL MTG ASSOC #750548		12/01/2010	SCHEDULED REDEMPTION		128,339	128,339	126,173	127,163		1,176		1,176		128,339				4,643	02/01/2034
31403K-R4-7	FED NATL MTG ASSOC #751207		12/01/2010	SCHEDULED REDEMPTION		70,286	70,286	72,020	71,371		(1,085)		(1,085)		70,286				1,979	01/01/2034
31403M-E5-4	FED NATL MTG ASSOC #752656		12/01/2010	SCHEDULED REDEMPTION		805,282	805,282	820,312	814,628		(9,346)		(9,346)		805,282				28,810	02/01/2034
31403M-UU-1	FED NATL MTG ASSOC #753095		12/01/2010	SCHEDULED REDEMPTION		1,375,912	1,375,912	1,404,290	1,394,582		(18,670)		(18,670)		1,375,912				60,975	12/01/2033
31403Q-NJ-5	FED NATL MTG ASSOC #754693		12/01/2010	SCHEDULED REDEMPTION		149,154	149,154	153,768	153,762		(4,609)		(4,609)		149,154				4,645	11/01/2033
31403R-AX-6	FED NATL MTG ASSOC #755222		12/01/2010	SCHEDULED REDEMPTION		3,420	3,420	3,459	3,458		(38)		(38)		3,420				107	11/01/2033
31403S-FA-9	FED NATL MTG ASSOC #756261		12/01/2010	SCHEDULED REDEMPTION		20,193	20,193	19,855	19,900		293		293		20,193				888	11/01/2033
31403S-K9-6	FED NATL MTG ASSOC #756420		12/01/2010	SCHEDULED REDEMPTION		71,006	71,006	74,294	73,780		(2,775)		(2,775)		71,006				1,477	08/01/2034
31403T-R9-7	FED NATL MTG ASSOC #757512		12/01/2010	SCHEDULED REDEMPTION		617,966	617,966	631,146	625,799		(7,833)		(7,833)		617,966				25,718	02/01/2034
31403T-5M-2	FED NATL MTG ASSOC #757852		12/01/2010	SCHEDULED REDEMPTION		34,669	34,669	33,667	34,003		666		666		34,669				1,020	08/01/2020
31403U-GR-6	FED NATL MTG ASSOC #758108		12/01/2010	SCHEDULED REDEMPTION		3,953	3,953	3,994	3,980		(27)		(27)		3,953				130	12/01/2018
31403V-YT-0	FED NATL MTG ASSOC #759522		12/01/2010	SCHEDULED REDEMPTION		37,046	37,046	36,421	36,669		377		377		37,046				1,254	02/01/2034
31403V-ZJ-1	FED NATL MTG ASSOC #759545		12/01/2010	SCHEDULED REDEMPTION		51,240	51,240	50,376	50,625		615		615		51,240				1,498	02/01/2034
31403X-PA-7	FED NATL MTG ASSOC #761017		12/01/2010	SCHEDULED REDEMPTION		2,166	2,166	2,188	2,180		(14)		(14)		2,166				80	12/01/2018

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31403X-QD-0	FED NATL MTG ASSOC #761052		12/01/2010	SCHEDULED REDEMPTION		129,161	129,161	130,616	130,575		(1,414)		(1,414)		129,161				3,833	12/01/2033
31403Y-B3-6	FED NATL MTG ASSOC #761558		12/01/2010	SCHEDULED REDEMPTION		50,519	50,519	49,675	49,986		534		534		50,519				1,917	12/01/2033
31404A-NU-4	FED NATL MTG ASSOC #762803		12/01/2010	SCHEDULED REDEMPTION		3,445	3,445	3,520	3,491		(46)		(46)		3,445				107	10/01/2018
31404A-VR-2	FED NATL MTG ASSOC #763024		12/01/2010	SCHEDULED REDEMPTION		52,169	52,169	52,561	52,495		(325)		(325)		52,169				1,720	08/01/2018
31404A-7D-0	FED NATL MTG ASSOC #763292		12/01/2010	SCHEDULED REDEMPTION		21,818	21,818	22,294	22,090		(271)		(271)		21,818				697	03/01/2019
31404B-M4-1	FED NATL MTG ASSOC #763679		12/01/2010	SCHEDULED REDEMPTION		109,184	109,184	113,518	110,993		(1,809)		(1,809)		109,184				4,081	01/01/2034
31404B-QD-7	FED NATL MTG ASSOC #763752		12/01/2010	SCHEDULED REDEMPTION		57,489	57,489	56,518	56,937		552		552		57,489				1,958	01/01/2034
31404B-V7-4	FED NATL MTG ASSOC #763938		12/01/2010	SCHEDULED REDEMPTION		166,550	166,550	163,739	164,946		1,604		1,604		166,550				7,071	01/01/2034
31404C-TY-6	FED NATL MTG ASSOC #764767		12/01/2010	SCHEDULED REDEMPTION		72,971	72,971	71,740	72,211		760		760		72,971				2,065	03/01/2034
31404D-NP-9	FED NATL MTG ASSOC #765498		12/01/2010	SCHEDULED REDEMPTION		61,667	61,667	63,194	64,080		(2,412)		(2,412)		61,667				1,330	01/01/2034
31404D-3V-8	FED NATL MTG ASSOC #765912		12/01/2010	SCHEDULED REDEMPTION		66,889	66,889	65,760	66,244		646		646		66,889				2,982	02/01/2034
31404E-HD-1	FED NATL MTG ASSOC #766228		12/01/2010	SCHEDULED REDEMPTION		95,736	95,736	97,815	97,260		(1,524)		(1,524)		95,736				3,863	02/01/2034
31404E-JY-3	FED NATL MTG ASSOC #766279		12/01/2010	SCHEDULED REDEMPTION		90,058	90,058	88,539	89,180		878		878		90,058				3,461	03/01/2034
31404E-RD-0	FED NATL MTG ASSOC #766484		12/01/2010	SCHEDULED REDEMPTION		10,159	10,159	9,988	10,067		92		92		10,159				420	03/01/2034
31404F-DR-1	FED NATL MTG ASSOC #767012		12/01/2010	SCHEDULED REDEMPTION		67,141	67,141	69,596	69,029		(1,888)		(1,888)		67,141				1,900	10/01/2034
31404F-VU-4	FED NATL MTG ASSOC #767527		12/01/2010	SCHEDULED REDEMPTION		131,346	131,346	134,261	132,920		(1,574)		(1,574)		131,346				6,524	02/01/2034
31404J-CX-1	FED NATL MTG ASSOC #769686		12/01/2010	SCHEDULED REDEMPTION		1,707	1,707	1,750	1,743		(36)		(36)		1,707				57	03/01/2034
31404J-G5-8	FED NATL MTG ASSOC #769820		12/01/2010	SCHEDULED REDEMPTION		6,758	6,758	7,005	6,946		(188)		(188)		6,758				269	03/01/2034
31404J-Q4-0	FED NATL MTG ASSOC #770075		12/01/2010	SCHEDULED REDEMPTION		73,150	73,150	71,927	72,115		1,035		1,035		73,150				2,058	03/01/2034
31404K-HA-3	FED NATL MTG ASSOC #770725		12/01/2010	SCHEDULED REDEMPTION		93,948	93,948	92,363	93,073		876		876		93,948				3,598	04/01/2034
31404K-LT-7	FED NATL MTG ASSOC #770838		12/01/2010	SCHEDULED REDEMPTION		30,588	30,588	30,072	30,216		372		372		30,588				705	04/01/2034
31404K-SL-7	FED NATL MTG ASSOC #771023		12/01/2010	SCHEDULED REDEMPTION		5,834	5,834	5,737	5,762		72		72		5,834				203	04/01/2034
31404K-UM-2	FED NATL MTG ASSOC #771088		12/01/2010	SCHEDULED REDEMPTION		122,207	122,207	120,145	120,899		1,309		1,309		122,207				4,731	02/01/2034
31404N-3C-8	FED NATL MTG ASSOC #773995		12/01/2010	SCHEDULED REDEMPTION		44,817	44,817	44,061	44,267		550		550		44,817				1,564	03/01/2034
31404P-KD-2	FED NATL MTG ASSOC #774392		12/01/2010	SCHEDULED REDEMPTION		27,665	27,665	27,202	27,356		309		309		27,665				723	04/01/2034
31404X-UU-6	FED NATL MTG ASSOC #781895		12/01/2010	SCHEDULED REDEMPTION		547,637	547,637	549,348	548,249		(612)		(612)		547,637				21,677	04/01/2032
31404Y-NA-6	FED NATL MTG ASSOC #782585		12/01/2010	SCHEDULED REDEMPTION		129,276	129,276	127,509	128,078		1,199		1,199		129,276				5,693	06/01/2034
31405D-SM-0	FED NATL MTG ASSOC #786324		12/01/2010	SCHEDULED REDEMPTION		296,075	296,075	303,875	303,325		(7,250)		(7,250)		296,075				7,727	07/01/2034
31405J-J9-6	FED NATL MTG ASSOC #790588		12/01/2010	SCHEDULED REDEMPTION		112,365	112,365	114,278	113,888		(1,523)		(1,523)		112,365				3,792	09/01/2034
31405M-RA-7	FED NATL MTG ASSOC #793481		12/01/2010	SCHEDULED REDEMPTION		22,034	22,034	22,290	22,230		(196)		(196)		22,034				675	08/01/2019
31405M-Z2-6	FED NATL MTG ASSOC #793761		12/01/2010	SCHEDULED REDEMPTION		8,665	8,665	8,893	8,873		(209)		(209)		8,665				351	09/01/2034
31405R-ER-3	FED NATL MTG ASSOC #796744		12/01/2010	SCHEDULED REDEMPTION		309,184	309,184	324,499	317,450		(8,265)		(8,265)		309,184				13,800	10/01/2034
31405R-6Q-4	FED NATL MTG ASSOC #797479		12/01/2010	SCHEDULED REDEMPTION		351,655	351,655	362,644	361,806		(10,152)		(10,152)		351,655				11,012	03/01/2035
31405S-JS-4	FED NATL MTG ASSOC #797773		12/01/2010	SCHEDULED REDEMPTION		16,938	16,938	17,202	17,108		(170)		(170)		16,938				532	03/01/2020
31405U-M6-3	FED NATL MTG ASSOC #799681		12/01/2010	SCHEDULED REDEMPTION		387,307	387,307	406,490	401,901		(14,595)		(14,595)		387,307				10,543	11/01/2034
31405Y-3N-9	FED NATL MTG ASSOC #803705		12/01/2010	SCHEDULED REDEMPTION		16,148	16,148	16,653	16,529		(380)		(380)		16,148				609	09/01/2034
31406B-3Z-1	FED NATL MTG ASSOC #805516		12/01/2010	SCHEDULED REDEMPTION		77,381	77,381	76,725	76,782		599		599		77,381				2,507	03/01/2035
31406D-XX-9	FED NATL MTG ASSOC #807194		12/01/2010	SCHEDULED REDEMPTION		465,067	465,067	470,299	469,848		(4,781)		(4,781)		465,067				21,230	03/01/2035
31406D-YA-8	FED NATL MTG ASSOC #807205		12/01/2010	SCHEDULED REDEMPTION		76,968	76,968	78,096	77,912		(944)		(944)		76,968				2,234	01/01/2020
31406F-A9-2	FED NATL MTG ASSOC #808332		12/01/2010	SCHEDULED REDEMPTION		88,107	88,107	92,079	91,388		(3,281)		(3,281)		88,107				5,490	02/01/2035
31406J-L9-2	FED NATL MTG ASSOC #811352		12/01/2010	SCHEDULED REDEMPTION		13,579	13,579	13,737	13,696		(117)		(117)		13,579				408	02/01/2020
31406J-RG-0	FED NATL MTG ASSOC #811487		12/01/2010	SCHEDULED REDEMPTION		14,580	14,580	14,450	14,444		135		135		14,580				441	07/01/2020
31406J-T4-5	FED NATL MTG ASSOC #811571		12/01/2010	SCHEDULED REDEMPTION		81,448	81,448	84,827	86,577		(5,129)		(5,129)		81,448				2,166	06/01/2021
31406J-4T-7	FED NATL MTG ASSOC #811834		12/01/2010	SCHEDULED REDEMPTION		199,696	199,696	205,937	206,596		(6,899)		(6,899)		199,696				8,321	02/01/2035
31406J-5H-2	FED NATL MTG ASSOC #811848		12/01/2010	SCHEDULED REDEMPTION		216,452	216,452	223,216	223,553		(7,102)		(7,102)		216,452				9,008	02/01/2035
31406J-5W-9	FED NATL MTG ASSOC #811861		12/01/2010	SCHEDULED REDEMPTION		142,842	142,842	141,631	141,737		1,105		1,105		142,842				5,056	03/01/2035
31406K-PH-7	FED NATL MTG ASSOC #812324		12/01/2010	SCHEDULED REDEMPTION		146,406	146,406	145,164	145,273		1,133		1,133		146,406				3,534	03/01/2035
31406L-CK-2	FED NATL MTG ASSOC #812874		12/01/2010	SCHEDULED REDEMPTION		82,183	82,183	83,491	82,863		(680)		(680)		82,183				2,664	02/01/2018
31406L-EZ-7	FED NATL MTG ASSOC #812952		12/01/2010	SCHEDULED REDEMPTION		139,241	139,241	138,060	138,163		1,078		1,078		139,241				4,261	03/01/2035
31406L-E2-0	FED NATL MTG ASSOC #812953		12/01/2010	SCHEDULED REDEMPTION		262,858	262,858	260,629	260,836		2,023		2,023		262,858				7,016	03/01/2035
31406L-FC-7	FED NATL MTG ASSOC #812963		12/01/2010	SCHEDULED REDEMPTION		335,634	335,634	346,123	345,870		(10,236)		(10,236)		335,634				12,221	02/01/2035
31406L-FD-5	FED NATL MTG ASSOC #812964		12/01/2010	SCHEDULED REDEMPTION		353,721	353,721	364,774	363,718		(9,997)		(9,997)		353,721				11,896	02/01/2035
31406M-HD-1	FED NATL MTG ASSOC #813928		12/01/2010	SCHEDULED REDEMPTION		36,859	36,859	36,083	36,308		551		551		36,859				1,029	11/01/2020
31406M-V9-4	FED NATL MTG ASSOC #814340		12/01/2010	SCHEDULED REDEMPTION		485,596	485,596	481,479	481,861		3,736		3,736		485,596				12,455	03/01/2035
31406N-QT-4	FED NATL MTG ASSOC #815066		12/01/2010	SCHEDULED REDEMPTION		2,221,220	2,221,220	2,238,921	2,230,558		(9,337)		(9,337)		2,221,220				86,776	04/01/2035
31406P-BA-6	FED NATL MTG ASSOC #815533		12/01/2010	SCHEDULED REDEMPTION		1,022,624	1,022,624	1,034,128	1,032,130		(9,506)		(9,506)		1,022,624				31,258	03/01/2035
31406Q-B9-7	FED NATL MTG ASSOC #816464		12/01/2010	SCHEDULED REDEMPTION		226,925	226,925	225,001	225,170		1,756		1,756		226,925				6,585	03/01/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31406R-B7-9	FED NATL MTG ASSOC #817362		12/01/2010	SCHEDULED REDEMPTION		2,356	2,356	2,288	2,295		61		61		2,356				58	07/01/2020
31406R-SR-7	FED NATL MTG ASSOC #817828		12/01/2010	SCHEDULED REDEMPTION		6,244	6,244	6,349	6,319		(76)		(76)		6,244				220	10/01/2036
31406S-4L-4	FED NATL MTG ASSOC #819027		12/01/2010	SCHEDULED REDEMPTION		301,128	301,128	298,574	298,811		2,316		2,316		301,128				10,649	03/01/2035
31406T-CS-8	FED NATL MTG ASSOC #819181		12/01/2010	SCHEDULED REDEMPTION		1,165,888	1,165,888	1,177,833	1,177,305		(11,417)		(11,417)		1,165,888				31,053	04/01/2035
31406T-MF-5	FED NATL MTG ASSOC #819458		12/01/2010	SCHEDULED REDEMPTION		335,182	335,182	335,182	335,182						335,182				6,975	03/01/2034
31406T-PC-9	FED NATL MTG ASSOC #819519		12/01/2010	SCHEDULED REDEMPTION		405,416	405,416	409,977	409,387		(3,971)		(3,971)		405,416				11,454	03/01/2035
31406U-R9-1	FED NATL MTG ASSOC #820512		12/01/2010	SCHEDULED REDEMPTION		165,669	165,669	160,881	161,984		3,686		3,686		165,669				5,033	07/01/2020
31406U-TG-3	FED NATL MTG ASSOC #820551		12/01/2010	SCHEDULED REDEMPTION		347,986	347,986	355,952	354,667		(6,680)		(6,680)		347,986				15,354	04/01/2035
31406V-NY-8	FED NATL MTG ASSOC #821307		12/01/2010	SCHEDULED REDEMPTION		6,821	6,821	6,926	6,896		(75)		(75)		6,821				207	05/01/2020
31406W-JJ-4	FED NATL MTG ASSOC #822065		12/01/2010	SCHEDULED REDEMPTION		6,815	6,815	6,587	6,599		216		216		6,815				219	07/01/2020
31406W-Y8-1	FED NATL MTG ASSOC #822535		12/01/2010	SCHEDULED REDEMPTION		5,585	5,585	5,424	5,414		172		172		5,585				125	07/01/2020
31406W-7D-0	FED NATL MTG ASSOC #822692		12/01/2010	SCHEDULED REDEMPTION		24,209	24,209	24,512	24,438		(229)		(229)		24,209				888	04/01/2020
31406Y-SP-6	FED NATL MTG ASSOC #824126		12/01/2010	SCHEDULED REDEMPTION		57,518	57,518	57,518	57,518						57,518				1,540	03/01/2035
31406Y-6D-7	FED NATL MTG ASSOC #824468		12/01/2010	SCHEDULED REDEMPTION		2,867	2,867	2,902	2,891		(25)		(25)		2,867				92	05/01/2020
31407B-A4-1	FED NATL MTG ASSOC #825427		12/01/2010	SCHEDULED REDEMPTION		8,778	8,778	8,880	8,849		(72)		(72)		8,778				239	05/01/2020
31407B-RH-4	FED NATL MTG ASSOC #825888		12/01/2010	SCHEDULED REDEMPTION		91,303	91,303	88,664	89,129		2,174		2,174		91,303				2,628	08/01/2020
31407B-Y5-2	FED NATL MTG ASSOC #826132		12/01/2010	SCHEDULED REDEMPTION		8,270	8,270	8,380	8,349		(79)		(79)		8,270				241	07/01/2020
31407C-F3-6	FED NATL MTG ASSOC #826486		12/01/2010	SCHEDULED REDEMPTION		7,683	7,683	7,879	7,820		(137)		(137)		7,683				240	07/01/2035
31407D-QS-7	FED NATL MTG ASSOC #827665		12/01/2010	SCHEDULED REDEMPTION		35,127	35,127	34,389	34,637		490		490		35,127				893	10/01/2020
31407D-XQ-3	FED NATL MTG ASSOC #827887		12/01/2010	SCHEDULED REDEMPTION		132,012	132,012	135,529	135,399		(3,387)		(3,387)		132,012				3,570	06/01/2035
31407E-5F-6	FED NATL MTG ASSOC #828946		12/01/2010	SCHEDULED REDEMPTION		8,592	8,592	8,344	8,343		249		249		8,592				268	06/01/2020
31407F-BK-5	FED NATL MTG ASSOC #829042		12/01/2010	SCHEDULED REDEMPTION		3,987	3,987	4,041	4,023		(36)		(36)		3,987				125	08/01/2020
31407F-CJ-7	FED NATL MTG ASSOC #829073		12/01/2010	SCHEDULED REDEMPTION		5,797	5,797	5,890	5,866		(69)		(69)		5,797				177	09/01/2020
31407F-VJ-6	FED NATL MTG ASSOC #829617		12/01/2010	SCHEDULED REDEMPTION		377,288	377,288	377,288	377,288						377,288				12,494	06/01/2035
31407G-ZF-8	FED NATL MTG ASSOC #830642		12/01/2010	SCHEDULED REDEMPTION		86,186	86,186	83,695	83,685		2,502		2,502		86,186				2,495	08/01/2020
31407H-KS-4	FED NATL MTG ASSOC #831105		12/01/2010	SCHEDULED REDEMPTION		4,468	4,468	4,437	4,450		18		18		4,468				161	11/01/2035
31407H-YR-1	FED NATL MTG ASSOC #831520		12/01/2010	SCHEDULED REDEMPTION		3,883	3,883	4,047	4,074		(191)		(191)		3,883				131	05/01/2021
31407J-VY-5	FED NATL MTG ASSOC #832331		12/01/2010	SCHEDULED REDEMPTION		4,206	4,206	4,256	4,247		(41)		(41)		4,206				129	08/01/2020
31407J-Y5-5	FED NATL MTG ASSOC #832432		12/01/2010	SCHEDULED REDEMPTION		10,001	10,001	9,915	9,898		102		102		10,001				318	08/01/2020
31407L-HF-7	FED NATL MTG ASSOC #833730		12/01/2010	SCHEDULED REDEMPTION		26,155	26,155	25,399	25,504		651		651		26,155				759	07/01/2020
31407M-4H-5	FED NATL MTG ASSOC #835224		12/01/2010	SCHEDULED REDEMPTION		3,796	3,796	3,848	3,835		(39)		(39)		3,796				130	08/01/2020
31407Q-Q7-4	FED NATL MTG ASSOC #837578		12/01/2010	SCHEDULED REDEMPTION		11,720	11,720	11,329	11,386		334		334		11,720				330	08/01/2020
31407Q-4E-3	FED NATL MTG ASSOC #837921		12/01/2010	SCHEDULED REDEMPTION		124,193	124,193	124,193	124,193						124,193				3,682	07/01/2035
31407T-UQ-1	FED NATL MTG ASSOC #840391		12/01/2010	SCHEDULED REDEMPTION		255,606	255,606	255,606	255,606						255,606				8,183	07/01/2035
31407T-7E-4	FED NATL MTG ASSOC #840693		12/01/2010	SCHEDULED REDEMPTION		104,478	104,478	104,478	104,478						104,478				3,071	08/01/2035
31407W-5J-8	FED NATL MTG ASSOC #843349		12/01/2010	SCHEDULED REDEMPTION		49,339	49,339	48,119	48,363		975		975		49,339				2,190	11/01/2035
31407Y-DE-6	FED NATL MTG ASSOC #844401		12/01/2010	SCHEDULED REDEMPTION		737,313	737,313	717,354	724,692		12,621		12,621		737,313				24,820	11/01/2035
31407Y-EM-7	FED NATL MTG ASSOC #844440		12/01/2010	SCHEDULED REDEMPTION		4,801	4,801	5,004	5,001		(199)		(199)		4,801				186	12/01/2020
31408G-WX-1	FED NATL MTG ASSOC #851262		12/01/2010	SCHEDULED REDEMPTION		77,847	77,847	80,760	80,678		(2,831)		(2,831)		77,847				2,932	05/01/2021
31408J-D8-1	FED NATL MTG ASSOC #852527		12/01/2010	SCHEDULED REDEMPTION		14,680	14,680	14,579	14,606		75		75		14,680				455	05/01/2036
31408J-HT-1	FED NATL MTG ASSOC #852642		12/01/2010	SCHEDULED REDEMPTION		1,747	1,747	1,735	1,739		8		8		1,747				74	03/01/2036
31409B-F4-4	FED NATL MTG ASSOC #866087		12/01/2010	SCHEDULED REDEMPTION		88,964	88,964	88,352	88,560		404		404		88,964				2,788	03/01/2036
31409C-HV-0	FED NATL MTG ASSOC #867044		12/01/2010	SCHEDULED REDEMPTION		6,336	6,336	6,604	6,645		(309)		(309)		6,336				269	02/01/2021
31409C-M7-7	FED NATL MTG ASSOC #867182		12/01/2010	SCHEDULED REDEMPTION		11,812	11,812	11,670	11,735		77		77		11,812				235	02/01/2021
31409E-FU-0	FED NATL MTG ASSOC #868779		12/01/2010	SCHEDULED REDEMPTION		57,140	57,140	59,555	59,493		(2,353)		(2,353)		57,140				1,886	04/01/2021
31409H-PQ-1	FED NATL MTG ASSOC #871731		12/01/2010	SCHEDULED REDEMPTION		19,025	19,025	18,894	18,949		75		75		19,025				593	04/01/2036
31409W-VS-7	FED NATL MTG ASSOC #880925		12/01/2010	SCHEDULED REDEMPTION		6,227	6,227	6,332	6,303		(76)		(76)		6,227				217	05/01/2036
31409W-2J-9	FED NATL MTG ASSOC #881077		12/01/2010	SCHEDULED REDEMPTION		39,919	39,919	39,644	39,744		175		175		39,919				1,345	04/01/2036
31409X-4Y-2	FED NATL MTG ASSOC #882039		12/01/2010	SCHEDULED REDEMPTION		18,319	18,319	18,193	18,240		80		80		18,319				663	05/01/2036
31409Y-FT-9	FED NATL MTG ASSOC #882278		12/01/2010	SCHEDULED REDEMPTION		122,963	122,963	126,575	126,174		(3,211)		(3,211)		122,963				5,069	04/01/2036
31409Y-L5-4	FED NATL MTG ASSOC #882448		12/01/2010	SCHEDULED REDEMPTION		572,355	572,355	572,355	572,355						572,355				22,122	02/01/2036
31409Y-SX-6	FED NATL MTG ASSOC #882634		12/01/2010	SCHEDULED REDEMPTION		4,194	4,194	4,371	4,373		(179)		(179)		4,194				143	05/01/2021
31410C-RK-0	FED NATL MTG ASSOC #885290		12/01/2010	SCHEDULED REDEMPTION		16,895	16,895	17,392	17,238		(342)		(342)		16,895				554	06/01/2021
31410C-V6-6	FED NATL MTG ASSOC #885437		12/01/2010	SCHEDULED REDEMPTION		103,947	103,947	107,520	107,840		(3,892)		(3,892)		103,947				3,005	06/01/2021
31410C-V9-0	FED NATL MTG ASSOC #885440		12/01/2010	SCHEDULED REDEMPTION		59,622	59,622	62,096	62,013		(2,390)		(2,390)		59,622				1,390	05/01/2021
31410C-WF-5	FED NATL MTG ASSOC #885446		12/01/2010	SCHEDULED REDEMPTION		21,401	21,401	21,650	21,566		(165)		(165)		21,401				692	06/01/2021
31410C-YB-2	FED NATL MTG ASSOC #885506		12/01/2010	SCHEDULED REDEMPTION		39,293	39,293	40,447	40,128		(835)		(835)		39,293				1,260	07/01/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31410D-VQ-0	FED NATL MTG ASSOC #886323		12/01/2010	SCHEDULED REDEMPTION		7,655	7,655	7,784	7,738		(83)		(83)		7,655				246	08/01/2036
31410D-YD-6	FED NATL MTG ASSOC #886408		12/01/2010	SCHEDULED REDEMPTION		10,696	10,696	10,877	10,843		(147)		(147)		10,696				353	08/01/2036
31410D-YN-4	FED NATL MTG ASSOC #886417		12/01/2010	SCHEDULED REDEMPTION		2,984	2,984	3,110	3,128		(144)		(144)		2,984				93	08/01/2021
31410D-2U-3	FED NATL MTG ASSOC #886487		12/01/2010	SCHEDULED REDEMPTION		6,645	6,645	6,814	6,807		(162)		(162)		6,645				212	08/01/2021
31410E-W5-3	FED NATL MTG ASSOC #887268		12/01/2010	SCHEDULED REDEMPTION		12,903	12,903	13,121	13,059		(155)		(155)		12,903				442	07/01/2036
31410E-YJ-1	FED NATL MTG ASSOC #887313		12/01/2010	SCHEDULED REDEMPTION		30,845	30,845	31,424	31,230		(385)		(385)		30,845				987	08/01/2036
31410F-GZ-2	FED NATL MTG ASSOC #887716		12/01/2010	SCHEDULED REDEMPTION		480	480	488	483		(3)		(3)		480				19	05/01/2036
31410G-BC-6	FED NATL MTG ASSOC #888435		12/01/2010	SCHEDULED REDEMPTION		25,634	25,634	26,717	26,772		(1,138)		(1,138)		25,634				857	06/01/2022
31410G-N8-2	FED NATL MTG ASSOC #888815		12/01/2010	SCHEDULED REDEMPTION		264,672	264,672	271,403	271,564		(6,892)		(6,892)		264,672				7,552	11/01/2022
31410G-RU-9	FED NATL MTG ASSOC #888899		12/01/2010	SCHEDULED REDEMPTION		2,527,212	2,527,212	2,627,116	2,624,790		(97,578)		(97,578)		2,527,212				74,101	11/01/2022
31410G-SS-3	FED NATL MTG ASSOC #888929		12/01/2010	SCHEDULED REDEMPTION		268,511	268,511	278,559	279,267		(10,756)		(10,756)		268,511				8,178	12/01/2022
31410K-DV-3	FED NATL MTG ASSOC #889416		12/01/2010	SCHEDULED REDEMPTION		41,819	41,819	43,066	43,072		(1,252)		(1,252)		41,819				1,264	04/01/2023
31410K-D9-2	FED NATL MTG ASSOC #889428		12/01/2010	SCHEDULED REDEMPTION		3,798,839	3,798,839	3,969,786	3,966,664		(167,824)		(167,824)		3,798,839				117,595	05/01/2023
31410K-4Y-7	FED NATL MTG ASSOC #890139		12/01/2010	SCHEDULED REDEMPTION		9,849,365	9,849,365	10,272,195	10,257,688		(408,323)		(408,323)		9,849,365				281,719	08/01/2021
31410M-ZG-8	FED NATL MTG ASSOC #891843		12/01/2010	SCHEDULED REDEMPTION		114,831	114,831	119,595	120,220		(5,389)		(5,389)		114,831				3,513	05/01/2021
31410N-2P-2	FED NATL MTG ASSOC #892782		12/01/2010	SCHEDULED REDEMPTION		5,176	5,176	5,266	5,236		(60)		(60)		5,176				202	11/01/2036
31410P-VR-1	FED NATL MTG ASSOC #893524		12/01/2010	SCHEDULED REDEMPTION		13,943	13,943	14,178	14,119		(176)		(176)		13,943				439	09/01/2036
31410Q-UJ-8	FED NATL MTG ASSOC #894385		12/01/2010	SCHEDULED REDEMPTION		10,159	10,159	10,332	10,289		(130)		(130)		10,159				284	10/01/2036
31410Q-6L-0	FED NATL MTG ASSOC #894675		12/01/2010	SCHEDULED REDEMPTION		6,856	6,856	6,985	6,955		(99)		(99)		6,856				234	11/01/2036
31410Q-6S-5	FED NATL MTG ASSOC #894681		12/01/2010	SCHEDULED REDEMPTION		36,725	36,725	36,472	36,532		192		192		36,725				1,273	11/01/2036
31410R-U4-9	FED NATL MTG ASSOC #895303		12/01/2010	SCHEDULED REDEMPTION		4,588	4,588	4,665	4,655		(67)		(67)		4,588				135	09/01/2036
31410R-7C-7	FED NATL MTG ASSOC #895591		12/01/2010	SCHEDULED REDEMPTION		292,937	292,937	292,937	292,937						292,937				8,553	04/01/2036
31410S-TH-0	FED NATL MTG ASSOC #896152		12/01/2010	SCHEDULED REDEMPTION		13,098	13,098	13,098	13,098						13,098				408	03/01/2036
31410S-4H-7	FED NATL MTG ASSOC #896424		12/01/2010	SCHEDULED REDEMPTION		4,583	4,583	4,661	4,652		(69)		(69)		4,583				169	08/01/2036
31410T-L2-9	FED NATL MTG ASSOC #896845		12/01/2010	SCHEDULED REDEMPTION		4,847	4,847	5,029	5,024		(177)		(177)		4,847				159	02/01/2022
31410T-SD-8	FED NATL MTG ASSOC #897016		12/01/2010	SCHEDULED REDEMPTION		15,339	15,339	15,627	15,586		(247)		(247)		15,339				618	06/01/2036
31410T-4X-0	FED NATL MTG ASSOC #897338		12/01/2010	SCHEDULED REDEMPTION		136,621	136,621	136,621	136,621						136,621				2,824	06/01/2036
31410T-7H-2	FED NATL MTG ASSOC #897396		12/01/2010	SCHEDULED REDEMPTION		1,106,055	1,106,055	1,106,055	1,106,055						1,106,055				39,321	08/01/2036
31410U-DJ-8	FED NATL MTG ASSOC #897505		12/01/2010	SCHEDULED REDEMPTION		17,113	17,113	17,434	17,312		(199)		(199)		17,113				532	12/01/2036
31410U-GX-4	FED NATL MTG ASSOC #897614		12/01/2010	SCHEDULED REDEMPTION		104,505	104,505	108,841	109,597		(5,092)		(5,092)		104,505				3,973	03/01/2022
31410V-SA-9	FED NATL MTG ASSOC #898813		12/01/2010	SCHEDULED REDEMPTION		150,247	150,247	146,180	147,367		2,880		2,880		150,247				5,282	11/01/2036
31410V-SV-3	FED NATL MTG ASSOC #898832		12/01/2010	SCHEDULED REDEMPTION		108,611	108,611	107,864	108,101		510		510		108,611				3,424	11/01/2036
31410V-SZ-4	FED NATL MTG ASSOC #898836		04/01/2010	SCHEDULED REDEMPTION		25,322	25,322	25,752	25,454		(132)		(132)		25,322				548	11/01/2036
31410V-V6-4	FED NATL MTG ASSOC #898937		12/01/2010	SCHEDULED REDEMPTION		7,114	7,114	7,248	7,208		(94)		(94)		7,114				227	08/01/2036
31410V-ZJ-2	FED NATL MTG ASSOC #899045		12/01/2010	SCHEDULED REDEMPTION		12,394	12,394	12,918	12,957		(563)		(563)		12,394				383	02/01/2022
31410W-EC-8	FED NATL MTG ASSOC #899331		12/01/2010	SCHEDULED REDEMPTION		51,640	51,640	53,179	53,447		(1,807)		(1,807)		51,640				1,630	05/01/2022
31410W-GH-5	FED NATL MTG ASSOC #899400		12/01/2010	SCHEDULED REDEMPTION		59,933	59,933	61,457	61,128		(1,195)		(1,195)		59,933				1,904	04/01/2022
31410W-JU-3	FED NATL MTG ASSOC #899475		12/01/2010	SCHEDULED REDEMPTION		39,842	39,842	41,333	41,417		(1,574)		(1,574)		39,842				1,273	06/01/2022
31410W-KL-1	FED NATL MTG ASSOC #899499		12/01/2010	SCHEDULED REDEMPTION		572,091	572,091	588,896	585,772		(13,682)		(13,682)		572,091				19,121	05/01/2037
31410W-LK-2	FED NATL MTG ASSOC #899530		12/01/2010	SCHEDULED REDEMPTION		9,021	9,021	9,174	9,199		(178)		(178)		9,021				270	05/01/2037
31410W-YZ-5	FED NATL MTG ASSOC #899928		12/01/2010	SCHEDULED REDEMPTION		4,165,081	4,165,081	4,287,431	4,282,652		(117,571)		(117,571)		4,165,081				123,831	12/01/2037
31410X-HH-2	FED NATL MTG ASSOC #900332		12/01/2010	SCHEDULED REDEMPTION		8,469	8,469	8,410	8,422		46		46		8,469				256	09/01/2036
31410X-2E-5	FED NATL MTG ASSOC #900873		12/01/2010	SCHEDULED REDEMPTION		248,487	248,487	254,806	254,414		(5,927)		(5,927)		248,487				7,123	12/01/2021
31411A-DH-5	FED NATL MTG ASSOC #902004		12/01/2010	SCHEDULED REDEMPTION		5,213	5,213	5,301	5,324		(111)		(111)		5,213				171	11/01/2036
31411A-5M-3	FED NATL MTG ASSOC #902752		12/01/2010	SCHEDULED REDEMPTION		9,632	9,632	9,566	9,588		44		44		9,632				321	12/01/2036
31411B-B4-4	FED NATL MTG ASSOC #902859		12/01/2010	SCHEDULED REDEMPTION		11,061	11,061	11,253	11,215		(154)		(154)		11,061				332	12/01/2036
31411B-MD-2	FED NATL MTG ASSOC #903156		12/01/2010	SCHEDULED REDEMPTION		5,223	5,223	5,314	5,317		(94)		(94)		5,223				187	10/01/2036
31411C-BK-6	FED NATL MTG ASSOC #903742		12/01/2010	SCHEDULED REDEMPTION		8,390	8,390	8,532	8,506		(116)		(116)		8,390				312	10/01/2036
31411C-JL-6	FED NATL MTG ASSOC #903967		12/01/2010	SCHEDULED REDEMPTION		6,618	6,618	6,729	6,744		(126)		(126)		6,618				132	11/01/2036
31411C-YK-1	FED NATL MTG ASSOC #904414		12/01/2010	SCHEDULED REDEMPTION		6,558	6,558	6,681	6,613		(55)		(55)		6,558				348	01/01/2037
31411C-YZ-8	FED NATL MTG ASSOC #904428		12/01/2010	SCHEDULED REDEMPTION		141,701	141,701	145,305	144,926		(3,224)		(3,224)		141,701				3,424	02/01/2022
31411D-B7-3	FED NATL MTG ASSOC #904662		12/01/2010	SCHEDULED REDEMPTION		127,300	127,300	132,581	132,838		(5,539)		(5,539)		127,300				4,599	11/01/2021
31411D-E2-1	FED NATL MTG ASSOC #904753		12/01/2010	SCHEDULED REDEMPTION		15,841	15,841	16,115	15,993		(152)		(152)		15,841				492	11/01/2036
31411E-S5-7	FED NATL MTG ASSOC #906040		12/01/2010	SCHEDULED REDEMPTION		168,426	168,426	174,729	175,858		(7,432)		(7,432)		168,426				5,511	01/01/2022
31411E-ZB-6	FED NATL MTG ASSOC #906238		12/01/2010	SCHEDULED REDEMPTION		1,639,019	1,639,019	1,667,894	1,671,147		(32,128)		(32,128)		1,639,019				52,462	01/01/2037
31411E-4Z-7	FED NATL MTG ASSOC #906340		12/01/2010	SCHEDULED REDEMPTION		133,290	133,290	137,534	137,385		(4,095)		(4,095)		133,290				3,781	01/01/2022
31411F-WV-2	FED NATL MTG ASSOC #907060		12/01/2010	SCHEDULED REDEMPTION		203,626	203,626	208,804	208,567		(4,941)		(4,941)		203,626				6,710	08/01/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31411F-WX-8	FED NATL MTG ASSOC #907062		12/01/2010	SCHEDULED REDEMPTION		468,406	468,406	488,203	490,958		(22,553)		(22,553)		468,406				15,713	08/01/2022
31411G-3M-2	FED NATL MTG ASSOC #908104		12/01/2010	SCHEDULED REDEMPTION		12,027	12,027	12,229	12,248		(221)		(221)		12,027				553	09/01/2036
31411H-6J-4	FED NATL MTG ASSOC #909073		12/01/2010	SCHEDULED REDEMPTION		6,584	6,584	6,752	6,734		(150)		(150)		6,584				184	07/01/2022
31411J-GN-0	FED NATL MTG ASSOC #909305		04/01/2010	SCHEDULED REDEMPTION		15,581	15,581	15,843	15,773		(192)		(192)		15,581				294	01/01/2037
31411J-K7-0	FED NATL MTG ASSOC #909418		12/01/2010	SCHEDULED REDEMPTION		6,581	6,581	6,705	6,695		(114)		(114)		6,581				193	02/01/2037
31411J-UY-0	FED NATL MTG ASSOC #909699		12/01/2010	SCHEDULED REDEMPTION		333,751	333,751	342,238	341,724		(7,973)		(7,973)		333,751				7,772	02/01/2022
31411J-WR-3	FED NATL MTG ASSOC #909756		12/01/2010	SCHEDULED REDEMPTION		13,676	13,676	13,933	13,950		(274)		(274)		13,676				412	02/01/2037
31411J-XF-8	FED NATL MTG ASSOC #909778		12/01/2010	SCHEDULED REDEMPTION		292,212	292,212	302,256	302,475		(10,263)		(10,263)		292,212				8,786	02/01/2022
31411K-QR-7	FED NATL MTG ASSOC #910464		12/01/2010	SCHEDULED REDEMPTION		29,700	29,700	30,811	30,642		(942)		(942)		29,700				935	01/01/2022
31411N-EK-9	FED NATL MTG ASSOC #911938		12/01/2010	SCHEDULED REDEMPTION		6,278	6,278	6,538	6,568		(290)		(290)		6,278				114	06/01/2022
31411N-QE-0	FED NATL MTG ASSOC #912253		12/01/2010	SCHEDULED REDEMPTION		73,644	73,644	75,807	75,338		(1,695)		(1,695)		73,644				2,518	03/01/2037
31411N-XA-0	FED NATL MTG ASSOC #912473		12/01/2010	SCHEDULED REDEMPTION		1,593	1,593	1,634	1,627		(33)		(33)		1,593				45	02/01/2022
31411N-XL-6	FED NATL MTG ASSOC #912483		12/01/2010	SCHEDULED REDEMPTION		25,928	25,928	27,024	27,061		(1,133)		(1,133)		25,928				826	03/01/2022
31411R-CQ-9	FED NATL MTG ASSOC #912779		12/01/2010	SCHEDULED REDEMPTION		13,691	13,691	13,921	13,920		(229)		(229)		13,691				567	03/01/2037
31411R-ES-3	FED NATL MTG ASSOC #912845		12/01/2010	SCHEDULED REDEMPTION		147,489	147,489	153,008	151,643		(4,154)		(4,154)		147,489				3,644	04/01/2022
31411S-YV-2	FED NATL MTG ASSOC #914324		12/01/2010	SCHEDULED REDEMPTION		4,870	4,870	5,051	5,044		(173)		(173)		4,870				97	03/01/2022
31411S-5Z-5	FED NATL MTG ASSOC #914464		12/01/2010	SCHEDULED REDEMPTION		231,682	231,682	239,646	239,168		(7,486)		(7,486)		231,682				7,516	03/01/2022
31411U-CX-7	FED NATL MTG ASSOC #914586		12/01/2010	SCHEDULED REDEMPTION		6,242	6,242	6,475	6,463		(222)		(222)		6,242				223	03/01/2022
31411W-FM-4	FED NATL MTG ASSOC #916472		12/01/2010	SCHEDULED REDEMPTION		4,899	4,899	4,982	4,985		(86)		(86)		4,899				149	05/01/2037
31411Y-ED-1	FED NATL MTG ASSOC #918232		12/01/2010	SCHEDULED REDEMPTION		13,161	13,161	13,383	13,360		(199)		(199)		13,161				400	05/01/2037
31411Y-JR-5	FED NATL MTG ASSOC #918372		12/01/2010	SCHEDULED REDEMPTION		11,071	11,071	11,259	11,247		(176)		(176)		11,071				336	05/01/2037
31411Y-L4-3	FED NATL MTG ASSOC #918447		12/01/2010	SCHEDULED REDEMPTION		7,119	7,119	7,420	7,473		(353)		(353)		7,119				242	05/01/2022
31411Y-NP-4	FED NATL MTG ASSOC #918498		12/01/2010	SCHEDULED REDEMPTION		14,257	14,257	14,497	14,550		(294)		(294)		14,257				473	05/01/2037
31411Y-3G-6	FED NATL MTG ASSOC #918899		12/01/2010	SCHEDULED REDEMPTION		234,808	234,808	243,595	243,810		(9,002)		(9,002)		234,808				7,818	04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918900		12/01/2010	SCHEDULED REDEMPTION		88,306	88,306	91,431	91,520		(3,215)		(3,215)		88,306				2,898	04/01/2022
31412A-J6-2	FED NATL MTG ASSOC #919285		12/01/2010	SCHEDULED REDEMPTION		146	146	148	153		(7)		(7)		146				6	05/01/2037
31412B-MA-7	FED NATL MTG ASSOC #920253		12/01/2010	SCHEDULED REDEMPTION		9,473	9,473	9,634	9,616		(143)		(143)		9,473				397	12/01/2036
31412C-B3-3	FED NATL MTG ASSOC #920858		12/01/2010	SCHEDULED REDEMPTION		502,508	502,508	502,508	502,508						502,508				15,793	10/01/2036
31412D-MR-6	FED NATL MTG ASSOC #922068		12/01/2010	SCHEDULED REDEMPTION		21,368	21,368	21,996	21,878		(509)		(509)		21,368				718	02/01/2037
31412D-MT-2	FED NATL MTG ASSOC #922070		12/01/2010	SCHEDULED REDEMPTION		35,047	35,047	36,077	35,858		(810)		(810)		35,047				1,014	02/01/2037
31412D-VV-7	FED NATL MTG ASSOC #922328		12/01/2010	SCHEDULED REDEMPTION		2,098,246	2,098,246	2,185,291	2,199,084		(100,838)		(100,838)		2,098,246				66,681	02/01/2022
31412E-RM-0	FED NATL MTG ASSOC #923092		12/01/2010	SCHEDULED REDEMPTION		2,077,194	2,077,194	2,170,992	2,166,756		(89,563)		(89,563)		2,077,194				66,017	03/01/2022
31412E-Y7-5	FED NATL MTG ASSOC #923334		12/01/2010	SCHEDULED REDEMPTION		5,223	5,223	5,312	5,282		(58)		(58)		5,223				116	08/01/2037
31412E-ZZ-2	FED NATL MTG ASSOC #923360		12/01/2010	SCHEDULED REDEMPTION		88,132	88,132	91,161	90,712		(2,581)		(2,581)		88,132				2,743	05/01/2022
31412F-KP-7	FED NATL MTG ASSOC #923802		12/01/2010	SCHEDULED REDEMPTION		10,465	10,465	10,856	10,772		(308)		(308)		10,465				324	04/01/2022
31412F-V2-6	FED NATL MTG ASSOC #924133		12/01/2010	SCHEDULED REDEMPTION		158,606	158,606	164,058	163,593		(4,987)		(4,987)		158,606				3,186	06/01/2022
31412G-WM-9	FED NATL MTG ASSOC #925052		12/01/2010	SCHEDULED REDEMPTION		3,474	3,474	3,562	3,544		(70)		(70)		3,474				116	07/01/2022
31412L-FE-5	FED NATL MTG ASSOC #928165		12/01/2010	SCHEDULED REDEMPTION		4,462	4,462	4,651	4,722		(260)		(260)		4,462				124	02/01/2022
31412L-HR-4	FED NATL MTG ASSOC #928240		12/01/2010	SCHEDULED REDEMPTION		4,611	4,611	4,806	4,851		(240)		(240)		4,611				166	04/01/2022
31412L-LU-2	FED NATL MTG ASSOC #928339		12/01/2010	SCHEDULED REDEMPTION		6,293	6,293	6,559	6,572		(279)		(279)		6,293				228	04/01/2022
31412L-QC-7	FED NATL MTG ASSOC #928451		12/01/2010	SCHEDULED REDEMPTION		150,942	150,942	156,550	158,247		(7,304)		(7,304)		150,942				5,325	07/01/2022
31412L-VW-7	FED NATL MTG ASSOC #928629		12/01/2010	SCHEDULED REDEMPTION		11,511	11,511	11,998	12,031		(520)		(520)		11,511				381	08/01/2022
31412L-2D-1	FED NATL MTG ASSOC #928772		12/01/2010	SCHEDULED REDEMPTION		200,723	200,723	209,050	210,303		(9,579)		(9,579)		200,723				7,845	10/01/2022
31412L-5H-9	FED NATL MTG ASSOC #928848		12/01/2010	SCHEDULED REDEMPTION		104,202	104,202	108,525	109,653		(5,451)		(5,451)		104,202				3,345	10/01/2022
31412M-NB-0	FED NATL MTG ASSOC #929286		12/01/2010	SCHEDULED REDEMPTION		168,111	168,111	173,890	174,855		(6,744)		(6,744)		168,111				5,849	04/01/2023
31412M-RT-7	FED NATL MTG ASSOC #929398		12/01/2010	SCHEDULED REDEMPTION		242,980	242,980	249,159	248,918		(5,937)		(5,937)		242,980				7,521	05/01/2023
31412M-XM-5	FED NATL MTG ASSOC #929584		12/01/2010	SCHEDULED REDEMPTION		46,882	46,882	48,636	48,742		(1,860)		(1,860)		46,882				1,539	06/01/2023
31412M-2Y-3	FED NATL MTG ASSOC #929691		12/01/2010	SCHEDULED REDEMPTION		28,890	28,890	29,625	29,603		(713)		(713)		28,890				822	07/01/2023
31412N-EC-6	FED NATL MTG ASSOC #929931		12/01/2010	SCHEDULED REDEMPTION		2,442,110	2,442,110	2,528,538	2,542,689		(100,579)		(100,579)		2,442,110				76,167	09/01/2023
31412N-FR-2	FED NATL MTG ASSOC #929976		12/01/2010	SCHEDULED REDEMPTION		6,640	6,640	6,921	6,917		(277)		(277)		6,640				215	09/01/2023
31412N-LJ-3	FED NATL MTG ASSOC #930129		12/01/2010	SCHEDULED REDEMPTION		228,570	228,570	238,052	240,812		(12,242)		(12,242)		228,570				8,100	11/01/2023
31412N-RU-2	FED NATL MTG ASSOC #930299		12/01/2010	SCHEDULED REDEMPTION		2,157,451	2,157,451	2,237,351	2,244,219		(86,768)		(86,768)		2,157,451				71,878	12/01/2023
31412N-RW-8	FED NATL MTG ASSOC #930301		12/01/2010	SCHEDULED REDEMPTION		5,457	5,457	5,688	5,733		(276)		(276)		5,457				187	12/01/2023
31412N-W8-5	FED NATL MTG ASSOC #930471		12/01/2010	SCHEDULED REDEMPTION		14,158	14,158	14,644	14,842		(684)		(684)		14,158				400	01/01/2024
31412N-YY-6	FED NATL MTG ASSOC #930527		12/01/2010	SCHEDULED REDEMPTION		397,404	397,404	407,510	408,114		(10,709)		(10,709)		397,404				13,032	02/01/2024
31412N-Y2-6	FED NATL MTG ASSOC #930529		12/01/2010	SCHEDULED REDEMPTION		5,244,963	5,244,963	5,439,399	5,497,562		(252,599)		(252,599)		5,244,963				172,256	02/01/2024
31412Q-CS-6	FED NATL MTG ASSOC #931681		12/01/2010	SCHEDULED REDEMPTION		4,015,432	4,015,432	4,140,914	4,139,748		(124,316)		(124,316)		4,015,432				122,500	04/01/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31412S-6T-7	FED NATL MTG ASSOC #933882		12/01/2010	SCHEDULED REDEMPTION		2,582,862	2,582,862	2,681,737	2,678,272		(95,411)		(95,411)		2,582,862				82,910	04/01/2023
31412S-6W-0	FED NATL MTG ASSOC #933885		12/01/2010	SCHEDULED REDEMPTION		56,968	56,968	58,416	58,514		(1,546)		(1,546)		56,968				1,839	04/01/2023
31412S-7A-7	FED NATL MTG ASSOC #933889		12/01/2010	SCHEDULED REDEMPTION		58,940	58,940	60,966	61,010		(2,070)		(2,070)		58,940				1,904	04/01/2023
31412S-7F-6	FED NATL MTG ASSOC #933894		12/01/2010	SCHEDULED REDEMPTION		644,710	644,710	662,778	662,999		(18,289)		(18,289)		644,710				19,726	04/01/2023
31412T-BU-6	FED NATL MTG ASSOC #933951		12/01/2010	SCHEDULED REDEMPTION		13,201	13,201	13,594	13,600		(399)		(399)		13,201				383	06/01/2023
31412T-C4-3	FED NATL MTG ASSOC #933991		12/01/2010	SCHEDULED REDEMPTION		112,044	112,044	116,692	117,701		(5,657)		(5,657)		112,044				3,643	08/01/2023
31412T-JD-6	FED NATL MTG ASSOC #934160		12/01/2010	SCHEDULED REDEMPTION		41,741	41,741	42,985	43,106		(1,365)		(1,365)		41,741				1,443	11/01/2023
31412T-J3-8	FED NATL MTG ASSOC #934182		12/01/2010	SCHEDULED REDEMPTION		208,661	208,661	217,481	217,759		(9,098)		(9,098)		208,661				6,859	12/01/2023
31412T-TV-5	FED NATL MTG ASSOC #934464		12/01/2010	SCHEDULED REDEMPTION		27,373	27,373	28,189	28,185		(812)		(812)		27,373				799	09/01/2023
31412T-UA-9	FED NATL MTG ASSOC #934477		12/01/2010	SCHEDULED REDEMPTION		80,905	80,905	83,687	83,549		(2,644)		(2,644)		80,905				2,832	09/01/2023
31412T-UY-7	FED NATL MTG ASSOC #934499		12/01/2010	SCHEDULED REDEMPTION		253,603	253,603	261,162	260,054		(6,451)		(6,451)		253,603				9,250	10/01/2023
31412T-6D-0	FED NATL MTG ASSOC #934768		12/01/2010	SCHEDULED REDEMPTION		11,379	11,379	11,668	11,712		(334)		(334)		11,379				348	01/01/2024
31412T-6E-8	FED NATL MTG ASSOC #934769		12/01/2010	SCHEDULED REDEMPTION		647,470	647,470	669,769	674,145		(26,675)		(26,675)		647,470				21,667	01/01/2024
31412U-ED-8	FED NATL MTG ASSOC #934932		12/01/2010	SCHEDULED REDEMPTION		149,579	149,579	154,341	154,008		(4,429)		(4,429)		149,579				4,819	09/01/2024
31412U-L5-7	FED NATL MTG ASSOC #935148		12/01/2010	SCHEDULED REDEMPTION		1,514,137	1,514,137	1,569,616	1,568,460		(54,323)		(54,323)		1,514,137				48,460	04/01/2024
31412U-L6-5	FED NATL MTG ASSOC #935149		12/01/2010	SCHEDULED REDEMPTION		957,671	957,671	992,162	990,828		(33,157)		(33,157)		957,671				34,259	04/01/2024
31412V-QX-9	FED NATL MTG ASSOC #936170		12/01/2010	SCHEDULED REDEMPTION		7,094	7,094	7,274	7,383		(289)		(289)		7,094				183	01/01/2022
31412V-RS-9	FED NATL MTG ASSOC #936197		12/01/2010	SCHEDULED REDEMPTION		107,292	107,292	110,021	109,581		(2,289)		(2,289)		107,292				3,563	05/01/2022
31412V-3M-8	FED NATL MTG ASSOC #936504		12/01/2010	SCHEDULED REDEMPTION		133,498	133,498	137,420	137,159		(3,661)		(3,661)		133,498				4,074	06/01/2037
31412W-FF-8	FED NATL MTG ASSOC #936766		12/01/2010	SCHEDULED REDEMPTION		134,796	134,796	138,756	139,700		(4,904)		(4,904)		134,796				4,939	05/01/2037
31412W-J2-3	FED NATL MTG ASSOC #936881		12/01/2010	SCHEDULED REDEMPTION		29,677	29,677	30,932	30,965		(1,288)		(1,288)		29,677				964	07/01/2022
31412W-UL-8	FED NATL MTG ASSOC #937187		12/01/2010	SCHEDULED REDEMPTION		586,130	586,130	603,348	600,377		(14,246)		(14,246)		586,130				20,643	05/01/2037
31412X-7D-0	FED NATL MTG ASSOC #938392		12/01/2010	SCHEDULED REDEMPTION		191,917	191,917	196,798	196,149		(4,232)		(4,232)		191,917				6,330	07/01/2022
31412Y-BN-1	FED NATL MTG ASSOC #938445		12/01/2010	SCHEDULED REDEMPTION		92,211	92,211	95,380	95,686		(3,475)		(3,475)		92,211				3,018	07/01/2022
31412Y-BP-6	FED NATL MTG ASSOC #938446		12/01/2010	SCHEDULED REDEMPTION		27,276	27,276	28,429	28,580		(1,304)		(1,304)		27,276				885	07/01/2022
31412Y-GK-2	FED NATL MTG ASSOC #938602		12/01/2010	SCHEDULED REDEMPTION		63,569	63,569	65,464	65,339		(1,770)		(1,770)		63,569				1,742	05/01/2022
31413A-JQ-7	FED NATL MTG ASSOC #939571		12/01/2010	SCHEDULED REDEMPTION		66,917	66,917	69,218	69,171		(2,253)		(2,253)		66,917				2,200	07/01/2022
31413A-JV-6	FED NATL MTG ASSOC #939576		12/01/2010	SCHEDULED REDEMPTION		32,631	32,631	33,985	33,927		(1,296)		(1,296)		32,631				936	07/01/2022
31413A-XQ-1	FED NATL MTG ASSOC #939987		12/01/2010	SCHEDULED REDEMPTION		140,168	140,168	144,285	143,619		(3,451)		(3,451)		140,168				4,916	06/01/2037
31413B-JN-2	FED NATL MTG ASSOC #940469		12/01/2010	SCHEDULED REDEMPTION		264,220	264,220	271,982	271,100		(6,880)		(6,880)		264,220				7,702	06/01/2037
31413B-SJ-1	FED NATL MTG ASSOC #940721		12/01/2010	SCHEDULED REDEMPTION		2,029	2,029	2,089	2,095		(66)		(66)		2,029				60	10/01/2022
31413B-UC-3	FED NATL MTG ASSOC #940779		12/01/2010	SCHEDULED REDEMPTION		5,992	5,992	6,216	6,230		(238)		(238)		5,992				170	06/01/2022
31413B-VK-4	FED NATL MTG ASSOC #940818		12/01/2010	SCHEDULED REDEMPTION		32,717	32,717	34,100	33,945		(1,228)		(1,228)		32,717				1,025	07/01/2022
31413B-WU-1	FED NATL MTG ASSOC #940859		12/01/2010	SCHEDULED REDEMPTION		1,295,185	1,295,185	1,349,927	1,356,779		(61,594)		(61,594)		1,295,185				39,522	08/01/2022
31413B-5C-1	FED NATL MTG ASSOC #941043		12/01/2010	SCHEDULED REDEMPTION		363,035	363,035	372,267	372,059		(9,024)		(9,024)		363,035				5,802	07/01/2022
31413B-5R-8	FED NATL MTG ASSOC #941056		12/01/2010	SCHEDULED REDEMPTION		18,118	18,118	18,650	18,559		(440)		(440)		18,118				603	08/01/2037
31413D-DE-4	FED NATL MTG ASSOC #942101		12/01/2010	SCHEDULED REDEMPTION		209,080	209,080	214,397	214,115		(5,035)		(5,035)		209,080				6,303	07/01/2022
31413D-UQ-8	FED NATL MTG ASSOC #942591		12/01/2010	SCHEDULED REDEMPTION		378,770	378,770	394,483	395,880		(17,110)		(17,110)		378,770				10,572	08/01/2022
31413F-BC-5	FED NATL MTG ASSOC #943835		12/01/2010	SCHEDULED REDEMPTION		101,406	101,406	104,385	103,833		(2,427)		(2,427)		101,406				3,213	07/01/2037
31413G-GD-6	FED NATL MTG ASSOC #944896		12/01/2010	SCHEDULED REDEMPTION		4,192	4,192	4,299	4,281		(89)		(89)		4,192				152	07/01/2022
31413G-GH-7	FED NATL MTG ASSOC #944900		12/01/2010	SCHEDULED REDEMPTION		151,342	151,342	157,738	158,579		(7,238)		(7,238)		151,342				4,657	07/01/2022
31413G-JB-7	FED NATL MTG ASSOC #944958		12/01/2010	SCHEDULED REDEMPTION		57,096	57,096	58,548	58,518		(1,421)		(1,421)		57,096				1,283	07/01/2022
31413G-JH-4	FED NATL MTG ASSOC #944964		12/01/2010	SCHEDULED REDEMPTION		8,078	8,078	8,420	8,501		(423)		(423)		8,078				220	07/01/2022
31413G-JZ-4	FED NATL MTG ASSOC #944980		12/01/2010	SCHEDULED REDEMPTION		16,035	16,035	16,713	16,854		(818)		(818)		16,035				490	07/01/2022
31413G-KP-4	FED NATL MTG ASSOC #945002		12/01/2010	SCHEDULED REDEMPTION		13,586	13,586	13,816	13,761		(175)		(175)		13,586				348	07/01/2037
31413K-ZF-1	FED NATL MTG ASSOC #948142		12/01/2010	SCHEDULED REDEMPTION		103,259	103,259	105,885	106,133		(2,874)		(2,874)		103,259				2,662	11/01/2022
31413K-4L-2	FED NATL MTG ASSOC #948227		12/01/2010	SCHEDULED REDEMPTION		47,159	47,159	47,957	47,827		(669)		(669)		47,159				1,517	08/01/2037
31413M-G6-8	FED NATL MTG ASSOC #949421		12/01/2010	SCHEDULED REDEMPTION		233,272	233,272	239,204	239,282		(6,011)		(6,011)		233,272				8,301	03/01/2023
31413M-HA-8	FED NATL MTG ASSOC #949425		12/01/2010	SCHEDULED REDEMPTION		1,617,974	1,617,974	1,678,521	1,682,340		(64,367)		(64,367)		1,617,974				54,012	03/01/2023
31413M-HK-6	FED NATL MTG ASSOC #949434		12/01/2010	SCHEDULED REDEMPTION		300,732	300,732	308,380	308,419		(7,687)		(7,687)		300,732				9,770	05/01/2023
31413M-HV-2	FED NATL MTG ASSOC #949444		12/01/2010	SCHEDULED REDEMPTION		576,479	576,479	593,661	593,935		(17,456)		(17,456)		576,479				19,027	05/01/2023
31413M-HW-0	FED NATL MTG ASSOC #949445		12/01/2010	SCHEDULED REDEMPTION		5,960	5,960	6,165	6,163		(203)		(203)		5,960				196	06/01/2023
31413M-QQ-3	FED NATL MTG ASSOC #949663		12/01/2010	SCHEDULED REDEMPTION		5,570	5,570	5,806	5,815		(244)		(244)		5,570				173	08/01/2022
31413R-3F-1	FED NATL MTG ASSOC #953598		12/01/2010	SCHEDULED REDEMPTION		2,211,646	2,211,646	2,250,609	2,255,572		(43,926)		(43,926)		2,211,646				71,164	01/01/2038
31413U-XU-8	FED NATL MTG ASSOC #956191		12/01/2010	SCHEDULED REDEMPTION		4,389	4,389	4,574	4,691		(302)		(302)		4,389				144	10/01/2022
31413Y-4W-8	FED NATL MTG ASSOC #959937		12/01/2010	SCHEDULED REDEMPTION		563,240	563,240	577,563	579,061		(15,820)		(15,820)		563,240				17,202	11/01/2022
31414A-CL-4	FED NATL MTG ASSOC #960075		12/01/2010	SCHEDULED REDEMPTION		64,794	64,794	66,442	66,183		(1,388)		(1,388)		64,794				2,518	10/01/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31414B-GD-6	FED NATL MTG ASSOC #961096		12/01/2010	SCHEDULED REDEMPTION		36,114	36,114	37,190	37,105		(991)		(991)		36,114				1,106	04/01/2023
31414B-SJ-0	FED NATL MTG ASSOC #961421		12/01/2010	SCHEDULED REDEMPTION		151,376	151,376	156,579	157,099		(5,723)		(5,723)		151,376				4,911	01/01/2023
31414B-WY-2	FED NATL MTG ASSOC #961563		12/01/2010	SCHEDULED REDEMPTION		87,068	87,068	90,061	90,534		(3,466)		(3,466)		87,068				2,401	02/01/2023
31414B-2V-1	FED NATL MTG ASSOC #961688		12/01/2010	SCHEDULED REDEMPTION		5,445	5,445	5,647	5,684		(239)		(239)		5,445				171	02/01/2023
31414C-FT-0	FED NATL MTG ASSOC #961978		12/01/2010	SCHEDULED REDEMPTION		126,196	126,196	129,405	129,375		(3,179)		(3,179)		126,196				3,552	03/01/2023
31414C-JX-7	FED NATL MTG ASSOC #962078		12/01/2010	SCHEDULED REDEMPTION		9,342	9,342	9,621	9,636		(293)		(293)		9,342				270	03/01/2023
31414C-2S-6	FED NATL MTG ASSOC #962585		12/01/2010	SCHEDULED REDEMPTION		618,739	618,739	637,181	638,185		(19,446)		(19,446)		618,739				18,598	04/01/2023
31414D-ET-9	FED NATL MTG ASSOC #962846		12/01/2010	SCHEDULED REDEMPTION		70,641	70,641	73,069	73,089		(2,448)		(2,448)		70,641				2,165	05/01/2023
31414D-FL-5	FED NATL MTG ASSOC #962871		12/01/2010	SCHEDULED REDEMPTION		237,024	237,024	243,051	243,049		(6,025)		(6,025)		237,024				7,017	05/01/2023
31414D-J8-0	FED NATL MTG ASSOC #962987		12/01/2010	SCHEDULED REDEMPTION		272,681	272,681	280,808	280,594		(7,913)		(7,913)		272,681				7,840	05/01/2023
31414D-P7-5	FED NATL MTG ASSOC #963146		12/01/2010	SCHEDULED REDEMPTION		50,189	50,189	51,466	51,410		(1,220)		(1,220)		50,189				1,506	05/01/2023
31414D-SC-1	FED NATL MTG ASSOC #963215		12/01/2010	SCHEDULED REDEMPTION		23,763	23,763	24,472	24,420		(657)		(657)		23,763				727	05/01/2023
31414D-WX-0	FED NATL MTG ASSOC #963362		12/01/2010	SCHEDULED REDEMPTION		9,478	9,478	9,719	9,728		(250)		(250)		9,478				298	05/01/2023
31414D-2X-3	FED NATL MTG ASSOC #963490		12/01/2010	SCHEDULED REDEMPTION		100,275	100,275	104,435	104,382		(4,107)		(4,107)		100,275				3,559	06/01/2023
31414E-EG-5	FED NATL MTG ASSOC #963735		12/01/2010	SCHEDULED REDEMPTION		13,488	13,488	13,831	13,832		(344)		(344)		13,488				419	06/01/2023
31414E-JC-9	FED NATL MTG ASSOC #963859		12/01/2010	SCHEDULED REDEMPTION		221,174	221,174	229,391	230,024		(8,850)		(8,850)		221,174				7,222	06/01/2023
31414E-WT-7	FED NATL MTG ASSOC #964258		12/01/2010	SCHEDULED REDEMPTION		258,932	258,932	267,833	267,847		(8,915)		(8,915)		258,932				8,000	07/01/2023
31414E-ZV-9	FED NATL MTG ASSOC #964356		12/01/2010	SCHEDULED REDEMPTION		10,615	10,615	10,885	10,861		(245)		(245)		10,615				420	07/01/2023
31414E-3Q-5	FED NATL MTG ASSOC #964407		12/01/2010	SCHEDULED REDEMPTION		21,726	21,726	22,374	22,375		(649)		(649)		21,726				602	07/01/2023
31414F-K9-1	FED NATL MTG ASSOC #964820		12/01/2010	SCHEDULED REDEMPTION		19,372	19,372	20,038	20,099		(727)		(727)		19,372				633	08/01/2023
31414F-UA-7	FED NATL MTG ASSOC #965077		12/01/2010	SCHEDULED REDEMPTION		21,057	21,057	21,845	21,966		(909)		(909)		21,057				702	09/01/2023
31414G-BS-7	FED NATL MTG ASSOC #965449		12/01/2010	SCHEDULED REDEMPTION		41,351	41,351	43,071	43,519		(2,168)		(2,168)		41,351				1,152	11/01/2022
31414H-DQ-7	FED NATL MTG ASSOC #966411		12/01/2010	SCHEDULED REDEMPTION		308,399	308,399	317,458	315,005		(6,606)		(6,606)		308,399				8,428	12/01/2037
31414H-F6-9	FED NATL MTG ASSOC #966489		12/01/2010	SCHEDULED REDEMPTION		154,785	154,785	160,535	160,378		(5,592)		(5,592)		154,785				3,941	01/01/2023
31414H-M8-7	FED NATL MTG ASSOC #966683		12/01/2010	SCHEDULED REDEMPTION		11,642	11,642	11,938	11,961		(318)		(318)		11,642				387	03/01/2023
31414H-M9-5	FED NATL MTG ASSOC #966684		12/01/2010	SCHEDULED REDEMPTION		71,138	71,138	73,583	73,437		(2,299)		(2,299)		71,138				2,015	03/01/2023
31414H-6T-9	FED NATL MTG ASSOC #967182		12/01/2010	SCHEDULED REDEMPTION		64,634	64,634	66,533	65,981		(1,347)		(1,347)		64,634				2,029	12/01/2037
31414J-CD-3	FED NATL MTG ASSOC #967268		12/01/2010	SCHEDULED REDEMPTION		16,617	16,617	17,306	17,522		(906)		(906)		16,617				570	11/01/2022
31414K-CJ-7	FED NATL MTG ASSOC #968173		12/01/2010	SCHEDULED REDEMPTION		208,103	208,103	215,891	215,305		(7,202)		(7,202)		208,103				6,229	01/01/2023
31414K-D4-9	FED NATL MTG ASSOC #968223		12/01/2010	SCHEDULED REDEMPTION		3,734	3,734	3,892	3,877		(143)		(143)		3,734				145	02/01/2023
31414K-FS-4	FED NATL MTG ASSOC #968277		12/01/2010	SCHEDULED REDEMPTION		196,506	196,506	202,278	202,258		(5,752)		(5,752)		196,506				5,025	02/01/2038
31414K-TF-7	FED NATL MTG ASSOC #968650		12/01/2010	SCHEDULED REDEMPTION		14,188	14,188	14,788	14,827		(638)		(638)		14,188				491	01/01/2023
31414K-UZ-1	FED NATL MTG ASSOC #968700		12/01/2010	SCHEDULED REDEMPTION		500,295	500,295	514,991	510,627		(10,332)		(10,332)		500,295				15,267	02/01/2038
31414L-BZ-0	FED NATL MTG ASSOC #969056		12/01/2010	SCHEDULED REDEMPTION		62,131	62,131	64,266	63,944		(1,813)		(1,813)		62,131				2,167	03/01/2023
31414L-J5-8	FED NATL MTG ASSOC #969284		12/01/2010	SCHEDULED REDEMPTION		46,085	46,085	47,809	48,252		(2,168)		(2,168)		46,085				1,420	01/01/2023
31414L-RA-8	FED NATL MTG ASSOC #969481		12/01/2010	SCHEDULED REDEMPTION		304,130	304,130	315,512	317,554		(13,424)		(13,424)		304,130				8,283	01/01/2023
31414M-B3-9	FED NATL MTG ASSOC #969958		12/01/2010	SCHEDULED REDEMPTION		67,426	67,426	69,744	69,993		(2,567)		(2,567)		67,426				2,512	04/01/2023
31414M-CJ-3	FED NATL MTG ASSOC #969973		12/01/2010	SCHEDULED REDEMPTION		19,174	19,174	19,662	19,607		(432)		(432)		19,174				471	04/01/2023
31414M-CU-8	FED NATL MTG ASSOC #969983		12/01/2010	SCHEDULED REDEMPTION		115,292	115,292	118,963	118,816		(3,524)		(3,524)		115,292				3,418	05/01/2023
31414M-JW-7	FED NATL MTG ASSOC #970177		12/01/2010	SCHEDULED REDEMPTION		247,695	247,695	253,993	253,823		(6,129)		(6,129)		247,695				7,737	04/01/2023
31414M-5G-7	FED NATL MTG ASSOC #970747		12/01/2010	SCHEDULED REDEMPTION		1,724,275	1,724,275	1,797,153	1,793,183		(68,908)		(68,908)		1,724,275				56,037	11/01/2023
31414N-US-1	FED NATL MTG ASSOC #971393		12/01/2010	SCHEDULED REDEMPTION		7,410	7,410	7,630	7,609		(199)		(199)		7,410				209	05/01/2023
31414P-JN-0	FED NATL MTG ASSOC #971969		12/01/2010	SCHEDULED REDEMPTION		93,794	93,794	97,685	97,746		(3,952)		(3,952)		93,794				3,212	02/01/2023
31414Q-QD-2	FED NATL MTG ASSOC #973052		12/01/2010	SCHEDULED REDEMPTION		1,514,275	1,514,275	1,558,757	1,557,621		(43,346)		(43,346)		1,514,275				51,706	03/01/2038
31414Q-X2-8	FED NATL MTG ASSOC #973297		12/01/2010	SCHEDULED REDEMPTION		201,260	201,260	206,378	206,405		(5,145)		(5,145)		201,260				5,939	03/01/2023
31414R-QC-2	FED NATL MTG ASSOC #973951		12/01/2010	SCHEDULED REDEMPTION		42,577	42,577	44,084	44,135		(1,558)		(1,558)		42,577				1,247	04/01/2023
31414R-VA-0	FED NATL MTG ASSOC #974109		12/01/2010	SCHEDULED REDEMPTION		55,528	55,528	57,606	58,379		(2,851)		(2,851)		55,528				1,382	02/01/2023
31414R-7J-8	FED NATL MTG ASSOC #974397		12/01/2010	SCHEDULED REDEMPTION		18,470	18,470	19,021	19,047		(577)		(577)		18,470				583	04/01/2023
31414S-H8-9	FED NATL MTG ASSOC #974655		12/01/2010	SCHEDULED REDEMPTION		4,000,587	4,000,587	4,154,360	4,157,283		(156,695)		(156,695)		4,000,587				117,098	03/01/2023
31414S-LS-0	FED NATL MTG ASSOC #974737		12/01/2010	SCHEDULED REDEMPTION		8,745	8,745	8,968	8,980		(235)		(235)		8,745				251	04/01/2023
31414S-NB-5	FED NATL MTG ASSOC #974786		12/01/2010	SCHEDULED REDEMPTION		69,208	69,208	70,968	70,996		(1,788)		(1,788)		69,208				1,933	04/01/2023
31414S-NF-6	FED NATL MTG ASSOC #974790		12/01/2010	SCHEDULED REDEMPTION		786,125	786,125	806,116	807,479		(21,354)		(21,354)		786,125				23,706	04/01/2023
31414S-Q2-2	FED NATL MTG ASSOC #974873		12/01/2010	SCHEDULED REDEMPTION		152,857	152,857	156,744	156,782		(3,926)		(3,926)		152,857				6,042	04/01/2023
31414S-XL-2	FED NATL MTG ASSOC #975083		12/01/2010	SCHEDULED REDEMPTION		665,634	665,634	685,473	685,449		(19,815)		(19,815)		665,634				19,081	05/01/2023
31414S-YM-9	FED NATL MTG ASSOC #975116		12/01/2010	SCHEDULED REDEMPTION		3,369,598	3,369,598	3,436,463	3,435,976		(66,378)		(66,378)		3,369,598				112,984	05/01/2038
31414S-4K-6	FED NATL MTG ASSOC #975226		12/01/2010	SCHEDULED REDEMPTION		215,753	215,753	221,240	221,164		(5,411)		(5,411)		215,753				6,875	03/01/2023
31414S-5U-3	FED NATL MTG ASSOC #975259		12/01/2010	SCHEDULED REDEMPTION		89,456	89,456	91,731	91,652		(2,196)		(2,196)		89,456				2,710	04/01/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31414T-GD-7	FED NATL MTG ASSOC #975496		12/01/2010	SCHEDULED REDEMPTION		1,968	1,968	2,027	2,020		(51)		(51)		1,968				55	03/01/2023
31414T-QK-0	FED NATL MTG ASSOC #975758		12/01/2010	SCHEDULED REDEMPTION		18,982	18,982	19,548	19,452		(470)		(470)		18,982				659	09/01/2023
31414T-TN-1	FED NATL MTG ASSOC #975857		12/01/2010	SCHEDULED REDEMPTION		216,776	216,776	224,228	226,162		(9,385)		(9,385)		216,776				7,610	05/01/2023
31414T-TP-6	FED NATL MTG ASSOC #975858		12/01/2010	SCHEDULED REDEMPTION		5,133,790	5,133,790	5,331,120	5,324,539		(190,750)		(190,750)		5,133,790				168,519	05/01/2023
31414T-Z8-7	FED NATL MTG ASSOC #976067		12/01/2010	SCHEDULED REDEMPTION		1,643,835	1,643,835	1,699,057	1,697,074		(53,239)		(53,239)		1,643,835				52,394	03/01/2023
31414U-BL-1	FED NATL MTG ASSOC #976243		12/01/2010	SCHEDULED REDEMPTION		236,114	236,114	244,950	245,282		(9,168)		(9,168)		236,114				9,083	08/01/2023
31414U-G2-8	FED NATL MTG ASSOC #976417		12/01/2010	SCHEDULED REDEMPTION		1,501,091	1,501,091	1,552,691	1,551,680		(50,589)		(50,589)		1,501,091				46,419	03/01/2023
31414U-JJ-8	FED NATL MTG ASSOC #976465		12/01/2010	SCHEDULED REDEMPTION		26,931	26,931	27,733	27,773		(842)		(842)		26,931				869	04/01/2023
31414U-MT-2	FED NATL MTG ASSOC #976570		12/01/2010	SCHEDULED REDEMPTION		5,186,582	5,186,582	5,329,010	5,322,997		(136,415)		(136,415)		5,186,582				150,749	03/01/2023
31414U-TC-2	FED NATL MTG ASSOC #976747		12/01/2010	SCHEDULED REDEMPTION		4,589,983	4,589,983	4,766,344	4,759,123		(169,140)		(169,140)		4,589,983				141,839	04/01/2023
31414Y-FV-7	FED NATL MTG ASSOC #979980		12/01/2010	SCHEDULED REDEMPTION		9,240	9,240	9,516	9,473		(232)		(232)		9,240				321	06/01/2023
31415A-TM-3	FED NATL MTG ASSOC #981256		12/01/2010	SCHEDULED REDEMPTION		150,595	150,595	154,424	154,309		(3,714)		(3,714)		150,595				4,567	05/01/2023
31415A-WT-4	FED NATL MTG ASSOC #981358		12/01/2010	SCHEDULED REDEMPTION		56,209	56,209	57,884	57,927		(1,719)		(1,719)		56,209				1,619	04/01/2023
31415A-5J-6	FED NATL MTG ASSOC #981549		12/01/2010	SCHEDULED REDEMPTION		7,896	7,896	8,097	8,101		(204)		(204)		7,896				239	05/01/2023
31415A-6H-9	FED NATL MTG ASSOC #981572		12/01/2010	SCHEDULED REDEMPTION		3,709,813	3,709,813	3,811,688	3,814,093		(104,281)		(104,281)		3,709,813				122,959	06/01/2023
31415A-7D-7	FED NATL MTG ASSOC #981592		12/01/2010	SCHEDULED REDEMPTION		7,235	7,235	7,451	7,450		(215)		(215)		7,235				238	06/01/2023
31415B-BG-3	FED NATL MTG ASSOC #981639		12/01/2010	SCHEDULED REDEMPTION		233,640	233,640	241,671	242,034		(8,394)		(8,394)		233,640				7,977	06/01/2023
31415B-B2-4	FED NATL MTG ASSOC #981657		12/01/2010	SCHEDULED REDEMPTION		14,403	14,403	14,770	14,774		(371)		(371)		14,403				395	06/01/2023
31415B-DU-0	FED NATL MTG ASSOC #981715		12/01/2010	SCHEDULED REDEMPTION		404,368	404,368	419,389	419,824		(15,457)		(15,457)		404,368				11,191	07/01/2023
31415B-FY-0	FED NATL MTG ASSOC #981783		12/01/2010	SCHEDULED REDEMPTION		36,290	36,290	37,212	37,088		(799)		(799)		36,290				1,332	04/01/2023
31415B-K5-7	FED NATL MTG ASSOC #981916		12/01/2010	SCHEDULED REDEMPTION		6,464	6,464	6,656	6,642		(178)		(178)		6,464				205	06/01/2023
31415B-RZ-4	FED NATL MTG ASSOC #982104		12/01/2010	SCHEDULED REDEMPTION		11,833	11,833	12,185	12,296		(463)		(463)		11,833				172	05/01/2023
31415B-WR-6	FED NATL MTG ASSOC #982256		12/01/2010	SCHEDULED REDEMPTION		23,502	23,502	24,203	24,391		(889)		(889)		23,502				867	06/01/2023
31415B-W9-6	FED NATL MTG ASSOC #982272		12/01/2010	SCHEDULED REDEMPTION		229,890	229,890	238,493	238,355		(8,465)		(8,465)		229,890				3,799	11/01/2023
31415C-FA-0	FED NATL MTG ASSOC #982661		12/01/2010	SCHEDULED REDEMPTION		19,000	19,000	19,673	19,685		(685)		(685)		19,000				716	06/01/2023
31415C-M3-8	FED NATL MTG ASSOC #982878		12/01/2010	SCHEDULED REDEMPTION		992,689	992,689	1,028,053	1,027,274		(34,586)		(34,586)		992,689				27,795	05/01/2023
31415L-DH-7	FED NATL MTG ASSOC #983104		12/01/2010	SCHEDULED REDEMPTION		42,515	42,515	44,106	44,090		(1,575)		(1,575)		42,515				1,403	05/01/2023
31415L-LE-5	FED NATL MTG ASSOC #983325		12/01/2010	SCHEDULED REDEMPTION		24,348	24,348	25,074	25,078		(730)		(730)		24,348				779	07/01/2023
31415L-LF-2	FED NATL MTG ASSOC #983326		12/01/2010	SCHEDULED REDEMPTION		133,587	133,587	138,179	138,865		(5,278)		(5,278)		133,587				3,889	07/01/2023
31415L-MC-8	FED NATL MTG ASSOC #983355		12/01/2010	SCHEDULED REDEMPTION		842,527	842,527	872,345	875,557		(33,030)		(33,030)		842,527				25,137	08/01/2023
31415L-S3-2	FED NATL MTG ASSOC #983538		12/01/2010	SCHEDULED REDEMPTION		156,539	156,539	159,645	159,137		(2,598)		(2,598)		156,539				5,666	04/01/2038
31415L-U7-0	FED NATL MTG ASSOC #983606		12/01/2010	SCHEDULED REDEMPTION		101,111	101,111	104,894	105,451		(4,340)		(4,340)		101,111				3,079	05/01/2023
31415L-VW-4	FED NATL MTG ASSOC #983629		12/01/2010	SCHEDULED REDEMPTION		447,760	447,760	459,147	459,092		(11,332)		(11,332)		447,760				13,427	05/01/2023
31415L-VX-2	FED NATL MTG ASSOC #983630		12/01/2010	SCHEDULED REDEMPTION		362,047	362,047	372,838	372,910		(10,863)		(10,863)		362,047				9,555	05/01/2023
31415M-FQ-3	FED NATL MTG ASSOC #984075		12/01/2010	SCHEDULED REDEMPTION		332,267	332,267	342,170	342,285		(10,018)		(10,018)		332,267				10,667	06/01/2023
31415M-FS-9	FED NATL MTG ASSOC #984077		12/01/2010	SCHEDULED REDEMPTION		30,432	30,432	31,571	31,615		(1,183)		(1,183)		30,432				988	06/01/2023
31415M-L8-6	FED NATL MTG ASSOC #984251		12/01/2010	SCHEDULED REDEMPTION		783,364	783,364	810,292	810,308		(26,944)		(26,944)		783,364				18,529	05/01/2023
31415M-RN-7	FED NATL MTG ASSOC #984393		12/01/2010	SCHEDULED REDEMPTION		54,399	54,399	56,021	55,958		(1,559)		(1,559)		54,399				1,875	05/01/2023
31415M-ZS-7	FED NATL MTG ASSOC #984653		12/01/2010	SCHEDULED REDEMPTION		164,405	164,405	168,586	168,161		(3,756)		(3,756)		164,405				5,345	07/01/2023
31415P-AD-0	FED NATL MTG ASSOC #984804		12/01/2010	SCHEDULED REDEMPTION		121,644	121,644	125,825	126,019		(4,375)		(4,375)		121,644				3,964	06/01/2023
31415P-AE-8	FED NATL MTG ASSOC #984805		12/01/2010	SCHEDULED REDEMPTION		3,582,600	3,582,600	3,719,746	3,717,722		(135,122)		(135,122)		3,582,600				118,292	06/01/2023
31415P-VK-1	FED NATL MTG ASSOC #985418		12/01/2010	SCHEDULED REDEMPTION		27,197	27,197	28,008	28,054		(857)		(857)		27,197				733	07/01/2023
31415Q-AQ-9	FED NATL MTG ASSOC #985715		12/01/2010	SCHEDULED REDEMPTION		161,267	161,267	165,494	165,456		(4,189)		(4,189)		161,267				4,788	06/01/2023
31415Q-CG-9	FED NATL MTG ASSOC #985771		12/01/2010	SCHEDULED REDEMPTION		352,869	352,869	367,507	368,598		(15,729)		(15,729)		352,869				12,872	11/01/2022
31415Q-PS-9	FED NATL MTG ASSOC #986133		12/01/2010	SCHEDULED REDEMPTION		81,181	81,181	84,548	84,386		(3,206)		(3,206)		81,181				2,705	11/01/2023
31415Q-RS-7	FED NATL MTG ASSOC #986197		12/01/2010	SCHEDULED REDEMPTION		360,955	360,955	370,134	370,149		(9,194)		(9,194)		360,955				10,699	07/01/2023
31415Q-SC-1	FED NATL MTG ASSOC #986215		12/01/2010	SCHEDULED REDEMPTION		324,255	324,255	335,401	335,227		(10,973)		(10,973)		324,255				10,730	07/01/2023
31415R-QZ-0	FED NATL MTG ASSOC #987072		12/01/2010	SCHEDULED REDEMPTION		12,834	12,834	13,216	13,147		(313)		(313)		12,834				486	08/01/2023
31415R-4B-7	FED NATL MTG ASSOC #987418		12/01/2010	SCHEDULED REDEMPTION		10,138	10,138	10,440	10,394		(257)		(257)		10,138				422	06/01/2023
31415R-6F-6	FED NATL MTG ASSOC #987470		12/01/2010	SCHEDULED REDEMPTION		60,020	60,020	62,250	62,162		(2,141)		(2,141)		60,020				2,094	07/01/2023
31415S-HS-4	FED NATL MTG ASSOC #987741		12/01/2010	SCHEDULED REDEMPTION		41,571	41,571	43,127	42,992		(1,421)		(1,421)		41,571				1,316	08/01/2023
31415S-JB-9	FED NATL MTG ASSOC #987758		12/01/2010	SCHEDULED REDEMPTION		267,896	267,896	277,511	276,935		(9,040)		(9,040)		267,896				6,938	08/01/2023
31415S-MP-4	FED NATL MTG ASSOC #987866		12/01/2010	SCHEDULED REDEMPTION		100,065	100,065	103,504	103,566		(3,502)		(3,502)		100,065				3,457	08/01/2023
31415S-NH-1	FED NATL MTG ASSOC #987892		12/01/2010	SCHEDULED REDEMPTION		49,973	49,973	51,843	52,067		(2,094)		(2,094)		49,973				1,411	09/01/2023
31415S-PP-1	FED NATL MTG ASSOC #987930		12/01/2010	SCHEDULED REDEMPTION		262,376	262,376	271,661	272,869		(10,493)		(10,493)		262,376				7,463	11/01/2023
31415S-6Z-0	FED NATL MTG ASSOC #988388		12/01/2010	SCHEDULED REDEMPTION		171,444	171,444	177,692	177,633		(6,189)		(6,189)		171,444				3,128	09/01/2023
31415T-H7-8	FED NATL MTG ASSOC #988654		12/01/2010	SCHEDULED REDEMPTION		25,051	25,051	26,090	26,346		(1,295)		(1,295)		25,051				867	09/01/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31415T-SN-1	FED NATL MTG ASSOC #988925		12/01/2010	SCHEDULED REDEMPTION		1,482,777	1,482,777	1,538,266	1,546,790		(64,012)		(64,012)		1,482,777				41,658	08/01/2023
31415T-TK-6	FED NATL MTG ASSOC #988954		12/01/2010	SCHEDULED REDEMPTION		209,460	209,460	215,703	215,432		(5,972)		(5,972)		209,460				6,701	08/01/2023
31415V-ZW-8	FED NATL MTG ASSOC #990957		12/01/2010	SCHEDULED REDEMPTION		1,140,864	1,140,864	1,181,920	1,187,470		(46,606)		(46,606)		1,140,864				35,442	09/01/2023
31415V-ZY-4	FED NATL MTG ASSOC #990959		12/01/2010	SCHEDULED REDEMPTION		517,349	517,349	535,814	538,696		(21,348)		(21,348)		517,349				14,929	09/01/2023
31415V-6A-8	FED NATL MTG ASSOC #991065		12/01/2010	SCHEDULED REDEMPTION		311,164	311,164	319,077	318,016		(6,852)		(6,852)		311,164				9,972	10/01/2023
31415Y-BA-6	FED NATL MTG ASSOC #992933		12/01/2010	SCHEDULED REDEMPTION		47,590	47,590	49,564	49,321		(1,731)		(1,731)		47,590				2,065	11/01/2023
31416A-L5-7	FED NATL MTG ASSOC #994148		12/01/2010	SCHEDULED REDEMPTION		1,783,076	1,783,076	1,846,527	1,861,651		(78,576)		(78,576)		1,783,076				57,017	12/01/2023
31416A-L7-3	FED NATL MTG ASSOC #994150		12/01/2010	SCHEDULED REDEMPTION		8,449,388	8,449,388	8,755,678	8,754,776		(305,389)		(305,389)		8,449,388				279,197	12/01/2023
31416B-M2-1	FED NATL MTG ASSOC #995077		12/01/2010	SCHEDULED REDEMPTION		5,111,217	5,111,217	5,210,845	5,212,155		(100,939)		(100,939)		5,111,217				175,831	11/01/2038
31416B-Y4-4	FED NATL MTG ASSOC #995431		12/01/2010	SCHEDULED REDEMPTION		1,403,427	1,403,427	1,461,647	1,465,927		(62,500)		(62,500)		1,403,427				46,473	02/01/2023
31416B-Z2-7	FED NATL MTG ASSOC #995461		12/01/2010	SCHEDULED REDEMPTION		1,498,452	1,498,452	1,561,784	1,566,558		(68,107)		(68,107)		1,498,452				50,635	12/01/2023
31416B-Z7-6	FED NATL MTG ASSOC #995466		12/01/2010	SCHEDULED REDEMPTION		217,618	217,618	223,152	223,258		(5,640)		(5,640)		217,618				5,744	12/01/2022
31416B-2F-4	FED NATL MTG ASSOC #995474		12/01/2010	SCHEDULED REDEMPTION		6,249,468	6,249,468	6,468,932	6,482,680		(233,213)		(233,213)		6,249,468				186,428	02/01/2024
31416B-7J-1	FED NATL MTG ASSOC #995597		12/01/2010	SCHEDULED REDEMPTION		11,785	11,785	12,283	12,320		(535)		(535)		11,785				394	03/01/2024
31416C-J5-6	FED NATL MTG ASSOC #995884		12/01/2010	SCHEDULED REDEMPTION		2,868,334	2,868,334	2,994,048	2,989,064		(120,730)		(120,730)		2,868,334				102,349	01/01/2025
31296Q-2Q-2	FED NATL MTG ASSOC #A16183		12/01/2010	SCHEDULED REDEMPTION		671,540	671,540	679,619	676,774		(5,234)		(5,234)		671,540				22,487	11/01/2033
31416H-YD-1	FED NATL MTG ASSOC #AA0707		12/01/2010	SCHEDULED REDEMPTION		85,942	85,942	88,897	89,757		(3,815)		(3,815)		85,942				3,055	01/01/2024
31416J-FS-5	FED NATL MTG ASSOC #AA1076		12/01/2010	SCHEDULED REDEMPTION		136,448	136,448	140,792	140,586		(4,138)		(4,138)		136,448				4,002	01/01/2024
31416K-MT-2	FED NATL MTG ASSOC #AA2169		12/01/2010	SCHEDULED REDEMPTION		515,306	515,306	533,510	531,748		(16,443)		(16,443)		515,306				17,963	02/01/2024
31416T-FD-6	FED NATL MTG ASSOC #AA9163		12/01/2010	SCHEDULED REDEMPTION		1,059,424	1,059,424	1,093,152	1,091,367		(31,943)		(31,943)		1,059,424				41,184	08/01/2024
31417J-SM-3	FED NATL MTG ASSOC #AC0523		12/01/2010	SCHEDULED REDEMPTION		41,849	41,849	43,182	43,122		(1,273)		(1,273)		41,849				1,402	07/01/2024
31418M-EK-4	FED NATL MTG ASSOC #AD0137		12/01/2010	SCHEDULED REDEMPTION		4,439,605	4,439,605	4,594,645	4,589,821		(150,216)		(150,216)		4,439,605				116,779	12/01/2020
31417Y-FR-3	FED NATL MTG ASSOC #MA0175		12/01/2010	SCHEDULED REDEMPTION		6,135,956	6,135,956	6,413,992	6,399,291		(263,334)		(263,334)		6,135,956				181,066	09/01/2019
3133T9-NW-1	FHR 1948 PJ		12/01/2010	SCHEDULED REDEMPTION		476,579	476,579	484,324	481,415		(4,836)		(4,836)		476,579				17,849	03/15/2027
31393V-P9-6	FHR 2628 LE		12/01/2010	SCHEDULED REDEMPTION		846,523	846,523	793,483	829,689		16,834		16,834		846,523				18,783	06/15/2033
31394T-TV-7	FHR 2764 JA		12/01/2010	SCHEDULED REDEMPTION		779,729	779,729	739,280	751,213		28,515		28,515		779,729				26,769	03/15/2019
31395W-K5-5	FHR 3005 ZG		10/01/2010	SCHEDULED REDEMPTION		3,012,532	3,012,532	2,968,308	2,994,257		9,921		9,921		3,012,532				66,670	02/15/2020
31396F-4J-9	FHR 3067 FA		12/15/2010	SCHEDULED REDEMPTION		1,654,692	1,654,692	1,643,316			11,376		11,376		1,654,692				5,147	11/15/2035
31396H-J8-3	FHR 3114C PF		12/15/2010	SCHEDULED REDEMPTION		8,468,807	8,468,807	8,437,049			31,758		31,758		8,468,807				29,038	02/15/2036
31397B-P3-9	FHR 3232A KF		12/15/2010	SCHEDULED REDEMPTION		2,410,767	2,410,767	2,405,116			5,650		5,650		2,410,767				8,872	10/15/2036
31397E-JC-0	FHR 3260A PF		12/15/2010	SCHEDULED REDEMPTION		1,216,757	1,216,757	1,210,293			6,464		6,464		1,216,757				3,484	01/15/2037
31397F-HC-9	FHR 3271 SE		12/01/2010	SCHEDULED REDEMPTION		1,914,481	1,914,481	1,917,173	1,916,190		(1,709)		(1,709)		1,914,481				52,004	02/15/2037
31397G-X3-9	FHR 3314B FC		12/15/2010	SCHEDULED REDEMPTION		5,858,412	5,858,412	5,838,274			20,138		20,138		5,858,412				19,868	12/15/2036
31397J-U8-5	FHR 3346 FT		12/15/2010	SCHEDULED REDEMPTION		3,406,237	3,406,237	3,386,012			20,225		20,225		3,406,237				10,596	10/15/2033
31397J-U3-6	FHR 3346C FC		12/15/2010	SCHEDULED REDEMPTION		5,349,117	5,349,117	5,335,744			13,373		13,373		5,349,117				20,946	10/15/2033
31397J-NP-5	FHR 3350A FA		12/15/2010	SCHEDULED REDEMPTION		5,417,911	5,417,911	5,417,911							5,417,911				24,594	10/15/2033
31397P-HA-1	FHR 3382D FG		12/15/2010	SCHEDULED REDEMPTION		6,883,622	6,883,622	6,894,377			(10,756)		(10,756)		6,883,622				29,798	11/15/2037
31397P-BH-2	FHR 3386C FC		12/15/2010	SCHEDULED REDEMPTION		2,111,619	2,111,619	2,111,619							2,111,619				9,085	11/15/2037
31394E-QZ-4	FNR 0557C KJ		12/25/2010	SCHEDULED REDEMPTION		11,939,176	11,939,176	11,838,439			100,737		100,737		11,939,176				28,690	04/25/2035
31394E-C9-7	FNR 0573D DF		12/25/2010	SCHEDULED REDEMPTION		1,096,578	1,096,578	1,086,640			9,938		9,938		1,096,578				2,491	08/25/2035
31394F-L4-5	FNR 0584B FN		12/25/2010	SCHEDULED REDEMPTION		3,716,325	3,716,325	3,680,323			36,002		36,002		3,716,325				10,202	10/25/2035
31396P-BG-5	FNR 06123A CF		12/25/2010	SCHEDULED REDEMPTION		1,299,140	1,299,140	1,287,773			11,367		11,367		1,299,140				3,480	01/25/2037
31395N-C9-6	FNR 0658B FL		12/25/2010	SCHEDULED REDEMPTION		2,647,771	2,647,771	2,641,152			6,619		6,619		2,647,771				8,397	07/25/2036
31392F-ES-2	FNR 2002-71 AP		12/01/2010	SCHEDULED REDEMPTION		791,506	791,506	805,110	807,714		(16,209)		(16,209)		791,506				23,660	11/25/2032
31393U-K3-6	FNR 2003-129 JB		12/01/2010	SCHEDULED REDEMPTION		3,432,988	3,432,988	3,188,387	3,180,717		252,270		252,270		3,432,988				110,748	09/25/2018
31393C-D7-5	FNR 2003-57 DG		12/01/2010	SCHEDULED REDEMPTION		1,096,832	1,096,832	1,048,846	1,036,399		60,434		60,434		1,096,832				38,055	06/25/2018
31394U-FG-2	FNR 2005-95 FH		12/25/2010	SCHEDULED REDEMPTION		1,099,381	1,099,381	1,090,277			9,104		9,104		1,099,381				2,867	11/25/2035
31396V-ZF-8	FNR 2007-41 FA		12/25/2010	SCHEDULED REDEMPTION		6,260,944	6,260,944	6,241,378			19,565		19,565		6,260,944				9,266	05/25/2037
31398P-FF-1	FNR 2010-27 BF		12/25/2010	SCHEDULED REDEMPTION		5,932,623	5,932,623	5,932,623							5,932,623				24,456	04/25/2040
38374D-MX-4	GNR 082A FD		12/20/2010	SCHEDULED REDEMPTION		2,923,701	2,923,701	2,924,615			(914)		(914)		2,923,701				11,003	01/20/2038
38376W-YC-3	GNR 1015B FA		12/20/2010	SCHEDULED REDEMPTION		5,405,762	5,405,762	5,405,762							5,405,762				22,783	10/20/2039
38376X-B8-5	GNR 1031J HF		12/20/2010	SCHEDULED REDEMPTION		1,680,553	1,680,553	1,678,977			1,576		1,576		1,680,553				6,146	03/20/2039
38376X-M6-7	GNR 1031L PF		12/20/2010	SCHEDULED REDEMPTION		1,977,193	1,977,193	1,977,193							1,977,193				7,772	08/20/2038
38375K-NR-9	GNR 20007-37 FW		12/20/2010	SCHEDULED REDEMPTION		2,117,127	2,117,127	2,108,527			8,601		8,601		2,117,127				6,176	06/20/2037
38374B-BR-3	GNR 2003-63 UF		12/20/2010	SCHEDULED REDEMPTION		1,388,111	1,388,111	1,387,678	1,387,959		153		153		1,388,111				5,251	07/20/2030
38377F-VR-9	GNR 2010-59 FA		12/20/2010	SCHEDULED REDEMPTION		636,061	636,061	636,061							636,061				2,508	05/20/2040
62888V-AA-6	NGN 2010-R1 1A		12/06/2010	SCHEDULED REDEMPTION		589,155	589,155	589,155							589,155				92	10/07/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
62888U-AA-8	NGN 2010-R2 1A		12/08/2010	SCHEDULED REDEMPTION		303,648	303,648	303,648							303,648				110	11/06/2017
62888U-AB-6	NGN 2010-R2 2A		12/08/2010	SCHEDULED REDEMPTION		115,605	115,605	115,605							115,605				49	11/05/2020
010608-YQ-4	ALABAMA PUB SCH & CLG CAP IMPT 03		08/06/2010	Various		5,066,167	4,735,000	4,799,159	4,763,624		(3,794)		(3,794)		4,759,830		306,337	306,337	136,634	12/01/2019
010608-YR-2	ALABAMA PUB SCH & CLG CAP IMPT 03		08/16/2010	SEIBERT BRANFORD		8,444,858	7,920,000	7,970,134	7,942,420		(3,374)		(3,374)		7,939,046		505,813	505,813	255,420	12/01/2020
010608-YU-5	ALABAMA PUB SCH & CLG CAP IMPT 03		07/08/2010	Various		780,693	750,000	734,505	737,788		287		287		738,075		42,617	42,617	18,094	12/01/2023
010608-SZ-1	ALABAMA PUB SCH & CLG CAP IMPT 98		05/26/2010	CALLED @ 101.00		2,828,000	2,800,000	2,564,968	2,662,186		5,431		5,431		2,667,618		160,382	160,382	67,764	11/01/2018
086395-HM-5	BESSEMER AL MED BESSEMER MED CTR 96A		10/25/2010	PRAGER MCCARTHY & SEALY		2,975,990	2,980,000	2,916,675	2,935,309		1,445		1,445		2,936,754		39,236	39,236	193,436	05/15/2026
091086-AL-2	BIRMINGHAM AL WTR & SWR WTS 1998 A		12/16/2010	CALLED @ 100.00		4,500,000	4,500,000	3,944,340	4,055,825		17,505		17,505		4,073,330		426,670	426,670	311,719	01/01/2029
091096-BB-2	BIRMINGHAM AL WTRWKS BRD WTR 09 B		06/02/2010	PRAGER MCCARTHY & SEALY		1,289,763	1,150,000	1,254,639	1,241,921		(9,112)		(9,112)		1,232,809		56,954	56,954	52,729	01/01/2014
15777R-AA-7	CHAMBERS CNTY AL COOP DIST GVDG 07A		11/01/2010	CALLED @ 100.00000000		145,000	145,000	145,000	139,793	5,207			5,207		145,000				10,694	05/01/2037
15777R-AB-5	CHAMBERS CNTY AL COOP DIST GVDG 07B		11/01/2010	CALLED @ 100.00000000		110,000	110,000	110,000	104,133	5,867			5,867		110,000				6,638	05/01/2012
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08		08/01/2010	CALLED @ 100.00000000		355,000	355,000	346,902	347,310		50		50		347,360		7,640	7,640	31,950	02/01/2029
44045P-AA-7	HORIZONS IMP DIST AL SPL ASSMT 08A		11/01/2010	CALLED @ 100.00000000		85,000	85,000	85,000	72,539	12,461			12,461		85,000				6,630	05/01/2038
447163-BU-9	HUNTSVILLE AL SOLID WST DISP AUTH 00 REF		10/01/2010	MATURED		3,630,000	3,630,000	3,601,468	3,627,341		2,659		2,659		3,630,000				190,575	10/01/2010
515592-AA-1	LANETT AL COOP LANDINGS VENUE 08		05/01/2010	CALLED @ 100.00000000		190,000	190,000	190,000	160,322	29,678			29,678		190,000				14,250	05/01/2037
52471H-AA-1	LEGACY SPRINGS AL IMPT DIST 1 CAP 09		11/01/2010	CALLED @ 100.00000000		35,000	35,000	33,197	33,231		36		36		33,268		1,732	1,732	2,975	05/01/2038
556589-CW-7	MADISON AL WTR & WSTWTR SWR 06A		07/22/2010	PRAGER MCCARTHY & SEALY		106,797	100,000	101,356	101,004		(72)		(72)		100,932		5,865	5,865	2,950	12/01/2023
556589-CX-5	MADISON AL WTR & WSTWTR SWR 06A		12/21/2010	PRAGER MCCARTHY & SEALY		102,212	100,000	101,195	100,885		(111)		(111)		100,774		1,438	1,438	4,825	12/01/2024
556589-CY-3	MADISON AL WTR & WSTWTR SWR 06A		10/04/2010	PRAGER MCCARTHY & SEALY		107,008	100,000	101,034	100,766		(74)		(74)		100,692		6,316	6,316	3,825	12/01/2025
572064-EA-7	MARSHALL CNTY AL HLTH CARE 2002 A		08/25/2010	Various		1,430,736	1,400,000	1,344,196	1,353,259		819		819		1,354,077		76,659	76,659	83,790	01/01/2032
627371-CK-1	MUSCLE SHOALS AL UTILS BRD WTR & SWR 78		03/01/2010	MATURED		100,000	100,000	101,773	100,002		(2)		(2)		100,000				3,375	03/01/2010
810373-CF-5	SCOTTSBORO AL WTRWKS SWR GAS BRD REV		06/01/2010	MATURED		365,000	365,000	365,000	365,000						365,000				13,231	06/01/2010
897721-KL-9	TROY STATE UNIV SYS AL GEN STUD FEE 07		09/17/2010	PRAGER MCCARTHY & SEALY		2,110,695	1,945,000	2,005,490	1,992,841		(4,050)		(4,050)		1,988,791		121,904	121,904	86,715	11/01/2027
901182-AA-3	TWELVE OAKS IMPT DIST AL SPL ASSMT 08		05/01/2010	CALLED @ 100.00000000		15,000	15,000	14,658	12,867	1,804	3		1,807		14,673		327	327	1,170	05/01/2038
914031-AN-9	UNIVERSITY OF AL BIRMINGHAM HOSP 00 A		09/01/2010	CALLED @ 101.00000000		2,444,200	2,420,000	2,420,000	2,437,775		6,425		6,425		2,444,200				139,150	09/01/2020
914031-AP-4	UNIVERSITY OF AL BIRMINGHAM HOSP 00 A		09/01/2010	CALLED @ 101.00000000		14,140,000	14,000,000	13,753,320	14,072,863		67,137		67,137		14,140,000				822,500	09/01/2031
914845-LT-7	UNIVERSITY OF SOUTH ALABAMA TUITION 04		09/28/2010	Various		970,029	900,000	948,188	924,632		(3,658)		(3,658)		920,974		49,054	49,054	43,583	03/15/2020
914845-LW-0	UNIVERSITY OF SOUTH ALABAMA TUITION 04		08/03/2010	Various		1,663,248	1,570,000	1,489,340	1,483,297		2,140		2,140		1,485,437		177,811	177,811	60,279	03/15/2023
91928N-BD-8	VALLEY AL COOP DIST VENUE PROJ 07		05/01/2010	CALLED @ 100.00000000		280,000	280,000	280,000	200,760	79,240			79,240		280,000				16,660	05/01/2037
01179P-FM-4	ALASKA MUN BOND BANK AUTH REV 04 A		10/01/2010	Various		2,256,207	2,200,000	1,997,292	2,002,589		3,150		3,150		2,005,740		250,467	250,467	132,681	01/01/2035
040507-DH-5	ARIZONA HLTH FAC CATHOLIC HLTH WEST 99A		07/01/2010	CALLED @ 101.00000000		19,190,000	19,000,000	18,840,970	19,139,248		50,752		50,752		19,190,000				1,258,750	07/01/2020
040625-M8-5	ARIZONA MUN FIN COP 2004 SER 18		01/27/2010	PRAGER MCCARTHY & SEALY		272,205	255,000	261,671	258,433		(56)		(56)		258,377		13,828	13,828	6,375	08/01/2019
040625-M9-3	ARIZONA MUN FIN COP 2004 SER 18		10/06/2010	PRAGER MCCARTHY & SEALY		216,074	200,000	203,948	202,035		(279)		(279)		201,757		14,317	14,317	11,056	08/01/2020
040625-N2-7	ARIZONA MUN FIN COP 2004 SER 18		06/09/2010	PRAGER MCCARTHY & SEALY		213,468	200,000	202,674	201,381		(124)		(124)		201,258		12,210	12,210	8,694	08/01/2021
04057P-CY-2	ARIZONA SCH FACS BRD COP 2004 B		07/13/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		7,181,765	6,470,000	7,109,754	6,799,844		(35,201)		(35,201)		6,764,643		417,122	417,122	297,216	09/01/2015
04057P-DP-0	ARIZONA SCH FACS BRD COP 2004 C		04/28/2010	PRAGER MCCARTHY & SEALY		541,970	500,000	526,096	514,718		(979)		(979)		513,739		28,231	28,231	15,965	09/01/2016
04057P-DR-6	ARIZONA SCH FACS BRD COP 2004 C		12/17/2010	PRAGER MCCARTHY & SEALY		3,134,929	2,910,000	3,030,812	2,978,368		(8,282)		(8,282)		2,970,087		164,843	164,843	131,207	09/01/2018
04057P-DS-4	ARIZONA SCH FACS BRD COP 2004 C		10/05/2010	PRAGER MCCARTHY & SEALY		428,260	400,000	414,647	408,306		(1,062)		(1,062)		407,244		21,016	21,016	18,697	09/01/2019
040580-FW-7	ARIZONA SCH FACS BRD COP 2007		07/14/2010	RBC DAIN RAUSCHER		5,285,134	4,875,000	5,286,109	5,207,534		(21,235)		(21,235)		5,186,298		98,835	98,835	255,938	07/01/2017
040580-FX-5	ARIZONA SCH FACS BRD COP 2007		07/14/2010	RBC DAIN RAUSCHER		3,349,240	3,100,000	3,360,865	3,316,779		(11,927)		(11,927)		3,304,852		44,388	44,388	162,750	07/01/2018
040677-AH-9	ARIZONA SPORTS TOURISM MULT STAD 03A SR		07/09/2010	PRAGER MCCARTHY & SEALY		221,984	200,000	220,808	208,086		(1,168)		(1,168)		206,918		15,066	15,066	10,879	07/01/2014
040677-AJ-5	ARIZONA SPORTS TOURISM MULT STAD 03A SR		04/16/2010	RBC DAIN RAUSCHER		2,432,641	2,300,000	2,503,481	2,378,562		(6,439)		(6,439)		2,372,123		60,518	60,518	97,271	07/01/2015

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
040588-VW-2	ARIZONA ST COP 2004 B		10/05/2010	PRAGER MCCARTHY & SEALY		221,544	200,000	215,624	208,036		(1,164)		(1,164)		206,872		14,672	14,672	11,229	09/01/2017
040660-GB-2	ARIZONA STATE UNIV COP RESEARCH 2004		08/17/2010	SEATTLE NORTHWEST SECURITIES CORP.		3,155,520	2,850,000	3,026,928	2,941,391		(11,360)		(11,360)		2,930,031		225,489	225,489	145,053	09/01/2017
040660-GC-0	ARIZONA STATE UNIV COP RESEARCH 2004		08/17/2010	SEATTLE NORTHWEST SECURITIES CORP.		3,056,666	2,780,000	2,934,040	2,859,720		(9,893)		(9,893)		2,849,827		206,839	206,839	141,490	09/01/2018
221825-AV-4	COTTONWOOD AZ WTR SYS 2006 SR		08/11/2010	PRAGER MCCARTHY & SEALY		145,743	140,000	146,129	144,142		(349)		(349)		143,793		1,950	1,950	7,875	07/01/2030
221825-AW-2	COTTONWOOD AZ WTR SYS 2006 SR		10/19/2010	PRAGER MCCARTHY & SEALY		1,269,146	1,250,000	1,300,500	1,284,152		(3,660)		(3,660)		1,280,492		(11,346)	(11,346)	80,785	07/01/2035
378352-LN-6	GLENDALE AZ WTR SWR 06 SUB		10/14/2010	PRAGER MCCARTHY & SEALY		895,430	850,000	846,583	847,014		96		96		847,111		48,319	48,319	48,675	07/01/2026
590515-BL-5	MESA AZ INDL DEV DISCOVERY HLTH 99A		01/01/2010	CALLED @ 101.00000000		7,489,150	7,415,000	7,215,105	7,489,150						7,489,150				213,181	01/01/2025
72177M-EN-3	PIMA CNTY AZ INDL NOAH WEBSTER 04A		03/31/2010	W.H. MELL ASSOCIATES INC		987,503	1,100,000	1,084,375	1,085,725		91		91		1,085,816		(98,313)	(98,313)	20,774	12/15/2034
76716N-AQ-7	RIO NUEVO AZ MULTI PURP TUCSON CONV COPO		03/05/2010	PRAGER MCCARTHY & SEALY		105,052	100,000	102,821	100,543		(68)		(68)		100,476		4,576	4,576	3,458	07/01/2011
795742-AT-2	SALT RIVER PROJ AZ AGRIC IMPT COP 03		02/09/2010	Various		10,351,471	9,315,000	9,716,011	9,500,567		(4,435)		(4,435)		9,496,132		855,338	855,338	86,023	12/01/2015
795742-AW-5	SALT RIVER PROJ AZ AGRIC IMPT COP 03		02/08/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,008,274	4,625,000	4,880,948	4,738,818		(2,988)		(2,988)		4,735,829		272,445	272,445	44,965	12/01/2018
79575E-AK-4	SALT VERDE FIN CORP AZ GAS SR 2007		03/17/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,394,730	5,500,000	5,746,895	5,725,458		(2,346)		(2,346)		5,723,112		(328,382)	(328,382)	89,031	12/01/2024
79575E-AL-2	SALT VERDE FIN CORP AZ GAS SR 2007		03/16/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		7,970,104	8,210,000	8,541,766	8,515,405		(2,779)		(2,779)		8,512,626		(542,522)	(542,522)	129,308	12/01/2025
810489-DL-5	SCOTTSDALE AZ MUN PPTY EXCISE TAX 02		07/01/2010	MATURED		185,000	185,000	194,663	185,722		(722)		(722)		185,000				10,175	07/01/2010
868522-AC-7	SUPERSTITION MTNS AZ SWR APACHE JCT 00		07/01/2010	SCHEDULED REDEMPTION		219,969	219,969	171,239	186,314	31,681	1,975		33,655		219,969				13,198	07/01/2030
898700-FJ-3	TUCSON & PIMA CNTY AZ INDL DEV SGL 08A		12/01/2010	CALLED @ 100.00000000		665,000	665,000	665,000	665,000						665,000				29,016	12/01/2027
898700-FK-0	TUCSON & PIMA CNTY AZ INDL DEV SGL 08A		03/01/2010	Various		3,351,660	3,285,000	3,285,000	3,285,000						3,285,000		66,660	66,660	29,575	12/01/2039
898735-GG-4	TUCSON AZ COP 2004 A		07/13/2010	Various		1,963,745	1,825,000	1,946,682	1,891,208		(6,351)		(6,351)		1,884,857		78,887	78,887	88,344	07/01/2017
898735-GH-2	TUCSON AZ COP 2004 A		07/15/2010	Various		748,329	700,000	744,797	724,462		(2,720)		(2,720)		721,742		26,587	26,587	36,500	07/01/2018
898735-GJ-8	TUCSON AZ COP 2004 A		07/15/2010	Various		2,247,788	2,120,000	2,245,077	2,188,426		(7,410)		(7,410)		2,181,016		66,773	66,773	109,108	07/01/2019
898735-GK-5	TUCSON AZ COP 2004 A		07/15/2010	Various		1,501,082	1,425,000	1,447,710	1,420,952		144		144		1,421,096		79,985	79,985	70,142	07/01/2020
898735-GL-3	TUCSON AZ COP 2004 A		07/14/2010	PRAGER MCCARTHY & SEALY		525,625	500,000	500,170	492,509		267		267		492,776		32,849	32,849	26,250	07/01/2021
041083-PC-4	ARKANSAS DEV FIN AUTH SGL FAM MTG 06D		10/01/2010	CALLED @ 100.00000000		165,000	165,000	165,000	165,000						165,000				8,880	07/01/2026
041083-QJ-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		11/01/2010	CALLED @ 100.00000000		545,000	545,000	545,000	545,000						545,000				30,294	07/01/2022
041083-QK-5	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		11/01/2010	CALLED @ 100.00000000		1,405,000	1,405,000	1,405,000	1,405,000						1,405,000				79,352	07/01/2027
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		11/01/2010	CALLED @ 100.00000000		95,000	95,000	95,000	95,000						95,000				5,750	07/01/2022
041083-RN-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		11/01/2010	CALLED @ 100.00000000		65,000	65,000	65,000	65,000						65,000				3,995	07/01/2027
04108K-RS-9	ARKANSAS DEV FIN CORRECTIONS 05B		07/21/2010	Various		1,622,089	1,430,000	1,533,646	1,496,119		(5,778)		(5,778)		1,490,342		131,747	131,747	52,549	11/01/2016
04108K-RU-4	ARKANSAS DEV FIN CORRECTIONS 05B		04/16/2010	PRAGER MCCARTHY & SEALY		110,518	100,000	106,495	104,150		(193)		(193)		103,957		6,561	6,561	2,361	11/01/2018
04108K-RW-0	ARKANSAS DEV FIN CORRECTIONS 05B		08/02/2010	PRAGER MCCARTHY & SEALY		2,471,695	2,230,000	2,277,988	2,244,378		(1,131)		(1,131)		2,243,247		228,448	228,448	76,808	11/01/2020
04108K-NB-0	ARKANSAS DEV FIN DONAGHEY PLAZA 04		07/01/2010	PRAGER MCCARTHY & SEALY		733,626	700,000	703,717	701,897		(144)		(144)		701,752		31,874	31,874	15,889	06/01/2029
04109L-AV-7	ARKANSAS DEV FIN GAME FISH COMMN 07		04/23/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,059,810	1,000,000	1,026,090	1,017,850		(1,164)		(1,164)		1,016,686		43,124	43,124	39,306	07/15/2027
04109H-AU-8	ARKANSAS DEV FIN UNIV AR CANCER RES 06		07/15/2010	PRAGER MCCARTHY & SEALY		98,024	145,000	71,344	84,319		2,226		2,226		86,545		11,479	11,479		07/01/2021
04109H-BA-1	ARKANSAS DEV FIN UNIV AR CANCER RES 06		04/28/2010	PRAGER MCCARTHY & SEALY		172,148	370,000	132,220	157,241		2,528		2,528		159,769		12,379	12,379		07/01/2027
04109H-BB-9	ARKANSAS DEV FIN UNIV AR CANCER RES 06		08/19/2010	PRAGER MCCARTHY & SEALY		239,480	500,000	169,420	201,620		6,509		6,509		208,130		31,350	31,350		07/01/2028
04109H-BD-5	ARKANSAS DEV FIN UNIV AR CANCER RES 06		02/02/2010	PRAGER MCCARTHY & SEALY		38,463	100,000	30,571	36,407		170		170		36,577		1,886	1,886		07/01/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
082766-JU-1	BENTON AR PUB UTILS 2006		01/20/2010	JEFFERIES & COMPANY, INC.		2,524,186	2,410,000	2,596,920	2,551,152		(1,130)		(1,130)		2,550,022		(25,836)	(25,836)	48,200	09/01/2021
082766-JV-9	BENTON AR PUB UTILS 2006		02/10/2010	STEPHENS, INC.		2,772,320	2,665,000	2,851,603	2,804,049		(2,079)		(2,079)		2,801,970		(29,651)	(29,651)	61,073	09/01/2026
083422-AP-0	BENTONVILLE AR SALES & USE TAX 2007		06/22/2010	PRAGER MCCARTHY & SEALY		110,326	100,000	105,954	104,883		(257)		(257)		104,626		5,700	5,700	3,250	11/01/2021
312673-DW-3	FAYETTEVILLE AR SALES & USE TAX 07		12/21/2010	PRAGER MCCARTHY & SEALY		377,519	350,000	347,437	345,985		195		195		346,181		31,339	31,339	17,958	11/01/2022
312673-DX-1	FAYETTEVILLE AR SALES & USE TAX 07		03/15/2010	PRAGER MCCARTHY & SEALY		705,623	645,000	633,082	630,980		147		147		631,128		74,495	74,495	12,190	11/01/2023
348815-FT-3	FORT SMITH AR WTR & SWR 2002B		02/09/2010	PRAGER MCCARTHY & SEALY		321,534	300,000	315,102	303,248		(204)		(204)		303,044		18,490	18,490	5,458	10/01/2011
348815-FU-0	FORT SMITH AR WTR & SWR 2002B		01/04/2010	PRAGER MCCARTHY & SEALY		161,369	150,000	159,251	151,996		(18)		(18)		151,978		9,390	9,390	2,100	10/01/2012
348815-JS-1	FORT SMITH AR WTR & SWR 2007		10/01/2010	PRAGER MCCARTHY & SEALY		327,633	300,000	314,751	312,097		(665)		(665)		311,432		16,201	16,201	11,264	10/01/2024
348815-JU-6	FORT SMITH AR WTR & SWR 2007		08/24/2010	Various		1,483,726	1,345,000	1,407,838	1,396,547		(3,630)		(3,630)		1,392,917		90,809	90,809	59,892	10/01/2025
348815-KJ-9	FORT SMITH AR WTR & SWR 2008		09/01/2010	Various		3,926,753	3,460,000	3,805,723	3,777,181		(11,407)		(11,407)		3,765,774		160,979	160,979	107,203	10/01/2020
348815-KP-5	FORT SMITH AR WTR & SWR 2008		12/17/2010	Various		2,121,845	2,100,000	2,076,627	2,077,431		589		589		2,078,020		43,825	43,825	128,000	10/01/2032
394350-AL-6	GREENE CNTY AR SALES & USE TAX 2001		06/01/2010	Various		815,362	810,000	810,000	810,000						810,000		5,362	5,362	18,066	06/01/2012
537445-JK-5	LITTLE ROCK AR SWR 2007C		07/19/2010	PRAGER MCCARTHY & SEALY		1,057,836	1,000,000	1,013,410	1,010,953		(542)		(542)		1,010,411		47,425	47,425	33,435	10/01/2029
66732L-AU-3	NORTHWEST AR CONS AUTH WSTWTR 08B		07/19/2010	Various		2,312,133	2,240,000	2,181,402	2,183,104		477		477		2,183,581		128,552	128,552	91,767	03/01/2038
699146-DH-6	PARAGOULD AR WTR & SWR & ELEC 2000		12/01/2010	CALLED @ 100.00000000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				56,000	12/01/2020
745392-GH-7	PULASKI CNTY AR HOSP CHILDRENS 05		04/26/2010	Various		1,976,837	1,900,000	1,960,819	1,937,128		(1,980)		(1,980)		1,935,148		41,689	41,689	60,939	03/01/2025
74539X-JV-5	PULASKI CNTY AR PUB MULTI WILMINGTON 01		02/03/2010	Various		993,038	965,000	963,774	964,333		8		8		964,341		28,697	28,697	27,851	02/01/2021
775086-CK-5	ROGERS AR SWR IMPT SER 2007		07/21/2010	Various		756,999	705,000	747,434	737,027		(2,097)		(2,097)		734,930		22,068	22,068	33,523	02/01/2027
79506L-AK-2	SALINE CNTY AR IMPT DIST 8 HURRICANE LKO		02/01/2010	CALLED @ 100.00		116,246	116,246	105,389	72,925	32,558	36		32,594		105,519		10,727	10,727	8,137	02/01/2034
812837-BL-5	SEBASTIAN CNTY AR HLTH SPARKS 01A		11/01/2010	MATURED		2,710,000	2,710,000	2,877,830	2,728,588		(18,588)		(18,588)		2,710,000				149,050	11/01/2010
842219-DD-6	SOUTHERN AR UNIV STUDENT FEE 07		07/14/2010	STEPHENS, INC.		2,967,400	2,960,000	2,969,650	2,967,507		(615)		(615)		2,966,893		507	507	89,047	12/01/2027
842219-DE-4	SOUTHERN AR UNIV STUDENT FEE 07		10/04/2010	PRAGER MCCARTHY & SEALY		206,470	200,000	200,000	200,000						200,000		6,470	6,470	12,825	12/01/2032
842219-DF-1	SOUTHERN AR UNIV STUDENT FEE 07		02/26/2010	STEPHENS, INC.		3,928,058	4,165,000	4,131,972	4,133,179		96		96		4,133,275		(205,217)	(205,217)	46,864	12/01/2037
007947-A*-5	SPRINGDALE AR INDL DEV AERT INC 03 TXBL		01/04/2010	Various		800,003	800,000	695,040		695,040		39,500	655,540		695,042		104,961	104,961	263,992	07/01/2009
850269-AN-1	SPRINGDALE AR SALES & USE TAX 04		07/01/2010	CALLED @ 100.00000000		245,000	245,000	248,183	245,311		(311)		(311)		245,000				9,800	01/01/2011
850269-AP-6	SPRINGDALE AR SALES & USE TAX 04		07/01/2010	CALLED @ 100.00000000		1,000,000	1,000,000	1,011,450	1,001,164		(483)		(483)		1,000,681		(681)	(681)	28,300	07/01/2011
914084-T4-0	UNIVERSITY OF AR FORT SMITH STUD FEE 06		04/07/2010	PRAGER MCCARTHY & SEALY		1,134,528	1,045,000	1,063,360	1,049,288		(187)		(187)		1,049,101		85,428	85,428	16,909	12/01/2020
914084-TY-4	UNIVERSITY OF AR VAR FAC UAMS 04 A		08/25/2010	Various		1,787,232	1,550,000	1,677,365	1,622,050		(8,868)		(8,868)		1,613,182		174,050	174,050	62,993	11/01/2015
914084-UA-4	UNIVERSITY OF AR VAR FAC UAMS 04 A		02/09/2010	Various		2,843,276	2,550,000	2,724,866	2,649,116		(2,121)		(2,121)		2,646,995		196,281	196,281	35,771	11/01/2017
914084-UB-2	UNIVERSITY OF AR VAR FAC UAMS 04 A		02/09/2010	SEIBERT BRANFORD		1,378,475	1,250,000	1,346,375	1,307,184		(1,228)		(1,228)		1,305,956		72,519	72,519	17,535	11/01/2018
914084-L2-2	UNIVERSITY OF AR VAR FAC UAMS 06		05/26/2010	PRAGER MCCARTHY & SEALY		399,877	360,000	362,359	358,158		52		52		358,210		41,667	41,667	13,500	03/01/2021
914084-L4-8	UNIVERSITY OF AR VAR FAC UAMS 06		08/25/2010	RAYMOND JAMES & ASSOCIATES, INC.		1,010,916	900,000	886,363	877,933		787		787		878,720		132,196	132,196	44,875	03/01/2023
914084-L5-5	UNIVERSITY OF AR VAR FAC UAMS 06		07/07/2010	PRAGER MCCARTHY & SEALY		756,533	700,000	684,461	678,555		527		527		679,082		77,451	77,451	29,500	03/01/2024
914084-RX-8	UNIVERSITY OF AR VAR FAYETTEVILLE 04A		02/05/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		323,239	305,000	293,663	293,240		89		89		293,329		29,910	29,910	3,774	11/01/2020
914084-RY-6	UNIVERSITY OF AR VAR FAYETTEVILLE 04A		01/28/2010	PRAGER MCCARTHY & SEALY		421,132	400,000	375,237	374,115		86		86		374,200		46,932	46,932	4,578	11/01/2024
914084-XN-3	UNIVERSITY OF AR VAR FAYETTEVILLE 05B		07/21/2010	PRAGER MCCARTHY & SEALY		2,353,769	2,150,000	2,203,331	2,183,791		(2,389)		(2,389)		2,181,403		172,366	172,366	60,813	11/01/2018
914084-XR-4	UNIVERSITY OF AR VAR FAYETTEVILLE 05B		08/31/2010	Various		2,292,305	2,140,000	2,165,546	2,156,131		(544)		(544)		2,155,587		136,718	136,718	37,325	11/01/2021
914115-VA-5	UNIVERSITY OF CENTRAL AR 07		08/04/2010	PRAGER MCCARTHY & SEALY		106,394	100,000	100,641	100,524		(34)		(34)		100,490		5,904	5,904	3,475	11/01/2023
914115-VB-3	UNIVERSITY OF CENTRAL AR 07		08/27/2010	Various		375,052	350,000	350,557	350,455		(33)		(33)		350,423		24,629	24,629	20,875	11/01/2025
914115-SU-5	UNIVERSITY OF CENTRAL AR STUD FEE 06 E		08/18/2010	Various		729,194	700,000	684,628	686,813		365		365		687,178		42,016	42,016	22,788	05/01/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
914115-UH-1	UNIVERSITY OF CENTRAL AR STUD FEE 07 B		07/01/2010	PRAGER MCCARTHY & SEALY		1,655,561	1,575,000	1,623,668	1,613,881		(2,159)		(2,159)		1,611,722		43,839	43,839	53,813	11/01/2027
914115-TL-4	UNIVERSITY OF CENTRAL AR STUD HSG 06 F		08/24/2010	Various		830,972	800,000	782,432	784,930		454		454		785,383		45,589	45,589	27,806	05/01/2026
937537-CH-9	WASHINGTON CNTY AR HOSP WA MED 05 A		04/21/2010	Various		583,264	600,000	594,498	594,953		23		23		594,976		(11,712)	(11,712)	18,493	02/01/2035
937537-CG-1	WASHINGTON CNTY AR HOSP WA MED 05 B		06/22/2010	STEPHENS, INC.		2,271,250	2,300,000	2,293,491	2,294,259		96		96		2,294,355		(23,105)	(23,105)	103,500	02/01/2030
00827N-AM-2	AFFORDABLE HSG AGY CA VALLEY I-IV 01		07/01/2010	CALLED @ 100.00000000		75,000	75,000	75,000	75,799		218		218		76,017		(1,017)	(1,017)	5,625	07/01/2031
010891-RC-5	ALAMEDA CNTY CA COP REF 2001 A		07/07/2010	SEIBERT BRANFORD		2,094,472	2,015,000	2,012,522	2,013,463		74		74		2,013,537		80,935	80,935	61,849	12/01/2018
010869-AP-0	ALAMEDA CORRIDOR TRANSN CA SR 99A		10/07/2010	PRAGER MCCARTHY & SEALY		499,365	500,000	496,570	497,321		104		104		497,425		1,940	1,940	24,410	10/01/2025
010869-DP-7	ALAMEDA CORRIDOR TRANSN CA SUB CAB 04A		10/29/2010	PRAGER MCCARTHY & SEALY		622,067	790,000	434,429	570,539		21,262		21,262		591,800		30,266	30,266		10/01/2016
03255M-FY-8	ANAHEIM CA PUB FING DIST SYS REF 03A		04/26/2010	Various		1,446,706	1,360,000	1,405,941	1,378,995		(1,198)		(1,198)		1,377,797		68,909	68,909	34,456	10/01/2022
05028V-AU-2	AUBURN CA REDEV PROJ AREA 2008		05/04/2010	PRAGER MCCARTHY & SEALY		106,305	100,000	98,726	98,759		10		10		98,769		7,536	7,536	5,600	06/01/2033
050286-CS-0	AUBURN CA UNION SCH DIST COP 2008		08/12/2010	PRAGER MCCARTHY & SEALY		255,680	250,000	250,000	250,000						250,000		5,680	5,680	14,472	06/01/2033
10727U-BF-0	BRENTWOOD CA INFRA FING CAP IMPT 01		09/20/2010	PRAGER MCCARTHY & SEALY		356,548	350,000	350,000	350,000						350,000		6,548	6,548	24,382	11/01/2031
130658-JU-2	CALIFORNIA DEPT VET AFF HOME 03A3 REMK		06/29/2010	RAYMOND JAMES & ASSOCIATES, INC.		4,192,650	4,500,000	4,500,000	4,500,000						4,500,000		(307,350)	(307,350)	219,938	12/01/2023
130658-KV-8	CALIFORNIA DEPT VET AFF HOME 07B		06/30/2010	MESIROW FINANCIAL, INC.		7,390,458	7,710,000	7,710,000	7,710,000						7,710,000		(319,542)	(319,542)	235,133	12/01/2027
130658-KW-6	CALIFORNIA DEPT VET AFF HOME 07B		06/02/2010	MESIROW FINANCIAL, INC.		22,670,089	24,070,000	24,070,000	24,070,000						24,070,000		(1,399,911)	(1,399,911)	646,681	12/01/2032
130658-HR-1	CALIFORNIA DEPT VET AFF HOME 97C REMK		12/01/2010	MATURED		2,120,000	2,120,000	2,125,300	2,120,600		(600)		(600)		2,120,000				100,700	12/01/2010
130175-U6-7	CALIFORNIA EDL FAC POMONA COLLEGE 05A		07/16/2010	Various		737,984	1,245,000	495,451	631,636		16,928		16,928		648,564		89,419	89,419		07/01/2023
130175-DH-2	CALIFORNIA EDL FAC SANTA CLARA UNIV 99		08/03/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,878,400	1,600,000	1,706,944	1,678,550		(3,450)		(3,450)		1,675,100		203,300	203,300	78,167	09/01/2020
13034P-FX-0	CALIFORNIA HSG FIN AGY HOME MTG 07 J		07/22/2010	Various		13,995,806	15,580,000	14,244,950	15,580,000		4,044	1,335,050	(1,331,006)		14,248,994		(253,189)	(253,189)	777,767	08/01/2027
13034P-HG-5	CALIFORNIA HSG FIN AGY HOME MTG 08 B		08/18/2010	CITIGROUP GLOBAL MARKETS		2,151,264	2,225,000	2,219,438	2,220,014		205		205		2,220,219		(68,956)	(68,956)	113,327	02/01/2023
13068H-LA-0	CALIFORNIA PUB WKS BRD DEPT CORR 98B		05/19/2010	Various		4,950,250	5,000,000	4,945,300	5,003,845		143,094	89,000	54,094		5,057,940		(107,690)	(107,690)	182,639	09/01/2021
130684-Q4-8	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		06/03/2010	Various		3,092,829	3,145,000	3,156,070	3,152,532		(454)		(454)		3,152,078		(59,250)	(59,250)	99,064	04/01/2021
130684-Q5-5	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		08/19/2010	PRAGER MCCARTHY & SEALY		3,303,795	3,300,000	3,303,795	3,302,583		(235)		(235)		3,302,349		1,446	1,446	136,939	04/01/2022
130684-Q6-3	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		08/24/2010	PRAGER MCCARTHY & SEALY		3,665,046	3,670,000	3,663,467	3,664,492		200		200		3,664,691		354	354	152,936	04/01/2023
130684-Q8-9	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		10/27/2010	PRAGER MCCARTHY & SEALY		1,510,468	1,475,000	1,473,732	1,473,900		35		35		1,473,936		36,532	36,532	83,179	04/01/2025
130684-Q9-7	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		10/14/2010	PRAGER MCCARTHY & SEALY		408,240	400,000	398,072	398,309		53		53		398,362		9,878	9,878	20,697	04/01/2026
130684-R2-1	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		08/17/2010	Various		3,443,580	3,415,000	3,384,436	3,387,906		643		643		3,388,548		55,032	55,032	137,139	04/01/2027
130774-7A-4	CALIFORNIA STATE UNIV SYSTEMWIDE 02A		08/24/2010	Various		3,993,709	3,815,000	3,765,176	3,775,409		1,077		1,077		3,776,486		217,223	217,223	160,760	11/01/2026
130795-CJ-4	CALIFORNIA STWIDE CMNTY ENERTECH 07A		09/14/2010	Various		2,308,300	10,000,000	6,068,382	6,449,800	2,830,959	(39,288)	3,156,618	(364,947)		6,084,853		(3,776,553)	(3,776,553)	275,000	12/01/2033
130795-CL-9	CALIFORNIA STWIDE CMNTY ENERTECH 07C		09/14/2010	Various		960,241	11,285,000	564,250	9,711,420	851,027	4,240	9,650,603	(8,795,336)		916,083		44,157	44,157		12/01/2033
130795-CS-4	CALIFORNIA STWIDE CMNTY ENERTECH 07C		09/14/2010	Various		716,883	8,425,000	421,250	7,242,636	675,427	4,564	7,238,709	(6,558,719)		683,917		32,966	32,966		12/01/2032
130795-XZ-5	CALIFORNIA STWIDE CMNTY THOS JEFF 08A		10/26/2010	Various		13,195,526	11,985,000	11,625,929	11,640,966		9,528		9,528		11,650,494		1,545,032	1,545,032	871,535	10/01/2026
130795-YC-5	CALIFORNIA STWIDE CMNTY THOS JEFF 08B		10/26/2010	Various		26,216,400	24,330,000	22,870,200	22,960,927		46,204		46,204		23,007,131		3,209,269	3,209,269	2,976,155	10/01/2023
156809-CS-2	CERRITOS CA PUB FING TAX ALLOC 02 A		08/03/2010	STONE & YOUNGBERG		8,910,730	8,630,000	8,958,067	8,856,928		(6,537)		(6,537)		8,850,390		60,340	60,340	229,410	11/01/2019
156809-CT-0	CERRITOS CA PUB FING TAX ALLOC 02 A		03/31/2010	Various		10,514,090	10,665,000	10,883,213	11,028,249		308,223	315,997	(7,774)		11,020,475		(506,385)	(506,385)	229,594	11/01/2020
169480-AV-2	CHINO BASIN CA DESALTER AUTH 2008 A		03/04/2010	PRAGER MCCARTHY & SEALY		210,398	200,000	198,356	198,460		13		13		198,473		11,925	11,925	2,450	06/01/2025
169480-AW-0	CHINO BASIN CA DESALTER AUTH 2008 A		12/28/2010	PRAGER MCCARTHY & SEALY		100,498	100,000	98,544	98,628		57		57		98,686		1,812	1,812	4,875	06/01/2026
169498-DE-9	CHINO BASIN CA REGL FIN INLAND EMP 08A		08/24/2010	Various		5,144,993	5,000,000	5,179,050	5,149,887		(10,620)		(10,620)		5,139,267		5,726	5,726	205,486	11/01/2038
17131N-CB-9	CHULA VISTA CA PUB FING AD 05A REF		08/19/2010	Various		9,728,044	11,000,000	9,565,613	10,870,636		11,233	1,282,477	(1,271,245)		9,599,391		128,653	128,653	483,997	09/01/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
189337-AP-3	CLOVIS CA PUB FING CORP YARD PROJ 01		10/12/2010	PRAGER MCCARTHY & SEALY		101,571	100,000	96,217	97,139		109		109		97,248		4,323	4,323	5,611	03/01/2027
18979P-AS-2	COACHELLA CA WTR AUTH 2003		05/28/2010	PRAGER MCCARTHY & SEALY		103,669	100,000	99,536	99,604		5		5		99,609		4,060	4,060	6,278	03/01/2033
219770-FK-5	CORONADO CA CMNTY DEV AGY TAX ALLOC 05		08/31/2010	PRAGER MCCARTHY & SEALY		106,835	100,000	103,276	102,071		(218)		(218)		101,852		4,983	4,983	5,028	09/01/2024
219765-BB-9	CORONA-NORCO CA USD COP 01 A REF		12/01/2010	CALLED @ 100.0		5,260,000	5,260,000	5,149,803	5,178,523		4,172		4,172		5,182,695		77,305	77,305	304,021	04/15/2025
219765-BC-7	CORONA-NORCO CA USD COP 01 A REF		09/07/2010	PRAGER MCCARTHY & SEALY		1,594,214	1,590,000	1,547,372	1,555,235		836		836		1,556,071		38,143	38,143	73,565	04/15/2029
230337-JV-0	CULVER CITY CA REDEV AGY TAX ALLOC 02A		10/07/2010	PRAGER MCCARTHY & SEALY		1,948,339	1,910,000	1,872,889	1,881,847		1,112		1,112		1,882,959		65,380	65,380	120,789	11/01/2025
281486-AB-6	EFSI - CA (EDFUS) STUDENT LOAN NOTES - T		11/12/2010	CALLED @ 100.00000000		2,300,000	2,300,000	2,128,305	1,971,100	161,567	2,700		164,267		2,135,367		164,633	164,633	27,603	06/01/2041
28282Q-AV-4	EL CENTRO CA FING WSTWTR 2006 A		02/11/2010	PRAGER MCCARTHY & SEALY		268,155	250,000	254,400	253,128		(50)		(50)		253,078		15,077	15,077	10,972	10/01/2026
291195-JF-3	EMERYVILLE CA PUB FING AUTH REDEV 01A		10/20/2010	PRAGER MCCARTHY & SEALY		360,878	350,000	348,201	348,759		66		66		348,825		12,053	12,053	20,526	09/01/2022
292528-BF-2	ENCINITAS CA SPL TAX CFD NO 1 2004		06/09/2010	STONE & YOUNGBERG		6,149,102	7,010,000	6,938,358	6,950,455		1,082		1,082		6,951,537		(802,435)	(802,435)	253,489	09/01/2028
296344-CM-4	ESCONDIDO CA COP WSTWTR PROJ 05A		08/17/2010	PRAGER MCCARTHY & SEALY		103,288	100,000	90,739	91,475		304		304		91,778		11,510	11,510	4,363	09/01/2022
296344-CQ-5	ESCONDIDO CA COP WSTWTR PROJ 05A		10/13/2010	PRAGER MCCARTHY & SEALY		102,803	100,000	89,256	89,964		328		328		90,293		12,510	12,510	5,229	09/01/2025
296344-DR-2	ESCONDIDO CA COP WTR PROJ 07A		08/05/2010	Various		12,453,799	13,325,000	12,274,296	13,304,299		1,731	1,029,117	(1,027,386)		12,276,912		176,886	176,886	576,159	09/01/2037
344643-DH-1	FONTANA CA USD COP 2007		08/11/2010	Various		3,434,500	3,500,000	3,263,270	3,465,283		3,519	198,685	(195,166)		3,270,117		164,383	164,383	227,188	09/01/2028
345105-BR-0	FOOTHILL/EASTERN CA TOLL RD 95A SR CONV		01/01/2010	CALLED @ 102.00000000		25,500,000	25,000,000	12,827,750	25,500,000						25,500,000				887,500	01/01/2012
345105-BS-8	FOOTHILL/EASTERN CA TOLL RD 95A SR CONV		01/01/2010	CALLED @ 102.00000000		10,200,000	10,000,000	5,107,400	10,200,000						10,200,000				357,500	01/01/2013
345105-BT-6	FOOTHILL/EASTERN CA TOLL RD 95A SR CONV		01/01/2010	CALLED @ 102.00000000		25,500,000	25,000,000	12,768,500	25,500,000						25,500,000				893,750	01/01/2014
427101-BW-9	HERCULES CA REDEV TAX MERGED PROJ 05		08/03/2010	Various		5,946,053	7,675,000	6,218,871	7,900,390		(11,010)	1,817,039	(1,828,049)		6,072,341		(126,288)	(126,288)	389,080	08/01/2025
427101-BZ-2	HERCULES CA REDEV TAX MERGED PROJ 05 ESC		08/09/2010	MESIROW FINANCIAL, INC.		2,840,488	4,250,000	4,250,000	4,250,000						4,250,000		(1,409,513)	(1,409,513)	208,043	08/01/2035
452637-DD-0	IMPERIAL CA COP WASTEWATER REV 2001		08/17/2010	PRAGER MCCARTHY & SEALY		210,366	200,000	188,462	187,030		830		830		187,860		22,506	22,506	13,472	10/15/2020
452874-BS-8	IMPERIAL IRR DIST CA COP WTR SYS 2000		07/22/2010	Various		2,028,240	2,000,000	2,011,460	2,002,120		(759)		(759)		2,001,361		26,879	26,879	107,497	07/01/2021
504194-FP-1	LA QUINTA CA REDEV PROJ NO 1 TIF 01		08/16/2010	CITIGROUP GLOBAL MARKETS		2,693,250	2,700,000	2,667,222	2,673,583		607		607		2,674,190		19,060	19,060	133,110	09/01/2031
533021-AV-3	LINCOLN CA CMNTY FAC DIST 2003-1 07A		06/16/2010	STONE & YOUNGBERG		7,778,526	9,900,000	9,701,109	9,712,947		2,304		2,304		9,715,251		(1,936,725)	(1,936,725)	358,875	09/01/2034
540269-DE-4	LODI CA UNI SCH DIST COP 07		10/26/2010	PRAGER MCCARTHY & SEALY		230,929	225,000	221,906	222,025		53		53		222,078		8,851	8,851	13,300	02/01/2037
544386-BE-4	LOS ANGELES CA CMNTY FAC PLAYA VISTA 03		06/22/2010	STONE & YOUNGBERG		1,474,574	1,560,000	1,536,382	1,544,119		646		646		1,544,765		(70,191)	(70,191)	54,145	09/01/2019
544386-BF-1	LOS ANGELES CA CMNTY FAC PLAYA VISTA 03		06/22/2010	STONE & YOUNGBERG		1,751,440	1,865,000	1,781,219	1,794,227		2,488		2,488		1,796,715		(45,275)	(45,275)	66,635	09/01/2020
54438E-GX-0	LOS ANGELES CA CMNTY REDEV BUNKER 04A		04/29/2010	PRAGER MCCARTHY & SEALY		107,874	100,000	103,985	102,093		(131)		(131)		101,962		5,912	5,912	2,125	12/01/2019
54438E-GY-8	LOS ANGELES CA CMNTY REDEV BUNKER 04A		09/14/2010	Various		2,771,869	2,600,000	2,681,614	2,642,979		(591)		(591)		2,642,389		129,480	129,480	20,569	12/01/2020
54438E-GZ-5	LOS ANGELES CA CMNTY REDEV BUNKER 04A		08/23/2010	Various		2,493,282	2,300,000	2,352,923	2,327,938		(3,058)		(3,058)		2,324,879		168,403	168,403	78,042	12/01/2021
544552-ST-0	LOS ANGELES CA HARBOR DEPT 2002 A		07/12/2010	PRAGER MCCARTHY & SEALY		7,050,677	6,535,000	6,988,725	6,904,562		(74,593)		(74,593)		6,829,969		220,708	220,708	343,451	08/01/2013
544552-PF-3	LOS ANGELES CA HARBOR DEPT 2005 B REF		02/01/2010	PRAGER MCCARTHY & SEALY		252,266	225,000	244,440	238,526		(139)		(139)		238,387		13,878	13,878	5,719	08/01/2018
544648-LH-9	LOS ANGELES CA USD COP ADMIN BLDG 02C		08/17/2010	PRAGER MCCARTHY & SEALY		202,696	200,000	200,000	200,000						200,000		2,696	2,696	12,583	10/01/2031
544648-PP-7	LOS ANGELES CA USD COP CAP PROJ I 03B		04/05/2010	PRAGER MCCARTHY & SEALY		335,275	320,000	328,090	319,458		10		10		319,468		15,807	15,807	10,672	08/01/2020
544648-PV-4	LOS ANGELES CA USD COP CAP PROJ I 03B		11/01/2010	PRAGER MCCARTHY & SEALY		1,163,098	1,130,000	1,145,040	1,136,318		(1,390)		(1,390)		1,134,928		28,170	28,170	71,096	08/01/2026
544663-T9-8	LOS ANGELES CNTY CA COP CHLDRN INST 92		07/01/2010	CALLED @ 100.00000000		145,000	145,000	142,293	143,693		89		89		143,782		1,218	1,218	9,606	07/01/2022
545152-SE-1	LOS ANGELES CNTY CA COP SCHL FING 07B		10/20/2010	Various		6,815,760	7,000,000	6,955,200	6,959,597		1,541		1,541		6,961,138		(145,378)	(145,378)	371,450	06/01/2027
608413-BG-4	MOJAVE CA WTR AGY COP SUPPL TABLE 04		04/09/2010	UNION BANK OF SWITZERLAND		690,289	675,000	615,403	620,160		974		974		621,133		69,155	69,155	18,816	09/01/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
616903-AU-4	MORENO VALLEY CA CFD NO 3 AUTO MALL 00		09/01/2010	MATURED		1,045,000	1,045,000	1,045,000	1,045,000						1,045,000				73,150	09/01/2010
616908-AY-5	MORENO VALLEY CA REDEV TAX ALLOC 07A		07/15/2010	Various		7,996,114	9,270,000	8,040,529	9,199,994		1,640	1,156,887	(1,155,248)		8,044,746		(48,632)	(48,632)	447,462	08/01/2038
620220-BG-7	MOULTON-NIGUEL CA WTR DIST COP 03 REF		09/28/2010	PIPER JAFFRAY INC.		2,034,427	1,850,000	1,912,715	1,886,729		(3,591)		(3,591)		1,883,137		151,289	151,289	100,208	09/01/2019
620220-BH-5	MOULTON-NIGUEL CA WTR DIST COP 03 REF		09/28/2010	PIPER JAFFRAY INC.		2,456,913	2,255,000	2,311,465	2,288,147		(3,232)		(3,232)		2,284,915		171,998	171,998	122,146	09/01/2020
620220-BJ-1	MOULTON-NIGUEL CA WTR DIST COP 03 REF		09/28/2010	PIPER JAFFRAY INC.		2,670,490	2,470,000	2,512,608	2,495,065		(2,438)		(2,438)		2,492,627		177,863	177,863	133,792	09/01/2021
620220-BK-8	MOULTON-NIGUEL CA WTR DIST COP 03 REF		09/28/2010	Various		2,790,683	2,595,000	2,627,204	2,613,969		(1,818)		(1,818)		2,612,151		178,532	178,532	139,313	09/01/2022
620220-BL-6	MOULTON-NIGUEL CA WTR DIST COP 03 REF		09/28/2010	PIPER JAFFRAY INC.		2,675,300	2,500,000	2,519,025	2,511,221		(1,088)		(1,088)		2,510,133		165,167	165,167	135,417	09/01/2023
655534-BB-0	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0		09/01/2010	CALLED @ 100.00000000		120,000	120,000	118,021	120,147		442		442		120,589		(589)	(589)	7,560	09/01/2014
655534-DM-4	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0		06/07/2010	STONE & YOUNGBERG		1,669,015	1,850,000	1,835,589	1,837,509		260		260		1,837,769		(168,754)	(168,754)	68,103	09/01/2026
655534-DN-2	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0		05/27/2010	PIPER JAFFRAY INC.		11,857,177	13,970,000	13,937,590	13,940,304		350		350		13,940,654		(2,083,477)	(2,083,477)	512,670	09/01/2033
658620-CN-7	NORTH CITY WEST CA SCH SPL TAX 02 SUB		09/01/2010	Various		2,636,945	2,580,000	2,633,948	2,597,194		(4,085)		(4,085)		2,593,110		43,836	43,836	128,789	09/01/2020
683038-KJ-1	ONTARIO CA AD NO 108 CA COMMERCE CTR 95		09/02/2010	CALLED @ 100.00		555,000	555,000	555,000	555,000						555,000				41,625	09/02/2020
684105-DY-2	ORANGE CA REDEV AGY TAX ALLOC 03A REF		01/29/2010	PRAGER MCCARTHY & SEALY		103,255	100,000	98,334	98,068		12		12		98,080		5,175	5,175	1,963	09/01/2020
691878-AA-0	OXNARD CA FING AUTH WSTWTR REDWOOD 04A		07/07/2010	Various		2,169,575	2,040,000	2,059,033	2,049,585		(916)		(916)		2,048,669		120,906	120,906	55,881	06/01/2021
691878-AB-8	OXNARD CA FING AUTH WSTWTR REDWOOD 04A		08/11/2010	PRAGER MCCARTHY & SEALY		628,208	585,000	587,252	586,136		(146)		(146)		585,990		42,218	42,218	20,719	06/01/2022
696716-HV-4	PALMDALE CA CMNTY REDEV AGY MERGED 04A		10/15/2010	Various		6,934,177	7,015,000	6,719,388	6,749,872		4,776		4,776		6,754,648		179,529	179,529	377,315	09/01/2034
699202-EQ-6	PARAMOUNT CA REDEV AGY PROJ 1 TAX 03		10/28/2010	PRAGER MCCARTHY & SEALY		204,304	200,000	187,483	185,881		641		641		186,522		17,782	17,782	12,333	08/01/2023
702280-BD-9	PASADENA CA CMNTY FAC DIST CIVIC CTR 97		07/19/2010	PRAGER MCCARTHY & SEALY		2,809,008	2,800,000	2,780,792	2,785,599		393		393		2,785,992		23,015	23,015	93,942	12/01/2025
738756-FF-7	POWAY CA COP OFFICE BLDG PROJ 03		08/31/2010	Various		3,200,176	3,130,000	3,134,758	3,131,886		(399)		(399)		3,131,487		68,689	68,689	183,356	01/01/2028
738756-FG-5	POWAY CA COP OFFICE BLDG PROJ 03		09/28/2010	UNION BANK OF SWITZERLAND		755,408	745,000	742,676	742,986		42		42		743,028		12,380	12,380	46,563	01/01/2033
752123-GE-3	RANCHO CUCAMONGA CA REDEV TIF 2001		09/10/2010	PRAGER MCCARTHY & SEALY		353,043	350,000	346,234	346,707		73		73		346,780		6,263	6,263	18,236	09/01/2030
767495-EH-3	RIPON CA REDEV AGY RIPON CMNTY 07		11/01/2010	CALLED @ 100.00000000		130,000	130,000	130,205	130,163		(15)		(15)		130,148		(148)	(148)	6,175	11/01/2036
76827Q-CE-1	RIVER ISLANDS CA PUB CFD NO 03-1 05A		09/01/2010	CALLED @ 100.00000000		100,000	100,000	100,000	82,429	17,571			17,571		100,000				6,000	09/01/2035
76827Q-CF-8	RIVER ISLANDS CA PUB CFD NO 03-1 05B		09/01/2010	CALLED @ 100.00000000		165,000	165,000	165,000	112,888	52,112			52,112		165,000				14,850	09/01/2035
768861-FU-5	RIVERSIDE CITY CA COP CAP IMPT PROJ 03		06/08/2010	PRAGER MCCARTHY & SEALY		522,895	500,000	515,065	506,492		(731)		(731)		505,761		17,134	17,134	19,444	09/01/2022
768901-PL-8	RIVERSIDE CNTY CA COP HIST COURTHSE 05B		02/23/2010	PRAGER MCCARTHY & SEALY		105,582	100,000	92,923	92,957		47		47		93,004		12,578	12,578	4,097	11/01/2024
77781P-BJ-5	ROSEVILLE CA CMNTY FAC DISTS SR 07A		09/08/2010	PIPER JAFFRAY INC.		618,825	750,000	732,983		734,124	328		734,452		734,452		(115,627)	(115,627)	34,875	09/01/2033
796846-DP-5	SAN BERNARDINO CNTY CA TRANS TAX 09A		07/15/2010	STONE & YOUNGBERG		13,902,200	13,000,000	13,694,070	13,551,514		(127,170)		(127,170)		13,424,344		477,856	477,856	467,639	05/01/2012
797300-F8-8	SAN DIEGO CA REDEV CENTRE CITY SUB 04A		10/07/2010	PRAGER MCCARTHY & SEALY		215,574	200,000	202,148	199,665		18		18		199,683		15,891	15,891	10,806	09/01/2020
79765A-Q2-5	SAN FRANCISCO CA ARPT INTL 2ND SER 27A 0		04/13/2010	Various		5,700,660	5,465,000	5,620,315	5,573,764		(23,057)		(23,057)		5,550,708		149,952	149,952	136,954	05/01/2014
79765A-Q3-3	SAN FRANCISCO CA ARPT INTL 2ND SER 27A 0		02/12/2010	Various		6,161,122	5,880,000	5,977,608	5,951,140		(6,471)		(6,471)		5,944,669		216,453	216,453	94,136	05/01/2015
79765D-SR-2	SAN FRANCISCO CA COP JUVENILE HALL 03		10/26/2010	PRAGER MCCARTHY & SEALY		599,240	600,000	594,204	594,885		95		95		594,979		4,261	4,261	31,429	03/01/2034
79765V-BM-1	SAN FRANCISCO CA REDEV AGY LSE REV 92		07/01/2010	MATURED		3,820,000	3,820,000	1,081,213	3,690,779		129,221		129,221		3,820,000					07/01/2010
79765V-BN-9	SAN FRANCISCO CA REDEV AGY LSE REV 92		07/13/2010	Various		3,778,065	3,820,000	999,923	3,442,815		131,702		131,702		3,574,517		203,548	203,548		07/01/2011
79765V-BP-4	SAN FRANCISCO CA REDEV AGY LSE REV 92		07/12/2010	STONE & YOUNGBERG		3,952,214	4,070,000	994,057	3,422,532		130,255		130,255		3,552,788		399,427	399,427		07/01/2012
79765V-BQ-2	SAN FRANCISCO CA REDEV AGY LSE REV 92		08/23/2010	Various		4,123,609	4,320,000	984,485	3,389,538		145,058		145,058		3,534,596		589,013	589,013		07/01/2013
79765V-BR-0	SAN FRANCISCO CA REDEV MOSCONE 92		06/18/2010	PRAGER MCCARTHY & SEALY		1,649,754	1,810,000	384,878	1,325,079		24,145		24,145		1,349,224		300,530	300,530		07/01/2014
798153-FB-3	SAN JOSE CA FIN LSE CIVIC CTR PROJ 02B		07/30/2010	PRAGER MCCARTHY & SEALY		1,979,768	1,925,000	1,947,580	1,931,896		(1,216)		(1,216)		1,930,680		49,088	49,088	50,941	06/01/2027
798153-FC-1	SAN JOSE CA FIN LSE CIVIC CTR PROJ 02B		09/22/2010	Various		1,685,009	1,650,000	1,660,808	1,653,303		(965)		(965)		1,652,338		32,670	32,670	67,500	06/01/2032
798147-UG-7	SAN JOSE CA REDEV AGY TAX ALLOC 02		08/01/2010	CALLED @ 101.00000000		5,050,000	5,000,000	4,925,200	5,028,902		21,098		21,098		5,050,000				250,000	08/01/2032
798147-ZE-7	SAN JOSE CA REDEV SET-ASIDE TAX 05 A		08/16/2010	RBC DAIN RAUSCHER		2,105,974	2,040,000	1,878,017	1,873,867		5,186		5,186		1,879,053		226,921	226,921	107,100	08/01/2023
798182-EF-4	SAN JOSE CA USD COP 2002 CAP		09/20/2010	PRAGER MCCARTHY & SEALY		61,454	100,000	32,920	48,834		1,999		1,999		50,834		10,620	10,620		01/01/2023
79875E-CR-4	SAN MARCOS CA PUB FACS AREAS 1-2-3 03A		10/21/2010	Various		2,469,098	2,500,000	2,488,275	2,489,769		224		224		2,489,993		(20,895)	(20,895)	150,063	08/01/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
79875W-JR-7	SAN MARCOS CA PUB FACS AUTH 99-01 DIST 0		10/21/2010	PRAGER MCCARTHY & SEALY		193,348	200,000	195,434	195,661		79		79		195,740		(2,392)	(2,392)	10,767	09/01/2035
799054-FA-4	SAN MATEO CNTY CA TRAN DIST TAX 05A		08/04/2010	Various		7,163,764	6,830,000	6,830,000	6,830,000						6,830,000		333,764	333,764	165,193	06/01/2022
799054-FB-2	SAN MATEO CNTY CA TRAN DIST TAX 05A		08/04/2010	STONE & YOUNGBERG		1,304,125	1,245,000	1,240,443	1,241,226		126		126		1,241,352		62,773	62,773	38,595	06/01/2023
83557K-AT-5	SONOMA CNTY CA SALES TAX 07A		09/30/2010	PRAGER MCCARTHY & SEALY		517,060	500,000	429,532	431,119		1,472		1,472		432,591		84,469	84,469	24,375	09/01/2029
839100-HG-2	SOUTH ORANGE CNTY CA PUB FIN LADERA 05A		06/09/2010	STONE & YOUNGBERG		3,190,558	3,175,000	3,311,239	3,260,884		(6,161)		(6,161)		3,254,722		(64,165)	(64,165)	131,851	08/15/2020
839100-HK-3	SOUTH ORANGE CNTY CA PUB FIN LADERA 05A		06/09/2010	STONE & YOUNGBERG		4,130,045	4,230,000	4,371,028	4,319,092		(6,371)		(6,371)		4,312,720		(182,675)	(182,675)	175,663	08/15/2023
839100-HL-1	SOUTH ORANGE CNTY CA PUB FIN LADERA 05A		06/08/2010	STONE & YOUNGBERG		4,439,691	4,640,000	4,779,989	4,728,498		(6,205)		(6,205)		4,722,293		(282,601)	(282,601)	190,756	08/15/2024
842472-DH-2	SOUTHERN CA LOGISTICS ARPT AUTH 2008A		03/30/2010	MESIROW FINANCIAL, INC.		1,121,451	18,085,000	1,316,226	970,079	509,088	27,957		537,046		1,507,125		(385,674)	(385,674)		12/01/2044
842472-DJ-8	SOUTHERN CA LOGISTICS ARPT AUTH 2008A		03/30/2010	MESIROW FINANCIAL, INC.		1,034,281	18,085,000	1,216,397	889,059	478,347	25,914		504,261		1,393,320		(359,039)	(359,039)		12/01/2045
842472-DK-5	SOUTHERN CA LOGISTICS ARPT AUTH 2008A		03/30/2010	MESIROW FINANCIAL, INC.		953,803	18,085,000	1,123,621	814,548	448,961	24,010		472,971		1,287,519		(333,716)	(333,716)		12/01/2046
842472-DL-3	SOUTHERN CA LOGISTICS ARPT AUTH 2008A		03/30/2010	MESIROW FINANCIAL, INC.		879,474	18,085,000	1,037,536	746,187	420,886	22,238		443,124		1,189,311		(309,837)	(309,837)		12/01/2047
842472-DM-1	SOUTHERN CA LOGISTICS ARPT AUTH 2008A		03/30/2010	MESIROW FINANCIAL, INC.		810,931	18,085,000	957,601	683,432	394,067	20,587		414,653		1,098,085		(287,154)	(287,154)		12/01/2048
842472-DN-9	SOUTHERN CA LOGISTICS ARPT AUTH 2008A		03/30/2010	MESIROW FINANCIAL, INC.		747,634	18,085,000	883,633	625,922	368,657	19,053		387,709		1,013,631		(265,997)	(265,997)		12/01/2049
842472-DP-4	SOUTHERN CA LOGISTICS ARPT AUTH 2008A		03/30/2010	MESIROW FINANCIAL, INC.		689,219	18,085,000	814,910	572,933	344,585	17,624		362,209		935,142		(245,923)	(245,923)		12/01/2050
861431-CW-2	STOCKTON-EAST WTR DIST CA COP REF 02B		07/20/2010	PRAGER MCCARTHY & SEALY		628,709	1,100,000	382,360	601,297		8,038		8,038		609,335		19,374	19,374		04/01/2020
861431-CX-0	STOCKTON-EAST WTR DIST CA COP REF 02B		04/19/2010	PRAGER MCCARTHY & SEALY		53,746	100,000	32,579	51,356		947		947		52,303		1,443	1,443		04/01/2021
861431-CZ-5	STOCKTON-EAST WTR DIST CA COP REF 02B		08/19/2010	Various		239,594	500,000	143,285	226,682		6,570		6,570		233,252		6,342	6,342		04/01/2023
861431-DC-5	STOCKTON-EAST WTR DIST CA COP REF 02B		09/10/2010	PRAGER MCCARTHY & SEALY		39,966	100,000	23,737	37,664		1,631		1,631		39,296		670	670		04/01/2026
870441-BZ-4	SWEETWATER CA AUTH WATER 2005		09/10/2010	PRAGER MCCARTHY & SEALY		1,219,503	1,150,000	1,144,664	1,145,692		172		172		1,145,864		73,639	73,639	57,188	04/01/2022
870470-CR-0	SWEETWATER CA UNION HIGH SD COP 01		08/31/2010	PRAGER MCCARTHY & SEALY		316,095	300,000	311,526	304,907		(693)		(693)		304,214		11,881	11,881	13,333	09/01/2020
870470-CS-8	SWEETWATER CA UNION HIGH SD COP 01		10/27/2010	PRAGER MCCARTHY & SEALY		314,001	300,000	300,861	300,388		(79)		(79)		300,308		13,693	13,693	17,083	09/01/2021
900188-BX-0	TURLOCK CA IRR DIST COP 2003 A		10/18/2010	Various		3,251,760	3,175,000	3,186,335	3,179,293		(1,079)		(1,079)		3,178,214		73,546	73,546	205,556	01/01/2028
901073-DB-9	TUSTIN CA USD CMNTY FAC 97-1 2002A SR		09/28/2010	PRAGER MCCARTHY & SEALY		4,082,650	4,025,000	4,040,295	4,029,886		(1,221)		(1,221)		4,028,665		53,985	53,985	207,875	09/01/2038
914106-UM-9	UNIVERSITY OF CA COP SAN DIEGO SAC 02A		01/01/2010	CALLED @ 101.00000000		5,590,350	5,535,000	5,562,675	5,590,350						5,590,350				145,294	01/01/2032
91412F-PJ-0	UNIVERSITY OF CA LTD PROJ 2004 A		08/18/2010	Various		1,507,382	1,455,000	1,312,703	1,314,565		3,750		3,750		1,318,315		189,067	189,067	53,067	05/15/2025
91412F-EJ-2	UNIVERSITY OF CA MULTI PURP 02 O		09/01/2010	CALLED @ 101.00000000		4,646,000	4,600,000	4,671,208	4,645,958		42		42		4,646,000				235,750	09/01/2031
91412F-FM-4	UNIVERSITY OF CA MULTI PURP 03 Q		07/23/2010	PRE-REFUNDING		4,701,749	4,720,000	4,696,494	4,701,186		547		547		4,701,732		16	16	211,089	09/01/2023
918828-AA-2	VAL VERDE CA SCH DIST SPL TAX 98A		10/01/2010	CALLED @ 100.00000000		640,000	640,000	640,000	640,000						640,000				38,080	10/01/2013
919185-AV-0	VALLECITOS CA WTR DIST COP 05A		04/21/2010	Various		14,496,700	14,760,000	14,220,144	14,639,333		1,918	411,591	(409,673)		14,229,660		267,040	267,040	571,874	07/01/2032
92831H-BM-5	VISTA CA COP CMNTY PROJS 2007		08/03/2010	Various		24,172,641	25,280,000	24,217,565	25,606,010		2,676	1,458,573	(1,455,897)		24,150,113		22,528	22,528	965,208	05/01/2031
955644-CY-3	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		09/02/2010	CALLED @ 100.00000000		200,000	200,000	200,000	200,000						200,000				16,800	09/02/2012
960557-CK-0	WESTLANDS CA WTR DIST REV COP 2005 A		09/10/2010	PRAGER MCCARTHY & SEALY		966,089	885,000	884,199	872,036		641		641		872,677		93,412	93,412	45,300	09/01/2020
960557-CL-8	WESTLANDS CA WTR DIST REV COP 2005 A		10/19/2010	PRAGER MCCARTHY & SEALY		589,633	550,000	542,515	536,226		411		411		536,637		52,996	52,996	22,125	09/01/2021
03866H-EV-7	ARAPAHOE CNTY CO COP 2006 REF		05/25/2010	PRAGER MCCARTHY & SEALY		452,836	400,000	434,428	422,640		(1,348)		(1,348)		421,292		31,544	31,544	25,722	02/15/2017
114749-AZ-7	BROOMFIELD CO COP OPEN SPACE PK REC 00		12/01/2010	MATURED		1,645,000	1,645,000	1,645,000	1,645,000						1,645,000				82,250	12/01/2010
114749-BF-0	BROOMFIELD CO COP OPEN SPACE PK REC 00		12/01/2010	CALLED @ 100.00		5,180,000	5,180,000	5,098,041	5,129,053		4,114		4,114		5,133,167		46,833	46,833	284,900	12/01/2020
114749-AN-4	BROOMFIELD COLO CITY & CNTY CTFS PARTN C		12/01/2010	CALLED @ 100.00		3,500,000	3,500,000	3,469,375	3,482,263		1,642		1,642		3,483,905		16,095	16,095	205,625	12/01/2019
114749-BX-1	BROOMFIELD COLO CITY & CNTY CTFS PARTN O		12/01/2010	CALLED @ 100.00		1,120,000	1,120,000	1,112,093	1,113,641		207		207		1,113,849		6,151	6,151	64,400	12/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
196777-KU-9	COLLEGEINV STUD LN NOTES SR - TRUST 1999		06/02/2010	CALLED @ 100.00000000		1,300,000	1,300,000	1,300,000	1,300,000						1,300,000				5,695	06/01/2040
26822L-DH-4	COLORADO E-470 PUB HWY SR 00 B CAP		09/01/2010	CALLED @ 70.098		17,033,814	24,300,000	8,561,619	16,267,516		766,298		766,298		17,033,814					09/01/2016
26822L-DT-8	COLORADO E-470 PUB HWY SR 00 B CAP		09/01/2010	CALLED @ 33.54372		34,449,400	102,700,000	17,207,385	32,902,083		1,547,605		1,547,605		34,449,688		(288)	(288)		09/01/2027
26822L-DU-5	COLORADO E-470 PUB HWY SR 00 B CAP		09/01/2010	CALLED @ 31.42008		5,655,614	18,000,000	2,824,920	5,401,378		254,042		254,042		5,655,420		194	194		09/01/2028
26822L-EA-8	COLORADO E-470 PUB HWY SR 00 B CAP		09/01/2010	CALLED @ 16.44648		8,223,240	50,000,000	3,681,500	7,798,198		424,802		424,802		8,223,000		240	240		09/01/2034
26822L-GR-9	COLORADO E-470 PUB HWY SR 06 A		07/22/2010	PRAGER MCCARTHY & SEALY		112,110	100,000	106,771	105,377		(407)		(407)		104,970		7,140	7,140	4,528	09/01/2018
196458-H7-1	COLORADO EDL UNIV DENVER 2005 A		08/13/2010	Various		5,481,050	5,000,000	4,916,545	4,882,862		4,928		4,928		4,887,790		593,259	593,259	240,311	03/01/2021
196458-H9-7	COLORADO EDL UNIV DENVER 2005 A		08/10/2010	PRAGER MCCARTHY & SEALY		4,542,378	4,200,000	4,055,079	4,032,417		6,079		6,079		4,038,496		503,882	503,882	198,889	03/01/2022
196617-FD-1	COLORADO SPRINGS CO HOSP REV 2002		12/15/2010	PRAGER MCCARTHY & SEALY		561,065	550,000	535,563	536,350		337		337		536,687		24,378	24,378	22,404	12/15/2027
196617-FE-9	COLORADO SPRINGS CO HOSP REV 2002		08/09/2010	PRAGER MCCARTHY & SEALY		1,463,982	1,400,000	1,382,500	1,383,134		208		208		1,383,342		80,640	80,640	69,764	12/15/2032
196630-4W-4	COLORADO SPRINGS CO UTIL SYS 03A SUB		07/26/2010	PRAGER MCCARTHY & SEALY		286,905	275,000	274,208	274,347		15		15		274,362		12,543	12,543	9,216	11/15/2027
196777-KF-2	COLORADO STUDENT OBLIG BD SR - TRUST 199		05/27/2010	CALLED @ 100.00000000		4,800,000	4,800,000	4,800,000	4,800,000						4,800,000				22,665	12/01/2037
249271-FN-2	DENVER CO ARPT SPL FAC RENTAL CAR 99A		01/01/2010	MATURED		1,895,000	1,895,000	1,917,058	1,895,000						1,895,000				52,113	01/01/2010
249181-7K-8	DENVER CO ARPT SYS REV AMT SER 2008 A1		05/25/2010	PRAGER MCCARTHY & SEALY		378,881	340,000	352,352	351,111		(463)		(463)		350,648		28,233	28,233	5,975	11/15/2014
249181-JH-2	DENVER CO ARPT SYS REV SER 1991 D		11/15/2010	CALLED @ 100.00000000		525,000	525,000	528,938	525,946		(321)		(321)		525,625		(625)	(625)	40,688	11/15/2013
249181-YV-4	DENVER CO ARPT SYS REV SER 2000 A REF		01/27/2010	Various		15,502,214	14,895,000	15,715,119	15,173,008		(25,452)		(25,452)		15,147,556		354,657	354,657	186,337	11/15/2011
249181-G5-1	DENVER CO ARPT SYS REV SER 2001 A		01/29/2010	Various		16,200,339	15,070,000	16,271,230	15,680,554		(28,127)		(28,127)		15,652,427		547,912	547,912	179,279	11/15/2011
249181-J5-8	DENVER CO ARPT SYS REV SER 2001 D REF		11/15/2010	MATURED		230,000	230,000	240,007	231,126		(1,126)		(1,126)		230,000				11,500	11/15/2010
249181-6J-2	DENVER CO ARPT SYS REV SER 2002 E		03/01/2010	Various		6,425,425	5,900,000	6,118,064	6,081,953		(10,121)		(10,121)		6,071,832		353,593	353,593	91,790	11/15/2014
249181-3K-2	DENVER CO ARPT SYS REV SER 2006 A		08/11/2010	BLAIR, WILLIAM, & COMPANY, L.L.C.		575,610	500,000	533,850	524,248		(1,933)		(1,933)		522,315		53,295	53,295	31,319	11/15/2017
249181-3A-4	DENVER CO ARPT SYS REV SER 2006 B		01/29/2010	GOLDMAN, SACHS & CO.		10,699,217	10,035,000	10,574,080	10,308,825		(12,644)		(12,644)		10,296,181		403,036	403,036	108,713	11/15/2011
249183-LQ-5	DENVER CO COP CIV CTR OFF BLDG 2000B		12/01/2010	CALLED @ 101.00000000		5,772,150	5,715,000	5,668,651	5,756,222		15,928		15,928		5,772,150				292,894	12/01/2013
249183-LS-1	DENVER CO COP CIV CTR OFF BLDG 2000B		12/01/2010	CALLED @ 101.00000000		3,024,950	2,995,000	2,954,687	3,014,134		10,816		10,816		3,024,950				157,238	12/01/2015
249183-TR-5	DENVER CO COP HUMAN SVCS CTR 05 A		02/18/2010	PRAGER MCCARTHY & SEALY		737,684	700,000	748,932	712,778		(965)		(965)		711,812		25,872	25,872	16,431	05/01/2011
283365-FC-3	EL PASO CNTY CO COP PIKES PEAK CTR 03		10/28/2010	PRAGER MCCARTHY & SEALY		214,120	200,000	206,976	202,976		(307)		(307)		202,669		11,451	11,451	5,167	12/01/2020
283365-FD-1	EL PASO CNTY CO COP PIKES PEAK CTR 03		03/25/2010	Various		2,707,465	2,550,000	2,596,079	2,569,772		(1,078)		(1,078)		2,568,694		138,771	138,771	52,049	12/01/2023
283484-AY-9	EL PASO CNTY CO SD NO 49 FALCON COP 06A		06/08/2010	PRAGER MCCARTHY & SEALY		195,435	175,000	181,031	179,331		(238)		(238)		179,093		16,341	16,341	8,653	12/15/2019
283484-AZ-6	EL PASO CNTY CO SD NO 49 FALCON COP 06A		12/17/2010	PRAGER MCCARTHY & SEALY		464,209	425,000	417,301	415,859		371		371		416,230		47,979	47,979	21,576	12/15/2020
283484-BA-0	EL PASO CNTY CO SD NO 49 FALCON COP 06A		12/15/2010	PRAGER MCCARTHY & SEALY		266,830	250,000	242,495	241,899		483		483		242,382		24,448	24,448	12,674	12/15/2021
283484-CA-9	EL PASO CNTY CO SD NO 49 FALCON COP 07A		09/20/2010	PRAGER MCCARTHY & SEALY		447,488	400,000	415,712	412,690		(984)		(984)		411,706		35,782	35,782	15,444	12/15/2024
283484-CF-8	EL PASO CNTY CO SD NO 49 FALCON COP 07A		02/16/2010	PRAGER MCCARTHY & SEALY		105,692	100,000	103,093	102,501		(35)		(35)		102,466		3,226	3,226	889	12/15/2029
34711G-BD-4	FORT COLLINS CO LSE COP 2004 A		09/01/2010	PRAGER MCCARTHY & SEALY		432,846	385,000	403,272	394,169		(1,215)		(1,215)		392,954		39,892	39,892	13,838	06/01/2016
34711G-BE-2	FORT COLLINS CO LSE COP 2004 A		06/22/2010	PRAGER MCCARTHY & SEALY		110,279	100,000	104,016	102,020		(202)		(202)		101,817		8,462	8,462	2,833	06/01/2017
357178-CN-0	FREMONT CNTY CO FIN COP 03 A REF		08/20/2010	PRAGER MCCARTHY & SEALY		592,981	550,000	575,960	561,385		(1,721)		(1,721)		559,664		33,317	33,317	34,358	12/15/2022
51252A-CA-1	LAKEWOOD CO COP PUB BLDG AUTH 2000		12/01/2010	CALLED @ 100.00000000		1,855,000	1,855,000	1,882,547	1,858,177		(3,177)		(3,177)		1,855,000				99,706	12/01/2022
51713N-BL-3	LARIMER CNTY CO SALES TAX FAIRGROUNDS 02		08/06/2010	PRAGER MCCARTHY & SEALY		977,157	920,000	908,261	912,134		187		187		912,321		64,836	64,836	15,972	12/15/2019
59189V-AD-2	METROPOLITAN FOOTBALL STAD CO TAX 99A		01/01/2010	MATURED		2,950,000	2,950,000	1,842,482	2,950,000						2,950,000					01/01/2010
728180-AB-9	PLAZA MET DIST NO 1 CO PUB IMPT TIF 2003		06/07/2010	DAVIDSON, D.A., & CO.		15,568,750	15,000,000	15,000,000	14,532,900	467,100			467,100		15,000,000		568,750	568,750	625,556	12/01/2025

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
75289F-AN-0	RANGEVIEW CO LIBRARY DIST COP 2008		07/22/2010	PRAGER MCCARTHY & SEALY		247,865	225,000	217,550	217,836		161		161		217,997		29,867	29,867	5,132	12/15/2022
75289F-AR-1	RANGEVIEW CO LIBRARY DIST COP 2008		09/20/2010	PRAGER MCCARTHY & SEALY		387,568	350,000	331,906	332,555		489		489		333,044		54,524	54,524	12,931	12/15/2025
75289F-AW-0	RANGEVIEW CO LIBRARY DIST COP 2008		04/15/2010	Various		4,805,844	4,590,000	4,699,150	4,686,298		(2,533)		(2,533)		4,683,765		122,079	122,079	76,635	12/15/2030
75913T-ED-2	REGIONAL TRANSN DIST CO COP 05A		03/01/2010	PRAGER MCCARTHY & SEALY		1,097,986	1,050,000	1,099,916	1,063,110		(1,169)		(1,169)		1,061,941		36,045	36,045	10,019	06/01/2011
75913T-EE-0	REGIONAL TRANSN DIST CO COP 05A		02/02/2010	BLAIR, WILLIAM, & COMPANY, L.L.C.		214,916	200,000	209,889	203,787		(143)		(143)		203,645		11,271	11,271	6,100	06/01/2012
75913T-DV-3	REGIONAL TRANSN DIST CO COP REF 04A		07/30/2010	PRAGER MCCARTHY & SEALY		615,726	550,000	573,447	561,686		(1,185)		(1,185)		560,500		55,225	55,225	14,031	06/01/2014
948903-DZ-9	WELD CNTY CO COP 2006		09/01/2010	PRAGER MCCARTHY & SEALY		109,312	100,000	106,658	104,904		(422)		(422)		104,482		4,830	4,830	6,139	12/15/2026
207904-DH-3	CONNECTICUT ARPT BRADLEY INTL 2001 A		08/06/2010	RBC DAIN RAUSCHER		6,119,476	5,975,000	6,077,053	6,033,405		(15,287)		(15,287)		6,018,118		101,358	101,358	257,257	10/01/2018
207904-DJ-9	CONNECTICUT ARPT BRADLEY INTL 2001 A		10/13/2010	PRAGER MCCARTHY & SEALY		112,384	110,000	111,427	110,818		(280)		(280)		110,538		1,846	1,846	5,817	10/01/2019
207904-DK-6	CONNECTICUT ARPT BRADLEY INTL 2001 A		09/22/2010	CITIGROUP GLOBAL MARKETS		7,564,367	7,425,000	7,503,260	7,469,902		(14,200)		(14,200)		7,455,702		108,665	108,665	376,303	10/01/2020
207904-DL-4	CONNECTICUT ARPT BRADLEY INTL 2001 A		08/06/2010	RBC DAIN RAUSCHER		6,815,090	6,685,000	6,736,942	6,714,828		(7,782)		(7,782)		6,707,046		108,044	108,044	296,461	10/01/2021
207904-DM-2	CONNECTICUT ARPT BRADLEY INTL 2001 A		01/26/2010	PRAGER MCCARTHY & SEALY		305,922	300,000	301,341	300,771		(25)		(25)		300,746		5,176	5,176	5,036	10/01/2022
207743-KM-6	CONNECTICUT HIGHER ED FAM ED LN 03B SR		02/23/2010	PRAGER MCCARTHY & SEALY		128,999	120,000	121,609	120,631		(27)		(27)		120,604		8,395	8,395	4,215	11/15/2014
207743-LN-3	CONNECTICUT HIGHER ED FAM ED LN 05A SR		05/15/2010	CALLED @ 100.00000000		30,000	30,000	29,930	29,976		5		5		29,980		20	20	1,200	11/15/2011
207743-LU-7	CONNECTICUT HIGHER ED FAM ED LN 05A SR		05/15/2010	CALLED @ 100.00000000		50,000	50,000	43,818	44,443		206		206		44,649		5,351	5,351	2,188	11/15/2017
207743-MB-8	CONNECTICUT HIGHER ED FAM ED LN 05B SR		11/15/2010	MATURED		1,100,000	1,100,000	1,106,081	1,101,157		(1,157)		(1,157)		1,100,000				44,000	11/15/2010
207743-MN-2	CONNECTICUT HIGHER ED FAM ED LN 06A SR		11/15/2010	CALLED @ 100.00000000		115,000	115,000	115,550	115,396		(30)		(30)		115,366		(366)	(366)	5,405	11/15/2017
207743-MY-8	CONNECTICUT HIGHER ED FAM ED LN 07A SR		11/15/2010	CALLED @ 100.00000000		155,000	155,000	152,694	153,130		132		132		153,262		1,738	1,738	5,666	11/15/2017
207743-MZ-5	CONNECTICUT HIGHER ED FAM ED LN 07A SR		11/15/2010	CALLED @ 100.00000000		135,000	135,000	131,927	132,442		157		157		132,599		2,401	2,401	4,972	11/15/2018
207743-NA-9	CONNECTICUT HIGHER ED FAM ED LN 07A SR		11/15/2010	CALLED @ 100.00000000		840,000	840,000	827,904	829,317		431		431		829,748		10,252	10,252	40,950	11/15/2024
20774L-4N-2	CONNECTICUT HLTH & EDL CT ST UNIV 05 H		09/08/2010	PRAGER MCCARTHY & SEALY		532,655	450,000	492,465	477,008		(2,272)		(2,272)		474,736		57,919	57,919	27,208	11/01/2015
20774U-RX-5	CONNECTICUT HLTH & EDL WESTMINSTER 07E		08/05/2010	Various		2,171,171	2,085,000	2,174,009	2,157,355		(5,004)		(5,004)		2,152,351		18,821	18,821	115,252	07/01/2032
20774L-MM-4	CONNECTICUT HLTH & EDL WESTOVER 00A		07/01/2010	CALLED @ 101.00000000		2,272,500	2,250,000	2,224,508	2,263,253		9,247		9,247		2,272,500				128,250	07/01/2030
207748-N7-5	CONNECTICUT HSG FIN AUTH MTG 03C-1		02/26/2010	Various		7,466,641	7,235,000	7,235,000	7,235,000						7,235,000		231,641	231,641	99,005	11/15/2023
20775N-AM-2	CONNECTICUT RES REC AMER REF FUEL 98A		11/15/2010	MATURED		2,845,000	2,845,000	3,054,477	2,856,981		(11,981)		(11,981)		2,845,000				156,475	11/15/2010
20775N-AP-5	CONNECTICUT RES REC AMER REF FUEL 98A		12/23/2010	CALLED @ 100.00		5,545,000	5,545,000	5,647,083	5,556,057		(11,002)		(11,002)		5,545,056		(56)	(56)	329,504	11/15/2012
207757-U3-7	CONNECTICUT SPL TAX TRANSN 01 B		10/01/2010	MATURED		3,325,000	3,325,000	3,548,773	3,347,623		(22,623)		(22,623)		3,325,000				178,719	10/01/2010
246395-NZ-6	DELAWARE HSG AUTH SGL FAM MTG SR 07B		10/22/2010	Various		2,247,875	2,200,000	2,200,000	2,200,000						2,200,000		47,875	47,875	136,709	07/01/2027
246395-PA-9	DELAWARE HSG AUTH SGL FAM MTG SR 07B		07/01/2010	CALLED @ 100.00000000		230,000	230,000	230,000	230,000						230,000				11,155	07/01/2032
246395-QG-5	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		07/01/2010	CALLED @ 100.00000000		1,665,000	1,665,000	1,675,007	1,673,179		(332)		(332)		1,672,846		(7,846)	(7,846)	83,250	07/01/2022
246395-QJ-9	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		12/30/2010	Various		1,543,844	1,535,000	1,535,000	1,535,000						1,535,000		8,844	8,844	94,503	07/01/2028
246394-G3-8	DELAWARE ST HSG AUTH MULTI FAM 92 D		07/01/2010	CALLED @ 100.00000000		610,000	610,000	610,000	610,000						610,000				41,785	07/01/2012
246412-DE-7	DELAWARE ST SOLID WST AUTH SYS 2006		12/17/2010	PRAGER MCCARTHY & SEALY		162,713	150,000	150,655	149,270		53		53		149,323		13,389	13,389	7,938	06/01/2020
246412-DF-4	DELAWARE ST SOLID WST AUTH SYS 2006		06/22/2010	PRAGER MCCARTHY & SEALY		109,011	100,000	106,561	104,798		(319)		(319)		104,479		4,532	4,532	2,833	06/01/2021
246412-DG-2	DELAWARE ST SOLID WST AUTH SYS 2006		07/13/2010	PRAGER MCCARTHY & SEALY		109,825	100,000	106,412	104,683		(349)		(349)		104,334		5,491	5,491	3,125	06/01/2022
246412-DJ-6	DELAWARE ST SOLID WST AUTH SYS 2006		08/17/2010	Various		2,442,989	2,240,000	2,396,531	2,352,684		(9,595)		(9,595)		2,343,089		99,900	99,900	78,289	06/01/2024
246428-MS-2	DELAWARE TRANSN AUTH TRANSN SYS 00 SR		07/01/2010	MATURED		2,310,000	2,310,000	2,306,304	2,309,765		235		235		2,310,000				127,050	07/01/2010
246428-MT-0	DELAWARE TRANSN AUTH TRANSN SYS 00 SR		07/01/2010	CALLED @ 100.00000000		3,415,000	3,415,000	3,389,592	3,413,264		1,736		1,736		3,415,000				187,825	07/01/2011
644616-AD-6	NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP		06/08/2010	UNION BANK OF SWITZERLAND		3,550,000	3,550,000	3,550,000	3,550,000						3,550,000				35,915	12/01/2032
840555-CF-1	SOUTH TEXAS HIGHER EDUCATION AUTHORITY I		11/26/2010	CALLED @ 100.00000000		1,300,000	1,300,000	1,300,000	1,300,000						1,300,000				16,603	12/01/2034
696550-WB-4	PALM BEACH CNTY FL SCH BRD COP 04A		07/30/2010	PRAGER MCCARTHY & SEALY		1,975,100	1,820,000	1,837,709	1,834,043		(1,644)		(1,644)		1,832,399		142,702	142,702	91,758	08/01/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
01069S-EK-6	ALACHUA CNTY FL SCH BRD COP 2005		08/19/2010	PRAGER MCCARTHY & SEALY		112,988	100,000	108,411	105,225		(559)		(559)		104,666		8,322	8,322	5,736	07/01/2015
01069S-EL-4	ALACHUA CNTY FL SCH BRD COP 2005		07/19/2010	ZIEGLER, B.C., AND COMPANY		3,329,549	3,075,000	3,312,083	3,222,493		(13,557)		(13,557)		3,208,937		120,612	120,612	162,719	07/01/2016
01069S-EM-2	ALACHUA CNTY FL SCH BRD COP 2005		10/13/2010	PRAGER MCCARTHY & SEALY		110,327	100,000	107,102	104,424		(583)		(583)		103,841		6,486	6,486	6,486	07/01/2017
11442P-AQ-0	BROOKS OF BONITA SPRINGS II FL CDD 2006		11/01/2010	CALLED @ 100.00000000		10,000	10,000	9,981	9,984		1		1		9,985		15	15	463	05/01/2025
115065-LY-8	BROWARD CNTY FL SCH BRD COP 2004 A		09/15/2010	PRAGER MCCARTHY & SEALY		802,065	750,000	789,188	767,664		(4,747)		(4,747)		762,917		39,148	39,148	44,826	07/01/2012
115065-PD-0	BROWARD CNTY FL SCH BRD COP 2005 A		03/05/2010	Various		2,334,129	2,210,000	2,364,376	2,252,439		(2,749)		(2,749)		2,249,690		84,439	84,439	112,310	07/01/2011
115065-RD-8	BROWARD CNTY FL SCH BRD COP 2006 A		08/13/2010	Various		5,918,981	5,490,000	5,490,000	5,490,000						5,490,000		428,981	428,981	310,164	07/01/2022
115065-RE-6	BROWARD CNTY FL SCH BRD COP 2006 A		10/26/2010	PRAGER MCCARTHY & SEALY		1,178,538	1,100,000	1,100,000	1,100,000						1,100,000		78,538	78,538	63,306	07/01/2023
115117-GQ-0	BROWARD CNTY FL WTR & SWR UTIL 05 A		08/11/2010	PRAGER MCCARTHY & SEALY		2,197,816	2,000,000	1,967,003	1,954,859		1,530		1,530		1,956,389		241,427	241,427	79,056	10/01/2021
13937X-DG-0	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2010	CALLED @ 100.00000000		85,000	85,000	82,946	83,183		79		79		83,262		1,738	1,738	3,825	09/01/2021
13937X-DH-8	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2010	CALLED @ 100.00000000		65,000	65,000	57,380	57,936		259		259		58,195		6,805	6,805	2,925	09/01/2022
13937X-DJ-4	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2010	CALLED @ 100.00000000		85,000	85,000	81,920	82,212		98		98		82,310		2,690	2,690	3,825	09/01/2023
13937X-DK-1	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2010	CALLED @ 100.00000000		70,000	70,000	60,509	61,090		263		263		61,353		8,647	8,647	3,150	09/01/2024
13937X-DL-9	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2010	CALLED @ 100.00000000		90,000	90,000	88,297	88,432		45		45		88,477		1,523	1,523	4,275	09/01/2025
13937X-DM-7	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2010	CALLED @ 100.00000000		100,000	100,000	97,564	97,741		59		59		97,801		2,199	2,199	4,750	09/01/2026
13937Y-AS-5	CAPE CORAL FL WTR ASSMT SW 1&3 PINE 05		07/01/2010	CALLED @ 100.00000000		15,000	15,000	14,651	14,720		9		9		14,730		270	270	630	07/01/2021
194653-KS-9	COLLIER CNTY FL SCH BRD LSE COP 06		12/15/2010	Various		3,471,811	3,200,000	3,099,221	3,088,103		5,981		5,981		3,094,083		377,727	377,727	187,611	02/15/2021
194653-KU-4	COLLIER CNTY FL SCH BRD LSE COP 06		08/13/2010	PRAGER MCCARTHY & SEALY		6,980,515	6,480,000	6,152,734	6,138,667		12,664		12,664		6,151,331		829,184	829,184	326,700	02/15/2022
221034-AF-8	CORY LAKES FL CMNTY DEV DIST REF 01A		05/01/2010	CALLED @ 100.00000000		35,000	35,000	35,000	29,728	5,272			5,272		35,000				2,520	05/01/2023
221034-AD-3	CORY LAKES FL CMNTY DEV DIST REF 97		11/01/2010	CALLED @ 100.00000000		170,000	170,000	170,000	166,828	3,172			3,172		170,000				14,238	05/01/2012
221034-AE-1	CORY LAKES FL CMNTY DEV DIST REF 97		11/01/2010	CALLED @ 100.00000000		550,000	550,000	550,000	532,736	17,265			17,265		550,000				46,063	05/01/2014
29087L-AQ-1	EMERALD COAST FL UTILS AUTH 04		03/01/2010	PRAGER MCCARTHY & SEALY		270,183	255,000	265,352	260,326		(217)		(217)		260,109		10,073	10,073	8,176	01/01/2019
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		10/01/2010	CALLED @ 101.00000000		75,750	75,000	75,000	75,000						75,000		750	750	3,868	07/01/2020
33840M-BL-9	FLAGLER CNTY FL SCH BRD COP 2005 A		10/26/2010	PRAGER MCCARTHY & SEALY		107,285	100,000	97,053	96,481		136		136		96,616		10,669	10,669	6,222	08/01/2024
339176-AR-0	FLEMING ISLAND PLANTATION FL CDD 07		09/22/2010	GMS GROUP		2,036,205	2,250,000	2,220,705	2,222,819		633		633		2,223,452		(187,247)	(187,247)	91,688	05/01/2031
34073N-U7-3	FLORIDA HSG FIN CORP HMEOWNER MTG 06-6		10/01/2010	CALLED @ 100.00000000		1,445,000	1,445,000	1,221,068	1,233,674		4,892		4,892		1,238,567		206,433	206,433	72,610	07/01/2026
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-2		10/01/2010	CALLED @ 100.00000000		640,000	640,000	636,800	636,873		116		116		636,989		3,011	3,011	32,293	07/01/2022
34073N-4Q-0	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		10/01/2010	CALLED @ 100.00000000		2,320,000	2,320,000	2,320,000	2,320,000						2,320,000				120,646	07/01/2023
34073N-4R-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		10/01/2010	CALLED @ 100.00000000		285,000	285,000	285,000	285,000						285,000				15,405	07/01/2028
34073M-LG-5	FLORIDA HSG FIN CORP MTG CAP APPRC 99 2		08/01/2010	Various		36,333	110,000	19,817	35,808		573		573		36,381		(47)	(47)		07/01/2030
342816-WB-7	FLORIDA MUN PWR AGY ALL-REQUIR PWR 08A		03/22/2010	PRAGER MCCARTHY & SEALY		115,426	100,000	107,129	106,263		(161)		(161)		106,102		9,324	9,324	2,417	10/01/2017
341507-UT-6	FLORIDA ST BRD OF ED LOTTERY REV 2007 B		07/16/2010	WACHOVIA SECURITIES		9,140,194	8,040,000	8,614,297	8,555,201		(59,443)		(59,443)		8,495,758		644,436	644,436	424,333	07/01/2014
34160H-EV-5	FLORIDA ST CORR PRIVATZN COMMN 04B		09/21/2010	PRAGER MCCARTHY & SEALY		1,918,011	1,800,000	1,897,713	1,855,466		(3,044)		(3,044)		1,852,422		65,588	65,588	62,250	08/01/2022
34160H-EW-3	FLORIDA ST CORR PRIVATZN COMMN 04B		09/23/2010	PRAGER MCCARTHY & SEALY		374,435	350,000	367,598	360,001		(1,117)		(1,117)		358,884		15,551	15,551	17,035	08/01/2023
34160P-AK-5	FLORIDA ST DEPT MGMT SVCS COP 06A		09/23/2010	PRAGER MCCARTHY & SEALY		174,086	150,000	158,801	155,841		(700)		(700)		155,140		18,945	18,945	8,688	08/01/2015
343136-D7-9	FLORIDA ST DEPT TRANS TURNPIKE 08A		07/20/2010	WACHOVIA SECURITIES		13,240,268	11,545,000	12,794,977	12,449,458		(106,101)		(106,101)		12,343,357		896,911	896,911	612,526	07/01/2014
343142-AX-3	FLORIDA ST ED SYS FL ST UNIV HSG 05 A		10/04/2010	Various		854,272	800,000	840,072	826,693		(2,848)		(2,848)		823,845		30,427	30,427	52,278	05/01/2027
34160W-JC-9	FLORIDA ST ENVIR PROT FL FOREVER 03 C		12/17/2010	PRAGER MCCARTHY & SEALY		625,817	600,000	593,892	595,244		198		198		595,442		30,375	30,375	36,311	07/01/2023
362848-BB-8	GAINESVILLE FL UTILS SYS 1980 A		10/01/2010	CALLED @ 100.00000000		420,000	420,000	405,300	417,260		1,041		1,041		418,301		1,699	1,699	34,125	10/01/2014
392274-UR-5	GREATER ORLANDO FL AVIATION AUTH 2003A		09/20/2010	Various		6,781,380	6,160,000	6,604,577	6,356,618		(32,368)		(32,368)		6,324,250		457,130	457,130	279,642	10/01/2016
392886-CL-9	GREEN COVE SPRINGS FL UTIL REV CTF 78		07/01/2010	MATURED		155,000	155,000	153,980	154,962		38		38		155,000				10,540	07/01/2010
431022-TB-8	HIGHLANDS CNTY FL HOSP ADVENTIST 09 E		01/20/2010	ZIEGLER, B.C., AND COMPANY		5,169,800	5,000,000	5,102,550	5,101,533		(542)		(542)		5,100,990		68,810	68,810	47,917	11/15/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
43102R-AS-6	HIGHLANDS CNTY FL INFRA SALES SURTAX 02		01/06/2010	PRAGER MCCARTHY & SEALY		411,224	400,000	399,056	399,369		1		1		399,371		11,853	11,853	3,889	11/01/2019
43232V-HA-2	HILLSBOROUGH CNTY FL SCH BRD COP 01A		07/01/2010	CALLED @ 100.00000000		2,745,000	2,745,000	2,753,921	2,745,656		(656)		(656)		2,745,000				137,250	07/01/2018
43232V-PQ-8	HILLSBOROUGH CNTY FL SCH BRD COP 06		08/11/2010	PRAGER MCCARTHY & SEALY		216,660	200,000	212,516	209,541		(686)		(686)		208,855		7,805	7,805	11,250	07/01/2023
43232V-PS-4	HILLSBOROUGH CNTY FL SCH BRD COP 06		10/06/2010	PRAGER MCCARTHY & SEALY		108,211	100,000	106,085	104,640		(418)		(418)		104,222		3,989	3,989	6,403	07/01/2024
432281-DR-1	HILLSBOROUGH CNTY FL SPL ASSMT 06		05/13/2010	PRAGER MCCARTHY & SEALY		107,502	100,000	103,686	102,499		(135)		(135)		102,364		5,138	5,138	6,069	03/01/2020
432281-DV-2	HILLSBOROUGH CNTY FL SPL ASSMT 06		10/28/2010	Various		2,295,236	2,200,000	2,267,012	2,245,494		(4,363)		(4,363)		2,241,131		54,105	54,105	134,542	03/01/2024
469485-GT-7	JACKSONVILLE FL BETTER SALES TAX 04		02/17/2010	PRAGER MCCARTHY & SEALY		100,115	100,000	99,477	99,563		3		3		99,566		549	549	1,763	10/01/2024
469485-GU-4	JACKSONVILLE FL BETTER SALES TAX 04		08/26/2010	PRAGER MCCARTHY & SEALY		3,004,500	3,000,000	2,989,740	2,991,598		246		246		2,991,844		12,656	12,656	127,188	10/01/2025
469363-DE-2	JACKSONVILLE FL ELEC 2ND INSTALL 73		07/01/2010	CALLED @ 100.00000000		270,000	270,000	287,159	277,725		(2,474)		(2,474)		275,251		(5,251)	(5,251)	16,200	07/01/2012
46613C-CL-7	JEA FL ELEC SYS SUBORDINATE 2002 D		08/13/2010	Various		6,930,000	6,930,000	6,447,907	6,462,588		19,632		19,632		6,482,221		447,779	447,779	275,039	10/01/2022
46613Q-AK-0	JEA FL ST JOHN RIV PWR PARK 2-17 02 REF		02/05/2010	WACHOVIA SECURITIES		7,988,513	7,430,000	8,089,439	7,636,832		(12,417)		(12,417)		7,624,415		364,098	364,098	139,777	10/01/2011
481367-BC-3	JULINGTON CREEK FL PLANTATION CDD 06		05/25/2010	GMS GROUP		1,722,860	2,000,000	1,995,040	1,995,390		51		51		1,995,440		(272,580)	(272,580)	68,963	05/01/2036
507507-AA-9	LAKE ASHTON FL CMNTY DEV DIST 01A		11/01/2010	Various		135,000	135,000	135,000	135,000						135,000				9,990	05/01/2032
507507-AB-7	LAKE ASHTON FL CMNTY DEV DIST 01B		11/01/2010	CALLED @ 100.00000000		90,000	90,000	89,326	88,788	1,097	52		1,149		89,937		63	63	4,480	05/01/2011
50825J-FR-2	LAKE CNTY FL SCH BRD COP 05 B		08/25/2010	PRAGER MCCARTHY & SEALY		1,103,840	1,000,000	1,077,260	1,046,248		(5,149)		(5,149)		1,041,099		62,741	62,741	62,361	06/01/2017
523488-AK-0	LEE CNTY FL JUSTICE CTR CORP IMPT 81		01/01/2010	CALLED @ 100.00000000		25,000	25,000	33,725	25,000						25,000				2,781	01/01/2011
523494-HJ-4	LEE CNTY FL SCH BRD COP 2004 A		10/05/2010	PRAGER MCCARTHY & SEALY		305,899	290,000	287,619	288,197		83		83		288,280		17,618	17,618	15,415	08/01/2021
523510-EB-7	LEE CNTY FL SOLID WASTE SYS 06B		10/01/2010	MATURED		6,880,000	6,880,000	7,145,362	6,955,550		(75,550)		(75,550)		6,880,000				344,000	10/01/2010
523857-AM-2	LEE FL MEM HLTH SYS HOSP 02 A REF		01/19/2010	PRAGER MCCARTHY & SEALY		369,373	340,000	382,378	352,892		(320)		(320)		352,572		16,801	16,801	6,028	04/01/2014
52385L-AX-7	LEE FL MEM HLTH SYS HOSP 05 A REF		10/13/2010	PRAGER MCCARTHY & SEALY		104,652	100,000	103,536	102,311		(317)		(317)		101,994		2,658	2,658	5,236	04/01/2024
524390-MU-2	LEESBURG FL UTIL SYS REV 2007A		10/07/2010	PRAGER MCCARTHY & SEALY		204,165	200,000	194,228	194,559		116		116		194,674		9,491	9,491	9,456	10/01/2033
525556-AG-1	LELY FL CMNTY DEV DIST REF 99		11/01/2010	Various		895,000	895,000	895,000	895,000						895,000				59,297	05/01/2011
525556-AE-6	LELY FL CMNTY DEV DIST REF 99A		11/01/2010	Various		1,080,000	1,080,000	1,080,000	1,080,000						1,080,000				78,300	05/01/2013
548841-AL-9	LOXAHATCHEE RIVER FL SWR SER 78		10/01/2010	CALLED @ 100.0		190,000	190,000	190,000	190,000						190,000				14,725	10/01/2013
583116-AE-8	MEADOW POINTE FL CDD CAP IMPT 1999		05/01/2010	Various		705,000	705,000	705,000	705,000						705,000				49,350	05/01/2012
585395-M3-7	MELBOURNE FL WTR & SWR 04 REF		09/16/2010	PRAGER MCCARTHY & SEALY		265,250	250,000	229,620	230,689		781		781		231,470		33,780	33,780	10,938	10/01/2022
59333P-UP-1	MIAMI-DADE CNTY FL MIAMI INTL ARPT 08B		05/11/2010	PRAGER MCCARTHY & SEALY		2,627,949	2,500,000	2,529,850	2,526,314		(823)		(823)		2,525,492		102,457	102,457	73,431	10/01/2028
59334H-CR-4	MIAMI-DADE CNTY FL MULTI ISLAND PL 02-9		10/01/2010	Various		5,313,868	4,500,000	4,991,226	3,830,263	1,160,963	628,200		1,789,163		4,991,226		322,642	322,642		10/01/2033
59333T-BW-9	MIAMI-DADE CNTY FL PUB JACKSON HLTH 05B		08/03/2010	PRAGER MCCARTHY & SEALY		108,445	100,000	106,404	103,981		(397)		(397)		103,584		4,861	4,861	5,903	06/01/2019
59333M-HL-2	MIAMI-DADE CNTY FL SCH BRD COP 03D		10/07/2010	PRAGER MCCARTHY & SEALY		1,635,750	1,500,000	1,602,390	1,542,015		(7,188)		(7,188)		1,534,827		100,923	100,923	80,125	08/01/2014
59333M-HS-7	MIAMI-DADE CNTY FL SCH BRD COP 03D		08/04/2010	Various		4,072,274	3,845,000	4,143,465	3,965,540		(18,768)		(18,768)		3,946,772		125,502	125,502	194,133	08/01/2017
59333M-HW-8	MIAMI-DADE CNTY FL SCH BRD COP 03D		08/03/2010	RAYMOND JAMES & ASSOCIATES, INC.		5,588,465	5,345,000	5,590,103	5,447,440		(15,985)		(15,985)		5,431,455		157,010	157,010	270,962	08/01/2019
59333M-HY-4	MIAMI-DADE CNTY FL SCH BRD COP 03D		08/03/2010	RAYMOND JAMES & ASSOCIATES, INC.		3,239,787	3,115,000	3,246,453	3,187,669		(11,348)		(11,348)		3,176,321		63,466	63,466	157,913	08/01/2020
59333M-JA-4	MIAMI-DADE CNTY FL SCH BRD COP 03D		08/03/2010	RAYMOND JAMES & ASSOCIATES, INC.		3,106,380	3,000,000	3,119,310	3,065,996		(10,300)		(10,300)		3,055,696		50,684	50,684	152,083	08/01/2021
59333M-KK-0	MIAMI-DADE CNTY FL SCH BRD COP 04A		08/04/2010	RAYMOND JAMES & ASSOCIATES, INC.		3,730,091	3,420,000	3,687,376	3,559,609		(16,271)		(16,271)		3,543,338		186,753	186,753	153,615	10/01/2017
59333N-BA-0	MIAMI-DADE CNTY FL SPL OBLIG SUB 97A REF		03/04/2010	PRAGER MCCARTHY & SEALY		50,313	100,000	28,210	47,746		527		527		48,274		2,039	2,039		10/01/2022

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
59333N-BB-8	MIAMI-DADE CNTY FL SPL OBLIG SUB 97A REF		05/05/2010	RAYMOND JAMES & ASSOCIATES, INC.		4,607,500	10,000,000	4,407,500	4,699,802		92,953		92,953		4,792,756		(185,256)	(185,256)		10/01/2023
684517-DQ-5	ORANGE CNTY FL SCH BRD COP 2001 A		07/14/2010	PRAGER MCCARTHY & SEALY		489,087	450,000	497,336	468,855		(2,936)		(2,936)		465,919		23,168	23,168	22,838	08/01/2014
687904-CH-3	OSCEOLA CNTY FL MULTI WOODSIDE APT 00A		06/01/2010	CALLED @ 101.984440454		8,520,800	8,355,000	8,355,000	8,522,100		(1,300)		(1,300)		8,520,800				323,756	06/01/2032
696550-LU-4	PALM BEACH CNTY FL SCH BRD COP 03A		07/23/2010	PRAGER MCCARTHY & SEALY		2,268,758	2,080,000	2,230,592	2,141,751		(8,289)		(8,289)		2,133,462		135,296	135,296	96,613	08/01/2015
696550-MY-5	PALM BEACH CNTY FL SCH BRD COP 04A		08/26/2010	PRAGER MCCARTHY & SEALY		4,227,553	3,820,000	4,090,020	3,964,298		(19,254)		(19,254)		3,945,044		282,509	282,509	206,194	08/01/2017
696550-MZ-2	PALM BEACH CNTY FL SCH BRD COP 04A		07/30/2010	PRAGER MCCARTHY & SEALY		3,254,489	3,000,000	3,190,424	3,101,900		(12,045)		(12,045)		3,089,855		164,634	164,634	150,972	08/01/2018
696550-NA-6	PALM BEACH CNTY FL SCH BRD COP 04A		08/25/2010	Various		4,189,071	3,845,000	4,069,087	3,957,367		(14,798)		(14,798)		3,942,569		246,502	246,502	206,417	08/01/2019
696550-NB-4	PALM BEACH CNTY FL SCH BRD COP 04A		07/30/2010	PRAGER MCCARTHY & SEALY		1,072,666	1,000,000	986,661	970,521		1,154		1,154		971,675		100,991	100,991	48,222	08/01/2020
696550-WC-2	PALM BEACH CNTY FL SCH BRD COP 04A		09/16/2010	Various		939,671	885,000	888,602	887,858		(102)		(102)		887,756		51,915	51,915	26,472	08/01/2021
696550-WD-0	PALM BEACH CNTY FL SCH BRD COP 04A		05/26/2010	PRAGER MCCARTHY & SEALY		106,880	100,000	100,048	100,038		(3)		(3)		100,035		6,845	6,845	4,167	08/01/2022
696550-UD-2	PALM BEACH CNTY FL SCH BRD COP 07		08/04/2010	Various		17,521,166	17,665,000	17,200,515	17,868,015		(1,768)	726,811	(728,579)		17,139,436		381,730	381,730	640,538	08/01/2025
696550-UG-5	PALM BEACH CNTY FL SCH BRD COP 07		04/20/2010	Various		14,063,344	14,470,000	14,338,914	14,599,066		(3,253)	297,781	(301,034)		14,298,032		(234,688)	(234,688)	467,255	08/01/2027
696560-EY-3	PALM BEACH CNTY FL SOLID WASTE 98 A		09/07/2010	PRAGER MCCARTHY & SEALY		341,627	350,000	183,313	308,071		3,638		3,638		311,709		29,917	29,917		10/01/2012
69661K-AP-5	PALM COAST FL UTIL SYS 2003		08/12/2010	Various		1,681,733	1,530,000	1,647,718	1,580,066		(5,988)		(5,988)		1,574,079		107,654	107,654	55,781	10/01/2015
702528-BU-3	PASCO CNTY FL SCH BRD COP 2004 A		10/05/2010	PRAGER MCCARTHY & SEALY		216,375	200,000	213,612	206,943		(896)		(896)		206,047		10,328	10,328	10,583	08/01/2016
702528-BW-9	PASCO CNTY FL SCH BRD COP 2004 A		08/06/2010	PRAGER MCCARTHY & SEALY		106,720	100,000	105,137	102,632		(321)		(321)		102,311		4,409	4,409	5,139	08/01/2018
702528-EL-0	PASCO CNTY FL SCH BRD COP 2007 A		10/06/2010	PRAGER MCCARTHY & SEALY		368,557	350,000	358,047	356,401		(396)		(396)		356,005		12,552	12,552	16,993	08/01/2025
73535E-ET-3	PORT ST LUCIE FL SPL ASSMT TESORO 03 B		09/01/2010	CALLED @ 100.00000000		1,320,000	1,320,000	1,320,000	1,320,000						1,320,000				67,575	01/01/2016
803313-CX-1	SARASOTA CNTY FL SOLID WASTE SYS 05		05/04/2010	PRAGER MCCARTHY & SEALY		106,323	100,000	98,137	97,572		53		53		97,625		8,698	8,698	5,500	10/01/2021
816692-FV-4	SEMINOLE CNTY FL SCH BRD COP 2004 A		02/17/2010	PRAGER MCCARTHY & SEALY		213,602	200,000	212,208	206,632		(184)		(184)		206,448		7,154	7,154	6,361	07/01/2019
816692-FW-2	SEMINOLE CNTY FL SCH BRD COP 2004 A		02/17/2010	PRAGER MCCARTHY & SEALY		211,832	200,000	204,592	200,345		(10)		(10)		200,335		11,497	11,497	6,417	07/01/2020
816692-FY-8	SEMINOLE CNTY FL SCH BRD COP 2004 A		04/19/2010	PRAGER MCCARTHY & SEALY		315,783	300,000	312,537	306,407		(308)		(308)		306,099		9,684	9,684	11,056	07/01/2022
816692-GA-9	SEMINOLE CNTY FL SCH BRD COP 2004 A		08/11/2010	PRAGER MCCARTHY & SEALY		127,388	120,000	123,473	121,781		(226)		(226)		121,555		5,833	5,833	6,750	07/01/2024
793323-JY-3	ST PETERSBURG FL PUB UTIL 06		10/26/2010	PRAGER MCCARTHY & SEALY		835,446	800,000	801,200	800,893		(95)		(95)		800,798		34,648	34,648	38,588	10/01/2028
867689-AN-1	SUNRISE FL WTR GAS SWR REF IMPT 1976		10/01/2010	CALLED @ 100.00000000		865,000	865,000	880,155	866,726		(423)		(423)		866,303		(1,303)	(1,303)	55,144	10/01/2012
875234-BQ-8	TAMPA FL SOLID WASTE SYS MCKAY BAY 99B		10/01/2010	CALLED @ 100.00		5,935,000	5,935,000	5,694,395	5,867,785		17,284		17,284		5,885,069		49,931	49,931	311,588	10/01/2012
88906R-BY-5	TOHOPEKALIGA FL WTR AUTH UTIL SYS 03B		08/04/2010	Various		1,843,473	1,740,000	1,743,932	1,741,720		(203)		(203)		1,741,516		101,957	101,957	63,579	10/01/2024
16674M-AA-0	TPC CHEVAL CMNTY DEV FL ASSMT REF 97		11/01/2010	CALLED @ 100.00000000		265,000	265,000	265,000	265,000						265,000				18,550	05/01/2012
872613-AD-6	TPC CHEVAL CMNTY DEV FL ASSMT SER 91A		09/01/2010	Various		335,000	335,000	335,000	335,000						335,000				19,727	05/01/2011
92884E-CH-8	VOLUSIA CNTY FL SCH BRD COP 2005 A		08/01/2010	MATURED		1,640,000	1,640,000	1,747,022	1,653,750		(13,750)		(13,750)		1,640,000				82,000	08/01/2010
957360-AC-4	WESTCHASE CMNTY DEV FL CAP IMPT 1991		05/01/2010	CALLED @ 100.00		415,000	415,000	415,000	415,000						415,000				18,156	05/01/2012
046079-QC-6	ASSOCIATION CNTY COMMR GA DEKALB 03		07/30/2010	PRAGER MCCARTHY & SEALY		848,162	800,000	805,064	802,262		(208)		(208)		802,053		46,109	46,109	17,984	12/01/2022
046079-TD-1	ASSOCIATION CNTY COMMR GA ROCKDALE 99		07/01/2010	CALLED @ 101.00000000		474,700	470,000	458,618	467,858		2,142		2,142		470,000		4,700	4,700	26,438	07/01/2020
047053-AA-1	ATHENS-CLARKE CNTY GA HSG COLLEGE PL 95		12/07/2010	Various		1,016,831	435,000	1,016,831	1,001,889	14,942			14,942		1,016,831				20,934	12/01/2025
04780M-BR-9	ATLANTA GA ARPT GEN REV 2000 B		02/02/2010	VINING SPARKS		3,045,000	3,000,000	3,071,310	3,030,000		(1,399)		(1,399)		3,028,601		16,399	16,399	100,313	01/01/2025
04780M-BG-3	ATLANTA GA ARPT REV GENERAL REV & REF BD		01/01/2010	CALLED @ 101.00000000		2,020,000	2,000,000	1,994,120	2,020,000						2,020,000				56,000	01/01/2030
047849-BA-1	ATLANTA GA TAX ALLOC EASTSIDE 05 A		01/01/2010	CALLED @ 100.00000000		100,000	100,000	99,411	99,371	369			369		99,740		260	260	5,625	01/01/2016
047870-JT-8	ATLANTA GA WTR & WSTWTR 2009 A		08/02/2010	PRAGER MCCARTHY & SEALY		286,818	250,000	255,513	255,036		(562)		(562)		254,473		32,344	32,344	9,514	11/01/2014

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047870-JU-5	ATLANTA GA WTR & WSTWTR 2009 A		09/09/2010	PRAGER MCCARTHY & SEALY		773,219	675,000	680,434	680,051		(400)		(400)		679,650		93,568	93,568	23,389	11/01/2015
146501-PX-3	CARTERSVILLE GA WTR & SWR REF 2000		07/01/2010	Various		1,340,000	1,340,000	1,380,039	1,341,355		(683)		(683)		1,340,672		(672)	(672)	55,413	07/01/2010
190760-BA-5	COBB-MARIETTA GA COLISEUM & EXHIBIT 93		10/01/2010	CALLED @ 100.00		55,000	55,000	61,201	56,349		(559)		(559)		55,791		(791)	(791)	3,025	10/01/2012
24047C-BY-3	DEKALB CNTY GA HOSP DEKALB MED 03A		04/23/2010	PRE-REFUNDING		1,115,234	1,055,000	1,165,346	1,111,113		4,120		4,120		1,115,234				34,844	09/01/2014
373539-NA-9	GEORGIA HSG FIN AUTH SGL FAM MTG 06A		08/15/2010	CALLED @ 100.00000000		830,000	830,000	830,000	830,000						830,000				49,530	12/01/2021
373539-SS-5	GEORGIA HSG FIN AUTH SGL FAM MTG 07D2		08/15/2010	CALLED @ 100.00000000		1,770,000	1,770,000	1,770,000	1,770,000						1,770,000				109,892	12/01/2027
373283-AP-5	GEORGIA MUN ASSN INC COP CITY COURT 02		12/01/2010	MATURED		745,000	745,000	765,458	747,507		(2,507)		(2,507)		745,000				37,250	12/01/2010
403732-DD-9	GWINNETT CNTY GA HOSP SYS 2007A		10/06/2010	PRAGER MCCARTHY & SEALY		252,126	225,000	225,839	225,830		(47)		(47)		225,783		26,343	26,343	9,045	07/01/2023
426338-EC-9	HENRY CNTY GA WTR & SEW AUTH SER 79		02/01/2010	CALLED @ 100.00000000		270,000	270,000	270,000	270,000						270,000				16,000	02/01/2011
591745-D5-0	METRO ATLANTA GA RAPID TRANS SLS TX 07B		07/28/2010	Various		825,476	800,000	776,632	778,010		359		359		778,369		47,107	47,107	37,863	07/01/2030
591745-VY-7	METRO ATLANTA GA RAPID TRANS SLS TX 98A		07/01/2010	MATURED		5,000,000	5,000,000	5,328,050	5,124,204		(124,204)		(124,204)		5,000,000				312,500	07/01/2010
888888-DV-3	TOCCOA GA WTR & SWR REV SER 77		10/01/2010	MATURED		150,000	150,000	150,000	150,000						150,000				9,600	10/01/2010
888888-FE-9	TOCCOA GA WTR & SWR REV SER 78		10/01/2010	MATURED		280,000	280,000	280,000	280,000						280,000				20,160	10/01/2010
419818-EU-9	HAWAII ST HSG FIN & DEV CORP SGL 97 A		07/01/2010	CALLED @ 100.00000000		40,000	40,000	37,302	37,916		32		32		37,948		2,052	2,052	2,300	07/01/2030
438689-EV-9	HONOLULU HI CITY & CNTY WTR SYS 06A		08/13/2010	Various		7,144,247	6,625,000	6,595,055	6,599,885		825		825		6,600,710		543,537	543,537	310,809	07/01/2022
438689-EW-7	HONOLULU HI CITY & CNTY WTR SYS 06A		08/11/2010	Various		6,941,882	6,450,000	6,396,981	6,404,811		1,407		1,407		6,406,218		535,664	535,664	310,588	07/01/2023
438689-EX-5	HONOLULU HI CITY & CNTY WTR SYS 06A		08/11/2010	Various		7,429,247	6,935,000	6,850,670	6,862,107		2,202		2,202		6,864,309		564,938	564,938	346,582	07/01/2024
91428L-AU-0	UNIVERSITY OF HAWAII 2006 A REF		09/21/2010	Various		6,291,943	5,785,000	5,861,998	5,840,226		(5,148)		(5,148)		5,835,079		456,864	456,864	300,178	07/15/2023
91428L-AW-6	UNIVERSITY OF HAWAII 2006 A REF		09/22/2010	Various		6,416,626	5,940,000	5,995,539	5,979,862		(3,883)		(3,883)		5,975,979		440,646	440,646	316,760	07/15/2025
91428L-AX-4	UNIVERSITY OF HAWAII 2006 A REF		09/22/2010	Various		3,817,740	3,555,000	3,582,658	3,574,857		(1,916)		(1,916)		3,572,941		244,799	244,799	188,508	07/15/2026
09746L-BJ-1	BOISE CITY ID URBAN ADA CNTY COURT 05		08/18/2010	PRAGER MCCARTHY & SEALY		114,011	100,000	105,819	103,763		(387)		(387)		103,375		10,636	10,636	5,111	08/15/2019
09746L-BK-8	BOISE CITY ID URBAN ADA CNTY COURT 05		12/14/2010	Various		1,560,026	1,420,000	1,451,642	1,431,688		(614)		(614)		1,431,074		128,952	128,952	83,598	08/15/2020
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB		07/01/2010	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						60,000				3,375	01/01/2014
45129W-FT-2	IDAHO HSG FIN ASSOC FED HWY TRUST FD 06		01/22/2010	SEATTLE NORTHWEST SECURITIES CORP.		199,784	180,000	188,300	185,762		(55)		(55)		185,707		14,077	14,077	9,300	07/15/2020
45129W-HH-6	IDAHO HSG FIN ASSOC FED HWY TRUST FD 08A		08/03/2010	Various		762,914	675,000	692,753	690,331		(745)		(745)		689,586		73,328	73,328	34,326	07/15/2026
006547-AX-1	ADDISON IL SGL FAM MTG 1979 SER A		04/01/2010	CALLED @ 100.00000000		65,000	65,000	65,000	65,000						65,000				4,875	04/01/2011
076393-AZ-0	BEDFORD PARK IL TIF 65TH & CICERO 00A		12/01/2010	CALLED @ 102.00000000		17,326,200	17,000,000	17,000,000	17,267,966		72,034		72,034		17,340,000		(13,800)	(13,800)	1,317,500	12/01/2023
076393-BP-1	BEDFORD PARK IL TIF 65TH & CICERO 05		12/30/2010	CALLED @ 100.00000000		1,275,000	1,275,000	1,275,000	1,275,000						1,275,000				58,969	12/30/2012
094347-CW-9	BLOOMINGDALE IL WTRWKS & SEW REV 79		05/01/2010	MATURED		350,000	350,000	350,000	350,000						350,000				13,563	05/01/2010
09755L-AA-9	BOLINGBROOK IL SALES TAX 2005		01/01/2010	CALLED @ 100.00000000		515,000	515,000	263,938	293,209						293,209		221,791	221,791	29,613	01/01/2015
09755L-AC-5	BOLINGBROOK IL SALES TAX 2005		03/05/2010	MESIROW FINANCIAL, INC.		2,655,000	4,500,000	1,967,850	1,981,661		6,279		6,279		1,987,940		667,060	667,060	186,750	01/01/2026
167423-AV-4	CHICAGO HEIGHTS IL SGL FAM MTG 1979 A		05/01/2010	MATURED		210,000	210,000	205,800	210,000						210,000				7,980	05/01/2010
167628-BZ-8	CHICAGO IL PARK DIST PKG FAC		01/01/2010	CALLED @ 100.00000000		4,000,000	4,000,000	3,977,000	4,000,000						4,000,000				120,000	01/01/2019
167709-FD-1	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002		12/15/2010	MATURED		1,645,000	1,645,000	1,642,697	1,644,676		324		324		1,645,000				92,120	12/15/2010
167709-CY-8	CHICAGO IL TIF GOOSE ISLAND TAX EX 2000		07/01/2010	CALLED @ 100.00000000		775,000	775,000	775,000	775,000						775,000				57,738	07/01/2019
167520-AA-6	CHICAGO IL TIF KINGSBURY REDEV COP 03A		02/15/2010	CALLED @ 100.00		1,000,000	1,000,000	1,049,320	1,000,000						1,000,000				65,700	02/15/2013
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06		02/01/2010	SCHEDULED REDEMPTION		170,554	170,554	151,043	148,491	1,649	20,414		22,063		170,554				11,968	12/31/2024
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06		02/01/2010	SCHEDULED REDEMPTION		126,039	126,039	111,627	109,735	1,227	15,077		16,304		126,039				8,845	12/31/2024
167727-HP-4	CHICAGO IL WSTWTR TRANSMISSION 98A CAP		04/16/2010	PRAGER MCCARTHY & SEALY		192,614	325,000	156,098	168,688		1,813		1,813		170,500		22,114	22,114		01/01/2022
244420-AF-2	DEERFIELD IL ED CHICAGO JEWISH HS 06		05/31/2010	DISTRIBUTION		29,250		29,250							29,250					05/01/2026
244420-AG-0	DEERFIELD IL ED CHICAGO JEWISH HS 06		05/31/2010	DISTRIBUTION		60,000		60,000							60,000					05/01/2041
320646-BE-1	FIRST KANKAKEE IL HSG FIN 1ST LIEN 80		02/01/2010	CALLED @ 100.00		265,000	265,000	265,000	265,000						265,000				11,594	08/01/2010
320646-BF-8	FIRST KANKAKEE IL HSG FIN 1ST LIEN 80		02/01/2010	CALLED @ 100.00		295,000	295,000	295,000	295,000						295,000				12,906	08/01/2011
44687K-AC-7	HUNTLEY IL SPL SVC AREA EIGHT SER 07		09/01/2010	CALLED @ 100.00000000		8,000	8,000	8,000	8,000						8,000				408	03/01/2029
446875-AC-0	HUNTLEY IL SPL SVC AREA SIX REF 07		03/01/2010	CALLED @ 100.00000000		5,000	5,000	5,000	5,000						5,000				253	03/01/2025
451908-H4-2	ILLINOIS DEV FIN CMNTY REHAB 90		03/01/2010	MATURED		41,000	41,000	41,000		41,000			41,000		41,000				1,794	03/01/2010
45188L-BF-8	ILLINOIS DEV FIN HOSP ST FRANCIS 97B		11/01/2010	CALLED @ 100.00		910,000	910,000	914,642	910,000						910,000				52,325	11/01/2012
45200F-GA-1	ILLINOIS FIN AUTH CHILDRENS MEM 08 A		08/17/2010	PRAGER MCCARTHY & SEALY		106,020	100,000	89,136	89,271		157		157		89,428		16,592	16,592	5,323	08/15/2033
45200F-MT-3	ILLINOIS FIN AUTH NORWEGIAN AMERICAN 08		09/15/2010	CALLED @ 100.00000000		40,000	40,000	39,200	37,974	1,240	10		1,250		39,225		775	775	3,100	09/15/2038
45200F-BB-4	ILLINOIS FIN AUTH SHERMAN HLTH 07A		04/13/2010	Various		22,208,500	25,000,000	22,014,116	24,824,630		3,566	2,802,384	(2,798,818)		22,025,811		182,689	182,689	973,958	08/01/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
451889-AJ-8	ILLINOIS FIN SOLID WASTE MGMT 97		01/01/2010	MATURED		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				42,083	01/01/2010
45200P-EZ-6	ILLINOIS HEALTH FACILITIES AUTHORITY REV		05/15/2010	CALLED @ 101.00000000		10,004,050	9,905,000	9,843,094	10,004,050						10,004,050				340,484	11/15/2030
45200P-FP-7	ILLINOIS HEALTH FACS AUTH REV		02/15/2010	CALLED @ 101.00		10,261,600	10,160,000	9,989,820	10,056,041		1,114		1,114		10,057,155		204,445	204,445	298,450	02/15/2020
45200P-GB-7	ILLINOIS HEALTH FACS AUTH RIVERSIDE		11/15/2010	CALLED @ 101.00000000		3,535,000	3,500,000	3,456,075	3,522,303		12,523		12,523		3,534,826		174	174	239,750	11/15/2029
45200P-GF-8	ILLINOIS HLTH FAC CONDELL MED CTR 00		05/15/2010	CALLED @ 101.00000000		10,281,800	10,180,000	9,925,500	10,192,966		88,834		88,834		10,281,800				330,850	05/15/2030
45200P-PX-9	ILLINOIS HLTH FAC DECATUR MEM 01		10/19/2010	PRAGER MCCARTHY & SEALY		206,726	200,000	198,210	198,711		62		62		198,773		7,953	7,953	12,171	10/01/2024
45200P-ZA-8	ILLINOIS HLTH FAC SINAI HLTH 2003 FHA		10/28/2010	Various		1,152,390	1,100,000	1,016,872	1,023,777		4,395		4,395		1,028,172		124,218	124,218	65,458	08/15/2024
45201Y-TC-1	ILLINOIS HSG DEV AUTH HMEOWNER 07 A-2		06/30/2010	MESIROW FINANCIAL, INC.		3,692,100	3,720,000	3,720,000	3,720,000						3,720,000		(27,900)	(27,900)	164,429	08/01/2022
45201Y-WH-6	ILLINOIS HSG DEV AUTH HMEOWNER 07 H-2		06/22/2010	MESIROW FINANCIAL, INC.		6,573,356	6,665,000	6,665,000	6,665,000						6,665,000		(91,644)	(91,644)	302,924	08/01/2028
45201Y-WJ-2	ILLINOIS HSG DEV AUTH HMEOWNER 07 H-2		05/21/2010	MESIROW FINANCIAL, INC.		4,937,500	5,000,000	5,000,000	5,000,000						5,000,000		(62,500)	(62,500)	211,007	08/01/2033
45201Y-WK-9	ILLINOIS HSG DEV AUTH HMEOWNER 07 H-2		05/21/2010	MESIROW FINANCIAL, INC.		9,785,700	9,960,000	9,960,000	9,960,000						9,960,000		(174,300)	(174,300)	424,407	02/01/2039
45201L-UL-7	ILLINOIS HSG DEV AUTH MULTI FAM 2007C		10/14/2010	PRAGER MCCARTHY & SEALY		2,055,130	2,035,000	2,009,664	2,011,920		910		910		2,012,830		42,300	42,300	133,549	07/01/2028
45201L-UM-5	ILLINOIS HSG DEV AUTH MULTI FAM 2007C		10/28/2010	PRAGER MCCARTHY & SEALY		1,042,533	1,030,000	1,014,643	1,015,226		234		234		1,015,460		27,072	27,072	71,518	07/01/2038
45201L-UN-3	ILLINOIS HSG DEV AUTH MULTI FAM 2007C		07/23/2010	PRAGER MCCARTHY & SEALY		100,927	100,000	97,729	97,779		15		15		97,794		3,133	3,133	5,778	07/01/2044
452226-VP-5	ILLINOIS ST BUILD SALES TAX 1994 U		05/19/2010	HUTCHINSON SHOCKEY ERLEY & CO.		2,515,625	2,500,000	2,025,150	2,283,755		10,833		10,833		2,294,587		221,038	221,038	55,208	06/15/2016
452226-QZ-9	ILLINOIS ST BUILD SALES TAX SER 0		06/15/2010	MATURED		15,185,000	15,185,000	4,231,908	14,716,331		468,669		468,669		15,185,000					06/15/2010
452226-RA-3	ILLINOIS ST BUILD SALES TAX SER 0		07/15/2010	MESIROW FINANCIAL, INC.		14,749,839	14,905,000	3,877,685	13,484,262		522,861		522,861		14,007,123		742,716	742,716		06/15/2011
452226-RB-1	ILLINOIS ST BUILD SALES TAX SER 0		07/15/2010	MESIROW FINANCIAL, INC.		11,390,756	11,665,000	2,832,962	9,851,255		381,980		381,980		10,233,235		1,157,521	1,157,521		06/15/2012
452245-CU-5	ILLINOIS ST TOLL HWY AUTH 1998 A		07/16/2010	Various		19,092,763	16,400,000	18,346,352	18,169,904		(182,196)		(182,196)		17,987,709		1,105,054	1,105,054	948,826	01/01/2015
479790-FV-4	JOLIET IL WTRWKS & SEW SER 1989		01/01/2010	MATURED		2,200,000	2,200,000	2,307,778	2,200,000						2,200,000				78,375	01/01/2010
504750-CB-4	LASALLE IL WTRWKS REV SER 1978		05/01/2010	MATURED		50,000	50,000	50,000	50,000						50,000				1,750	05/01/2010
592247-G5-3	METRO PIER & EXPO IL MCCORMICK PL 92A CU		02/18/2010	LOOP CAPITAL MARKETS		162,240	160,000	156,314	156,990		16		16		157,006		5,234	5,234	1,964	06/15/2027
592247-LA-6	METRO PIER & EXPO IL MCCORMICK PL 92A CU		02/18/2010	LOOP CAPITAL MARKETS		172,380	170,000	158,420	161,902		60		60		161,962		10,418	10,418	2,087	06/15/2022
592247-LB-4	METRO PIER & EXPO IL MCCORMICK PL 92A CU		02/18/2010	LOOP CAPITAL MARKETS		1,130,610	1,115,000	1,114,063	1,114,263		4		4		1,114,267		16,343	16,343	13,690	06/15/2027
592247-LJ-7	METRO PIER & EXPO IL MCCORMICK PL 92A CU		02/18/2010	LOOP CAPITAL MARKETS		5,070	5,000	5,048	5,000						5,000		70	70	61	06/15/2022
592247-LN-8	METRO PIER & EXPO IL MCCORMICK PL 92A CU		02/18/2010	LOOP CAPITAL MARKETS		65,910	65,000	65,000	65,000						65,000		910	910	798	06/15/2022
592247-S9-2	METRO PIER & EXPO IL MCCORMICK PL 94B CA		06/15/2010	MATURED		245,000	245,000	152,295	238,085		6,915		6,915		245,000					06/15/2010
592247-T8-3	METRO PIER & EXPO IL MCCORMICK PL 94B CA		06/15/2010	MATURED		2,125,000	2,125,000	1,320,928	2,065,021		59,979		59,979		2,125,000					06/15/2010
592247-ZE-3	METRO PIER & EXPO IL MCCORMICK PL 94B CA		06/15/2010	MATURED		1,490,000	1,490,000	761,025	1,447,944		42,056		42,056		1,490,000					06/15/2010
72342A-AA-1	PINGREE GRV IL SPL SVC1 CAMBRIDGE 05-1		12/01/2010	CALLED @ 100.00000000		400,000	400,000	396,000	339,696	58,320	267		58,587		398,283		1,717	1,717	23,625	03/01/2015
72342B-AA-9	PINGREE GRV IL SPL SVC2 CAMBRIDGE 05-2		03/01/2010	CALLED @ 100.00000000		100,000	100,000	100,000	76,369	23,631			23,631		100,000				6,000	03/01/2035
72342G-AA-8	PINGREE GRV IL SPL SVC7 CAMBRIDGE 06-1		06/01/2010	Various		108,240	108,000	108,000	78,771	29,229			29,229		108,000		240	240	6,555	03/01/2036
914353-DV-6	UNIVERSITY OF IL AUX FACS SYS 1991		07/19/2010	Various		8,062,640	8,270,000	1,861,246	7,037,575		287,381		287,381		7,324,957		737,683	737,683		04/01/2012
914331-EF-6	UNIVERSITY OF IL COP INTEGRATE PROJ 01		10/01/2010	MATURED		9,500,000	9,500,000	10,189,415	9,565,382		(65,382)		(65,382)		9,500,000				510,625	10/01/2010
914325-AV-7	UNIVERSITY OF ILLINOIS COP 07A		08/10/2010	PRAGER MCCARTHY & SEALY		616,323	600,000	594,210	594,584		113		113		594,697		21,626	21,626	22,669	10/01/2027
299461-MN-0	EVANSVILLE IN SEW WKS 2003 A REF		08/06/2010	PRAGER MCCARTHY & SEALY		300,810	280,000	289,167	283,578		(491)		(491)		283,087		17,723	17,723	14,194	07/01/2018
349288-AT-7	FORT WAYNE IN REDEV LSE GRAND WAYNE 03		08/17/2010	PRAGER MCCARTHY & SEALY		258,795	250,000	252,853	251,055		(205)		(205)		250,850		7,945	7,945	13,160	02/01/2028
40721P-CD-8	HAMILTON CNTY IN REDEV OPT INCOME TAX 03		03/03/2010	PRAGER MCCARTHY & SEALY		1,534,612	1,440,000	1,423,152	1,427,950		155		155		1,428,104		106,508	106,508	46,531	07/10/2021
454623-Z3-6	INDIANA BOND BK GOOD SAMARITAN HOSP 04A		01/07/2010	PRAGER MCCARTHY & SEALY		106,742	100,000	105,593	102,719		(19)		(19)		102,701		4,041	4,041	4,736	08/01/2018
454623-Z5-1	INDIANA BOND BK GOOD SAMARITAN HOSP 04A		10/15/2010	PRAGER MCCARTHY & SEALY		754,326	700,000	718,590	704,919		(703)		(703)		704,217		50,109	50,109	39,222	08/01/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
454623-Z6-9	INDIANA BOND BK GOOD SAMARITAN HOSP 04A		08/03/2010	PRAGER MCCARTHY & SEALY		529,498	500,000	520,179	509,962		(944)		(944)		509,018		20,480	20,480	30,903	08/01/2021
454623-Q4-4	INDIANA BOND BK SPL COLUMBUS CTR 03D		08/17/2010	UNION BANK OF SWITZERLAND		518,558	475,000	507,528	488,560		(2,264)		(2,264)		486,296		32,261	32,261	25,003	08/01/2018
454623-JB-6	INDIANA BOND BK ST REVOLVG FUND 98A		09/15/2010	CALLED @ 100.00		5,000,000	5,000,000	4,943,650	4,960,293		2,199		2,199		4,962,492		37,508	37,508	266,528	02/01/2020
455057-GE-3	INDIANA FIN AUTH FORENSIC SCIENCE 06A		03/16/2010	PRAGER MCCARTHY & SEALY		104,718	100,000	99,118	99,222		8		8		99,230		5,488	5,488	5,475	07/01/2025
454797-5B-3	INDIANA HLTH FAC CLARIAN HLTH 00A		08/15/2010	CALLED @ 101.50		31,815,175	31,345,000	30,423,082	31,614,161		199,269		199,269		31,813,430		1,745	1,745	1,723,975	02/15/2030
454797-7Y-1	INDIANA HLTH FAC DEACONESS HOSP 04 A		08/11/2010	PRAGER MCCARTHY & SEALY		668,159	660,000	669,702	664,737		(592)		(592)		664,145		4,014	4,014	49,871	03/01/2034
454795-DW-2	INDIANA HLTH FAC SISTERS ST FRANCIS 06E		01/14/2010	MORGAN STANLEY DEAN WITTER		2,028,400	2,000,000	2,000,000	2,000,000						2,000,000		28,400	28,400	23,042	05/15/2041
455261-SM-0	INDIANAPOLIS IN ECON DEV SUTTON PL 95A		09/01/2010	CALLED @ 100.00000000		140,000	140,000	140,000	129,707	10,293			10,293		140,000				11,200	09/01/2026
455280-X2-8	INDIANAPOLIS IN LOC PUB IMPT BD BK 00D		02/01/2010	CALLED @ 101.00000000		2,020,000	2,000,000	1,995,000	2,020,000						2,020,000				55,000	02/01/2021
455280-2F-3	INDIANAPOLIS IN LOC PUB IMPT BD BK 01B		08/01/2010	MATURED		160,000	160,000	168,309	160,636		(636)		(636)		160,000				8,400	08/01/2010
455280-3X-3	INDIANAPOLIS IN LOC PUB IMPT BD BK 01D		07/01/2010	Various		1,055,000	1,055,000	1,108,752	1,056,866		(946)		(946)		1,055,920		(920)	(920)	39,750	07/01/2010
455280-NP-8	INDIANAPOLIS IN LOC PUB IMPT BD BK 91C		01/01/2010	MATURED		4,275,000	4,275,000	1,196,444	4,275,000						4,275,000					01/01/2010
455393-AH-1	INDIANAPOLIS IN THERMAL ENERGY 01A		10/01/2010	MATURED		4,535,000	4,535,000	4,895,295	4,593,350		(58,350)		(58,350)		4,535,000				238,088	10/01/2010
455393-AM-0	INDIANAPOLIS IN THERMAL ENERGY 01A		10/08/2010	PRAGER MCCARTHY & SEALY		850,024	795,000	850,817	810,993		(2,017)		(2,017)		808,977		41,048	41,048	26,879	10/01/2014
455393-AP-3	INDIANAPOLIS IN THERMAL ENERGY 01A		05/04/2010	PRAGER MCCARTHY & SEALY		604,209	570,000	600,592	578,830		(837)		(837)		577,993		26,215	26,215	16,518	10/01/2016
46603A-AU-5	IVY TECH CMNTY CLG IN STUD FEE 06K		10/05/2010	PRAGER MCCARTHY & SEALY		491,877	450,000	461,696	458,232		(581)		(581)		457,652		34,225	34,225	25,576	07/01/2023
569027-GF-6	MARION CNTY IN CONV REC EXC TAX 03A SR		08/13/2010	RBC DAIN RAUSCHER		3,405,953	3,090,000	3,332,760	3,191,786		(17,792)		(17,792)		3,173,994		231,959	231,959	110,296	06/01/2015
569027-GG-4	MARION CNTY IN CONV REC EXC TAX 03A SR		02/11/2010	CRONIN & COMANY		1,966,932	1,800,000	1,925,748	1,848,835		(1,713)		(1,713)		1,847,121		119,811	119,811	19,000	06/01/2016
569027-GL-3	MARION CNTY IN CONV REC EXC TAX 03A SR		10/12/2010	PRAGER MCCARTHY & SEALY		694,863	650,000	675,415	659,977		(1,599)		(1,599)		658,377		36,486	36,486	21,625	06/01/2020
596232-CG-1	MIDDLEBURY IN SCH BLDG 1ST MTG 07		12/22/2010	PRAGER MCCARTHY & SEALY		240,427	240,000	238,090	238,273		70		70		238,343		2,085	2,085	15,690	07/15/2027
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		07/15/2010	CALLED @ 100.00000000		780,000	780,000	780,000	682,945	97,055			97,055		780,000				42,900	01/15/2021
926742-BY-2	VIGO CNTY IN UNION HOSPITAL 2007		03/10/2010	CITIGROUP GLOBAL MARKETS		11,827,060	14,000,000	13,955,480	11,182,220	2,774,113	76		2,774,189		13,956,409		(2,129,349)	(2,129,349)	437,578	09/01/2047
431689-AA-6	HILLS OF CEDAR CRK IA REAL ESTATE 04		12/01/2010	CALLED @ 100.00000000		365,000	365,000	365,000	302,384	62,616			62,616		365,000				28,288	12/01/2019
46246N-HH-2	IOWA FIN AUTH HOSP		02/15/2010	CALLED @ 101.00		13,130,000	13,000,000	12,733,450	13,130,000						13,130,000				381,875	02/15/2030
46246N-HJ-8	IOWA FIN AUTH HOSP IOWA HEALTH SYS 98A		01/01/2010	CALLED @ 101.00000000		5,650,950	5,595,000	5,524,740	5,623,258						5,623,258		27,692	27,692	143,372	07/01/2020
256366-AR-6	DODGE CITY KS WTRWKS & WSTWTR 2003		06/17/2010	PRAGER MCCARTHY & SEALY		105,857	100,000	102,727	101,210		(136)		(136)		101,074		4,783	4,783	2,652	12/01/2019
484790-HW-3	KANSAS CITY KS UTIL SYS REF & IMPT 92		03/01/2010	MATURED		4,985,000	4,985,000	1,635,279	4,932,119		52,881		52,881		4,985,000					03/01/2010
48542A-CB-5	KANSAS DEV FIN ADVENTIST 2009 C		10/06/2010	PRAGER MCCARTHY & SEALY		1,729,850	1,560,000	1,610,076	1,605,984		(3,676)		(3,676)		1,602,308		127,542	127,542	38,646	11/15/2014
485428-UW-4	KANSAS DEV FIN BRD REGENTS SCIENCE 03C		07/08/2010	Various		3,439,585	3,120,000	3,360,209	3,248,595		(9,382)		(9,382)		3,239,213		200,372	200,372	115,139	10/01/2016
485428-UX-2	KANSAS DEV FIN BRD REGENTS SCIENCE 03C		09/23/2010	PRAGER MCCARTHY & SEALY		2,765,017	2,525,000	2,688,746	2,617,304		(1,712)		(1,712)		2,615,592		149,425	149,425	49,365	10/01/2017
485428-VA-1	KANSAS DEV FIN BRD REGENTS SCIENCE 03C		10/20/2010	PRAGER MCCARTHY & SEALY		1,435,878	1,325,000	1,376,768	1,355,671		(1,093)		(1,093)		1,354,578		81,300	81,300	36,639	10/01/2020
485427-8M-3	KANSAS DEV FIN DEPT COMMERCE IMPACT 01M		06/01/2010	MATURED		615,000	615,000	653,001	617,157		(2,157)		(2,157)		615,000				15,375	06/01/2010
48542K-NN-5	KANSAS DEV FIN DEPT COMMERCE IMPACT 07F		08/19/2010	PRAGER MCCARTHY & SEALY		837,739	700,000	767,200	751,478		(3,939)		(3,939)		747,539		90,200	90,200	25,569	06/01/2017
485427-KH-0	KANSAS DEV FIN HLTH SISTERS CHARITY 98C		06/07/2010	CALLED @ 100.00		1,435,000	1,435,000	1,466,441	1,435,000						1,435,000				38,924	12/01/2012
48543B-JT-6	KANSAS DEV FIN HLTH STORMONT VAIL 07L		10/01/2010	Various		4,266,671	4,150,000	4,197,352	4,188,503		(2,382)		(2,382)		4,186,121		80,549	80,549	172,184	11/15/2036
48542K-CE-7	KANSAS DEV FIN STATE PROJ 2001 W		04/16/2010	PRE-REFUNDING		898,123	890,000	919,500	899,755		(1,572)		(1,572)		898,184		(61)	(61)	35,854	10/01/2013
48542K-RJ-0	KANSAS DEV FIN STATE PROJ 2007 K		12/17/2010	PRAGER MCCARTHY & SEALY		571,555	550,000	555,198	554,223		(443)		(443)		553,780		17,775	17,775	31,396	11/01/2027
505392-BU-3	LABETTE CNTY KS LABETTE HEALTH 07A		06/11/2010	STIFEL NICOLAUS & CO, INC.		329,626	350,000	360,115	314,412	43,726	(381)		43,345		357,757		(28,131)	(28,131)	25,580	09/01/2037
690278-AY-2	OVERLAND PARK KS CONVENTION 2007A		08/05/2010	Various		11,700,199	11,640,000	11,866,500	11,938,775		(16,804)	154,011	(170,816)		11,767,959		(67,760)	(67,760)	654,343	01/01/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
690278-BF-2	OVERLAND PARK KS CONVENTION 2007B		03/04/2010	Various		16,947,715	17,665,000	18,242,469	18,119,089		(11,328)		(11,328)		18,107,761		(1,160,046)	(1,160,046)	619,046	01/01/2022
890680-DF-5	TOPEKA KS COMB UTIL IMPT 2006 A		09/15/2010	Various		1,079,054	1,015,000	1,017,365	1,016,695		(148)		(148)		1,016,547		62,507	62,507	46,072	08/01/2021
890680-DG-3	TOPEKA KS COMB UTIL IMPT 2006 A		10/01/2010	PRAGER MCCARTHY & SEALY		1,980,879	1,885,000	1,880,589	1,881,263		150		150		1,881,413		99,466	99,466	88,226	08/01/2022
890680-DH-1	TOPEKA KS COMB UTIL IMPT 2006 A		10/21/2010	Various		2,435,483	2,300,000	2,313,524	2,309,701		(1,039)		(1,039)		2,308,662		126,821	126,821	122,342	08/01/2023
890630-EG-7	TOPEKA KS PUB BLDG 10TH & JACKSN 07A		10/22/2010	PRAGER MCCARTHY & SEALY		118,178	100,000	108,858	107,654		(494)		(494)		107,160		11,018	11,018	4,528	06/01/2020
890630-EP-7	TOPEKA KS PUB BLDG 10TH & JACKSN 07A		07/28/2010	Various		1,486,110	1,355,000	1,442,127	1,430,438		(2,306)		(2,306)		1,428,132		57,978	57,978	32,577	06/01/2027
890644-AK-3	TOPEKA KS SALES TAX 2006		05/20/2010	PRAGER MCCARTHY & SEALY		1,228,267	1,175,000	1,175,000	1,175,000						1,175,000		53,267	53,267	8,099	12/15/2016
967338-MG-6	WICHITA KS WTR & SWR UTIL 2005 B		10/01/2010	MATURED		1,260,000	1,260,000	1,350,165	1,274,138		(14,138)		(14,138)		1,260,000				63,000	10/01/2010
98267L-CV-5	WYANDOTTE CNTY-KC KS REDEV AREA B-01		12/01/2010	CALLED @ 100.00000000		270,000	270,000	273,407	270,588		(588)		(588)		270,000				13,500	12/01/2013
98267L-CW-3	WYANDOTTE CNTY-KC KS REDEV AREA B-01		12/01/2010	CALLED @ 100.00000000		350,000	350,000	352,487	350,430		(430)		(430)		350,000				17,500	12/01/2014
98267L-CX-1	WYANDOTTE CNTY-KC KS REDEV AREA B-01		12/01/2010	CALLED @ 100.00000000		345,000	345,000	345,686	345,119		(119)		(119)		345,000				17,250	12/01/2015
98267L-CY-9	WYANDOTTE CNTY-KC KS REDEV AREA B-01		12/01/2010	CALLED @ 100.00000000		190,000	190,000	189,312	189,880		120		120		190,000				9,500	12/01/2016
98267L-DA-0	WYANDOTTE CNTY-KC KS REDEV AREA B-01		12/01/2010	CALLED @ 100.00000000		330,000	330,000	329,164	329,853		147		147		330,000				16,913	12/01/2018
98267L-DB-8	WYANDOTTE CNTY-KC KS REDEV AREA B-01		12/01/2010	CALLED @ 100.00000000		320,000	320,000	317,505	319,561		439		439		320,000				16,400	12/01/2019
98267L-DM-4	WYANDOTTE CNTY-KC KS REDEV AREA B-01		08/24/2010	Various		1,799,418	1,775,000	1,787,612	1,777,181		(1,415)		(1,415)		1,775,766		23,652	23,652	60,433	12/01/2014
98267L-DN-2	WYANDOTTE CNTY-KC KS REDEV AREA B-01		08/25/2010	Various		1,883,751	1,865,000	1,868,708	1,865,643		(460)		(460)		1,865,183		18,569	18,569	69,192	12/01/2015
473020-LU-7	JEFFERSON CNTY KY LSE CAP PROJS 07A		12/20/2010	PRAGER MCCARTHY & SEALY		142,603	140,000	140,622	140,478		(55)		(55)		140,424		2,179	2,179	6,499	06/01/2024
491026-RT-9	KENTON CNTY KY ARPT CINCIN/NKY INTL 02A		06/28/2010	JEFFERIES & COMPANY, INC.		7,088,497	6,915,000	7,429,822	6,994,503		(33,594)		(33,594)		6,960,909		127,588	127,588	324,141	03/01/2011
491026-RU-6	KENTON CNTY KY ARPT CINCIN/NKY INTL 02A		03/01/2010	CANTOR FITZGERALD		8,572,962	7,950,000	8,528,681	8,099,666		(11,465)		(11,465)		8,088,201		484,761	484,761	227,320	03/01/2012
491026-RV-4	KENTON CNTY KY ARPT CINCIN/NKY INTL 02A		03/01/2010	CANTOR FITZGERALD		2,798,520	2,610,000	2,772,264	2,652,154		(3,225)		(3,225)		2,648,930		149,590	149,590	74,630	03/01/2013
49126V-CQ-8	KENTUCKY ECON DEV NORTON HLTH 00A		10/01/2010	CALLED @ 101.00000000		4,176,350	4,135,000	4,010,574	4,140,691		35,659		35,659		4,176,350				268,775	10/01/2020
49130N-AG-4	KENTUCKY HIGHER ED STUD LN CORP SR - TRU		05/06/2010	UNION BANK OF SWITZERLAND		11,500,000	11,500,000	11,241,825	11,254,564		3,831		3,831		11,258,395		241,605	241,605	65,592	05/01/2030
49140M-JM-2	KENTUCKY RURAL WTR FIN FLEX TERM 04 B		06/10/2010	PRAGER MCCARTHY & SEALY		103,177	100,000	90,090	91,216		255		255		91,471		11,706	11,706	5,832	02/01/2022
491513-5D-5	KENTUCKY ST PPTY & BLDGS PROJ 68 2000		06/28/2010	MORGAN STANLEY DEAN WITTER		15,218,003	15,015,000	15,960,044	15,103,243		(58,590)		(58,590)		15,044,652		173,350	173,350	647,522	10/01/2010
491552-RV-9	KENTUCKY TPK AUTH ECON DEV RD 06B		12/09/2010	Various		1,320,023	1,250,000	1,248,500	1,248,725		38		38		1,248,763		71,260	71,260	81,344	07/01/2023
491552-FE-0	KENTUCKY TPK AUTH ECON DEV RD 92		01/01/2010	MATURED		8,250,000	8,250,000	8,153,310	8,250,000						8,250,000					01/01/2010
546589-QV-7	LOUISVILLE JEFFERSON CNTY KY SWR 09A		06/24/2010	RAYMOND JAMES & ASSOCIATES, INC.		25,100,250	25,000,000	25,432,000	25,273,600		(207,600)		(207,600)		25,066,000		34,250	34,250	635,417	08/19/2010
546802-CL-1	LOUISVILLE KY RIVERFRONT CORP 1977		07/01/2010	MATURED		125,000	125,000	117,135	124,672		328		328		125,000				7,188	07/01/2010
680454-QF-5	OLDHAM CNTY KY SCH DIST - COP 07		01/14/2010	PRAGER MCCARTHY & SEALY		211,816	200,000	195,672	196,063		9		9		196,072		15,744	15,744	5,884	06/01/2026
680454-RB-3	OLDHAM CNTY KY SCH DIST 2ND - COP 07		09/16/2010	PRAGER MCCARTHY & SEALY		212,619	200,000	196,986	197,223		75		75		197,298		15,321	15,321	9,000	09/01/2026
695317-CW-5	PADUCAH KY ELEC PLANT BRD 09A		07/07/2010	PRAGER MCCARTHY & SEALY		110,021	100,000	100,388	100,360		(17)		(17)		100,344		9,677	9,677	3,903	10/01/2025
914391-ZE-0	UNIVERSITY OF LOUISVILLE KY 2008A		02/05/2010	PRAGER MCCARTHY & SEALY		108,756	100,000	100,804	100,710		(7)		(7)		100,703		8,053	8,053	1,988	09/01/2021
914391-ZF-7	UNIVERSITY OF LOUISVILLE KY 2008A		05/18/2010	PRAGER MCCARTHY & SEALY		537,945	500,000	501,590	501,405		(52)		(52)		501,353		36,592	36,592	16,250	09/01/2022
100210-LV-3	BOSSIER CITY LA PUB IMPT SALES TAX 02		04/19/2010	PRAGER MCCARTHY & SEALY		266,113	250,000	257,958	253,803		(214)		(214)		253,589		12,523	12,523	4,896	12/01/2019
100273-AS-0	BOSSIER PARISH LA SALES TAX 2002		01/13/2010	RAYMOND JAMES & ASSOCIATES, INC.		318,168	300,000	319,134	309,690		(100)		(100)		309,591		8,577	8,577	8,250	07/01/2019
50646P-AM-1	LAFAYETTE LA COMMUNICATIONS SYS 07		04/28/2010	Various		951,242	850,000	850,765	850,683		(23)		(23)		850,660		100,581	100,581	20,722	11/01/2018
506498-WN-0	LAFAYETTE LA UTIL REV 2004		08/23/2010	PRAGER MCCARTHY & SEALY		608,816	530,000	580,917	556,693		(3,308)		(3,308)		553,385		55,431	55,431	22,801	11/01/2015
506498-WP-5	LAFAYETTE LA UTIL REV 2004		07/21/2010	PRAGER MCCARTHY & SEALY		253,889	225,000	241,171	233,534		(476)		(476)		233,058		20,831	20,831	5,469	11/01/2016
506498-WR-1	LAFAYETTE LA UTIL REV 2004		09/21/2010	Various		6,928,122	6,195,000	6,556,354	6,386,414		(24,516)		(24,516)		6,361,899		566,223	566,223	275,505	11/01/2018

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
546456-BE-3	LOUISIANA CITIZENS PPTY INS ASSMT 06B		02/02/2010	Various		9,778,125	9,800,000	9,892,535	9,754,724		178		178		9,754,902		23,223	23,223	73,781	06/01/2022
546276-AN-6	LOUISIANA LOC GOV MULTI OLDE SALEM 02A		12/01/2010	CALLED @ 100.00000000		60,000	60,000	60,000	53,104	6,896			6,896		60,000				4,350	06/01/2037
546279-S5-0	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		09/17/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,229,581	3,030,000	3,029,939	3,029,945		2		2		3,029,947		199,634	199,634	121,485	11/01/2023
546279-S6-8	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		08/04/2010	PRAGER MCCARTHY & SEALY		364,635	350,000	348,758	348,867		32		32		348,899		15,735	15,735	11,938	11/01/2024
546279-S7-6	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		08/18/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		262,683	250,000	248,168	248,316		48		48		248,363		14,319	14,319	9,125	11/01/2025
546279-S8-4	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		07/26/2010	PRAGER MCCARTHY & SEALY		257,922	250,000	247,165	247,376		44		44		247,420		10,501	10,501	6,563	11/01/2026
546279-S9-2	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		10/21/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		712,558	685,000	674,341	675,074		300		300		675,375		37,183	37,183	30,397	11/01/2027
546279-WA-4	LOUISIANA LOC GOVT LIVINGSTON PARISH 06		07/20/2010	PRAGER MCCARTHY & SEALY		327,753	300,000	310,821	307,337		(331)		(331)		307,005		20,748	20,748	17,278	03/01/2020
546279-Z6-0	LOUISIANA LOC GOVT SHREVEPORT UTIL 07		05/04/2010	PRAGER MCCARTHY & SEALY		735,938	700,000	716,513	713,729		(506)		(506)		713,222		22,716	22,716	32,667	12/01/2027
546405-DE-8	LOUISIANA OFFICE FACS LSE CAPITOL 03		09/24/2010	PRAGER MCCARTHY & SEALY		502,341	470,000	480,730	474,723		(688)		(688)		474,035		28,306	28,306	18,074	11/01/2021
546405-DG-3	LOUISIANA OFFICE FACS LSE CAPITOL 03		08/06/2010	PRAGER MCCARTHY & SEALY		729,600	700,000	694,631	695,779		63		63		695,842		33,758	33,758	15,220	11/01/2023
546395-YV-0	LOUISIANA PUB FAC LAKE CHARLES HOSP 00		12/01/2010	CALLED @ 102.00000000		29,029,200	28,460,000	26,495,600	28,105,963		923,237		923,237		29,029,200				2,454,675	12/01/2030
546395-D7-6	LOUISIANA PUB FAC LAKE CHARLES HOSP 07		09/23/2010	WEDBUSH MORGAN SECURITIES		10,947,420	10,670,000	10,670,000	10,192,091	477,909			477,909		10,670,000		277,420	277,420	568,696	12/01/2019
546395-D8-4	LOUISIANA PUB FAC LAKE CHARLES HOSP 07		06/15/2010	Various		11,157,950	12,000,000	11,880,000	10,272,000	1,616,091	1,080		1,617,171		11,889,171		(731,221)	(731,221)	647,240	12/01/2034
546398-DH-8	LOUISIANA PUB FAC OCHSNER CLINIC 02B		12/22/2010	PRAGER MCCARTHY & SEALY		289,285	250,000	241,153	242,824		290		290		243,114		46,171	46,171	15,392	05/15/2027
546398-UZ-9	LOUISIANA PUB FAC OCHSNER CLINIC 07A		09/21/2010	Various		19,932,591	20,250,000	19,473,008	19,506,408		11,499		11,499		19,517,907		414,684	414,684	912,036	05/15/2038
546540-EJ-0	LOUISIANA ST UNIV AUXILIARY 2006		07/27/2010	PRAGER MCCARTHY & SEALY		663,049	600,000	633,036	623,235		(1,492)		(1,492)		621,743		41,306	41,306	36,750	07/01/2019
546279-L3-2	LOUISIANA TECH UNIV STUD HSG 07		02/18/2010	J. P. MORGAN SECURITIES, INC.		10,752,268	13,025,000	12,307,974	12,336,912		1,947		1,947		12,338,859		(1,586,591)	(1,586,591)	231,194	10/01/2037
647634-7A-6	NEW ORLEANS LA CTFS INDBT 2000		12/01/2010	MATURED		340,000	340,000	355,960	341,806		(1,806)		(1,806)		340,000				18,700	12/01/2010
647719-JM-6	NEW ORLEANS LA SEWERAGE SVC 2002		06/30/2010	PRAGER MCCARTHY & SEALY		163,653	150,000	161,184	154,212		(597)		(597)		153,615		10,038	10,038	4,479	06/01/2014
647719-JQ-7	NEW ORLEANS LA SEWERAGE SVC 2002		08/11/2010	PRAGER MCCARTHY & SEALY		226,135	210,000	220,607	214,240		(486)		(486)		213,755		12,380	12,380	5,243	06/01/2017
647719-JT-1	NEW ORLEANS LA SEWERAGE SVC 2002		12/14/2010	PRAGER MCCARTHY & SEALY		644,294	615,000	632,072	622,037		(1,429)		(1,429)		620,608		23,687	23,687	25,237	06/01/2020
647719-JU-8	NEW ORLEANS LA SEWERAGE SVC 2002		10/06/2010	Various		1,708,005	1,630,000	1,664,442	1,644,311		(3,074)		(3,074)		1,641,238		66,767	66,767	70,407	06/01/2021
75914N-AH-9	REGIONAL TRANSIT AUTH LA COP WILLOW 02		05/01/2010	MATURED		335,000	335,000	357,445	336,105		(1,105)		(1,105)		335,000				8,375	05/01/2010
787503-HD-6	ST BERNARD PARISH LA SALES TAX 04		10/25/2010	PRAGER MCCARTHY & SEALY		375,372	350,000	353,665	352,207		(96)		(96)		352,110		23,262	23,262	11,243	03/01/2022
560427-BU-9	MAINE HLTH & HIGHER EDL FACS AUTH 03B		05/11/2010	PRAGER MCCARTHY & SEALY		429,447	400,000	403,502	403,037		(216)		(216)		402,821		26,626	26,626	15,347	07/01/2019
560425-QF-0	MAINE HLTH & HIGHER EDL FACS AUTH 03D		06/24/2010	PRAGER MCCARTHY & SEALY		331,260	300,000	324,199	310,599		(1,256)		(1,256)		309,343		21,917	21,917	14,097	07/01/2014
560425-QH-6	MAINE HLTH & HIGHER EDL FACS AUTH 03D		07/14/2010	GRIGSBY & ASSOCIATES		658,704	600,000	643,848	617,822		(2,639)		(2,639)		615,183		43,521	43,521	31,500	07/01/2015
560425-QK-9	MAINE HLTH & HIGHER EDL FACS AUTH 03D		07/22/2010	PRAGER MCCARTHY & SEALY		217,667	200,000	212,964	205,284		(596)		(596)		204,688		12,979	12,979	9,194	07/01/2016
560425-QP-8	MAINE HLTH & HIGHER EDL FACS AUTH 03D		10/13/2010	PRAGER MCCARTHY & SEALY		118,911	110,000	115,250	112,152		(463)		(463)		111,690		7,221	7,221	7,135	07/01/2018
560425-TL-4	MAINE HLTH & HIGHER EDL FACS AUTH 04A		10/13/2010	PRAGER MCCARTHY & SEALY		150,822	140,000	136,959	137,533		96		96		137,629		13,193	13,193	9,081	07/01/2025
560427-DU-7	MAINE HLTH & HIGHER EDL FACS AUTH 05A		08/24/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		296,098	270,000	283,397	263,283		208		208		263,490		32,608	32,608	15,600	07/01/2024
560425-XU-9	MAINE HLTH & HIGHER EDL FACS AUTH 06A		08/10/2010	PRAGER MCCARTHY & SEALY		110,415	100,000	106,602	104,188		(425)		(425)		103,763		6,652	6,652	5,583	07/01/2020

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
56052E-ZC-5	MAINE HSG AUTH MTG PUR 2007 SER C		03/24/2010	PRAGER MCCARTHY & SEALY		106,050	100,000	97,567	97,817		36		36		97,853		8,197	8,197	4,405	11/15/2022
56052E-A4-0	MAINE HSG AUTH MTG PUR 2008 SER A-2		02/10/2010	CALLED @ 100.00000000		140,000	140,000	140,000	140,000						140,000				5,204	11/15/2027
56052E-A5-7	MAINE HSG AUTH MTG PUR 2008 SER A-2		11/15/2010	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						30,000				1,560	11/15/2032
560462-HX-4	MAINE MUN BD BK SWR & WTR SRF PROJ 03C		02/01/2010	PRAGER MCCARTHY & SEALY		238,123	225,000	225,000	225,000						225,000		13,123	13,123	2,658	11/01/2024
560459-RD-3	MAINE MUN BOND BANK 2005 A REF		04/08/2010	Various		1,406,260	1,300,000	1,318,814	1,311,911		(360)		(360)		1,311,551		94,709	94,709	21,413	11/01/2019
560459-UG-2	MAINE MUN BOND BANK 2005 E		01/21/2010	Various		1,392,017	1,260,000	1,309,208	1,282,849		(199)		(199)		1,282,650		109,367	109,367	14,149	11/01/2020
736564-AK-1	PORTLAND ME GEN ARPT 2003 A		10/21/2010	PRAGER MCCARTHY & SEALY		1,897,790	1,825,000	1,840,567	1,831,455		(1,194)		(1,194)		1,830,260		67,529	67,529	108,719	07/01/2032
75913W-DZ-7	REGIONAL WASTE SYS ME SOLID WASTE 05T		07/01/2010	MATURED		3,205,000	3,205,000	3,419,800	3,229,141		(24,141)		(24,141)		3,205,000				160,250	07/01/2010
914399-JH-4	UNIVERSITY OF MAINE SYS REV 2007		08/16/2010	PRAGER MCCARTHY & SEALY		104,852	100,000	100,147	100,115		(9)		(9)		100,106		4,746	4,746	4,592	03/01/2032
059230-AU-6	BALTIMORE MD RSD FIN COLDSPRING 78		05/01/2010	MATURED		155,000	155,000	155,000	155,000						155,000				4,960	05/01/2010
57420N-AF-8	MARYLAND ECON DEV LUTHERAN WORLD 00		04/01/2010	Various		2,931,600	2,875,000	2,857,491	2,932,500						2,932,500			(900)	104,219	04/01/2029
574217-K9-5	MARYLAND HLTH ED MERCY MED CTR 07A		09/17/2010	PRAGER MCCARTHY & SEALY		99,865	100,000	97,281	97,385		38		38		97,422		2,443	2,443	6,125	07/01/2037
574217-ZH-1	MARYLAND HLTH ED WESTN MD HLTH 06 A		08/09/2010	Various		330,103	315,000	317,189	316,576		(114)		(114)		316,462		13,641	13,641	17,273	01/01/2021
574217-ZK-4	MARYLAND HLTH ED WESTN MD HLTH 06 A		06/03/2010	Various		205,879	200,000	200,922	200,664		(28)		(28)		200,636		5,243	5,243	11,788	01/01/2022
574298-BB-0	MARYLAND TRANS ARPT PKG BALTIMORE 02B		03/01/2010	MATURED		3,210,000	3,210,000	3,347,952	3,213,416		(3,416)		(3,416)		3,210,000				84,263	03/01/2010
613349-S6-7	MONTGOMERY CNTY MD HSG OPPNTY SGL 07D		12/17/2010	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						30,000				2,192	07/01/2027
741714-LX-5	PRINCE GEORGES CNTY MD HSG AUTH SINGLE F		08/01/2010	CALLED @ 100.00		20,000	20,000	20,000	20,000						20,000				1,240	02/01/2032
57585K-C9-7	MASSACHUSETTS HLTH ED BAYSTATE 02F		08/26/2010	PRAGER MCCARTHY & SEALY		1,309,908	1,265,000	1,254,943	1,256,924		174		174		1,257,098		52,810	52,810	82,739	07/01/2027
57585K-D2-1	MASSACHUSETTS HLTH ED BAYSTATE 02F		09/15/2010	Various		1,956,367	1,905,000	1,891,284	1,893,070		201		201		1,893,271		63,097	63,097	128,713	07/01/2033
57586P-EY-8	MASSACHUSETTS HSG FIN SGL 2006 SER 124		01/11/2010	PRAGER MCCARTHY & SEALY		110,445	100,000	100,000	100,000						100,000		10,445	10,445	2,865	06/01/2015
57586P-EZ-5	MASSACHUSETTS HSG FIN SGL 2006 SER 124		06/21/2010	PRAGER MCCARTHY & SEALY		331,644	300,000	300,000	300,000						300,000		31,644	31,644	14,761	12/01/2015
57586P-HG-4	MASSACHUSETTS HSG FIN SGL 2007 SER 128		09/28/2010	PRAGER MCCARTHY & SEALY		210,055	200,000	200,000	200,000						200,000		10,055	10,055	11,558	12/01/2023
575911-BZ-4	MASSACHUSETTS INDL MEADOW GREEN 95A		10/01/2010	Various		2,100,000	2,100,000	2,212,350	2,106,204		(6,100)		(6,100)		2,100,103			(103)	190,181	01/01/2028
57583P-DK-2	MASSACHUSETTS ST FED HWY GANS 2000 A		12/15/2010	CALLED @ 100.00		9,130,000	9,130,000	10,043,896	9,305,735		(175,735)		(175,735)		9,130,000				524,975	12/15/2013
576018-AF-2	MASSACHUSETTS TPK AUTH MET HWY 97A SR		06/28/2010	CALLED @ 100		9,100,000	9,100,000	8,783,775	8,807,071		10,216		10,216		8,817,287		282,713	282,713	462,489	01/01/2023
576018-CX-1	MASSACHUSETTS TPK AUTH MET HWY 99A SUB		05/14/2010	CALLED @ 100		28,475,000	28,475,000	26,034,948	26,266,124		12,651		12,651		26,278,775		2,196,225	2,196,225	1,237,872	01/01/2039
386545-FG-7	GRAND VALLEY ST UNIV MI GEN REV 00		12/01/2010	CALLED @ 100.00000000		4,705,000	4,705,000	5,106,297	4,779,698		(74,698)		(74,698)		4,705,000				247,013	12/01/2020
467148-CD-2	JACKSON CNTY MI W A FOOTE MEM HOSP 97A		05/19/2010	Various		11,953,378	11,990,000	11,583,899	11,625,413		20,522		20,522		11,645,934		307,443	307,443	233,489	06/01/2017
59455T-TA-0	MICHIGAN MUN BD AUTH CLEAN WTR 07		08/31/2010	Various		10,928,553	10,045,000	9,097,383	9,142,995		23,352		23,352		9,166,348		1,762,205	1,762,205	410,153	10/01/2025
59455T-TB-8	MICHIGAN MUN BD AUTH CLEAN WTR 07		10/15/2010	PRAGER MCCARTHY & SEALY		1,080,290	1,000,000	993,110	993,633		206		206		993,839		86,451	86,451	48,691	10/01/2026
59455R-MW-3	MICHIGAN MUN BD AUTH DRINK WTR 00		10/01/2010	CALLED @ 101.00000000		2,020,000	2,000,000	1,957,540	2,011,487		8,513		8,513		2,020,000				110,000	10/01/2022
594614-UK-3	MICHIGAN ST BLDG AUTH FAC PROG 2003 I		08/11/2010	Various		8,647,442	7,680,000	8,077,440	8,030,476		(53,975)		(53,975)		7,976,501		670,941	670,941	335,574	10/15/2014
594614-YX-1	MICHIGAN ST BLDG AUTH FAC PROG 2005 I		06/28/2010	MESIROW FINANCIAL, INC.		4,234,800	4,180,000	4,480,654	4,230,448		(31,859)		(31,859)		4,198,589		36,211	36,211	148,622	10/15/2010
594622-AL-6	MICHIGAN ST COP 525 REDEVCO 2000		06/01/2010	CALLED @ 100.00000000		1,890,000	1,890,000	1,882,062	1,889,536		464		464		1,890,000				47,250	06/01/2011
594622-AM-4	MICHIGAN ST COP 525 REDEVCO 2000		06/01/2010	CALLED @ 100.00000000		1,480,000	1,480,000	1,460,434	1,478,755		1,245		1,245		1,480,000				37,000	06/01/2012
59465E-Q6-3	MICHIGAN ST HOSP FIN SISTERS MERCY 93P		08/15/2010	CALLED @ 100.00000000		220,000	220,000	225,227	221,379		(287)		(287)		221,092		(1,092)	(1,092)	11,825	08/15/2014
59465E-TG-8	MICHIGAN ST HOSP GENESYS ASCENSION 98A		10/01/2010	CALLED @ 100.00000000		1,650,000	1,650,000	1,647,938	1,649,693		181		181		1,649,874		126	126	87,450	10/01/2011
786744-AQ-5	SAGINAW MI HOSP FIN ST LUKES HOSP 78		11/01/2010	MATURED		130,000	130,000	128,700	129,870		130		130		130,000				9,750	11/01/2010
897405-AN-6	TROY MI DOWNTOWN DEV SER 2001		06/21/2010	PRAGER MCCARTHY & SEALY		379,279	365,000	386,123	369,552		(888)		(888)		368,663		10,615	10,615	10,762	11/01/2013
944314-KS-1	WAYNE CNTY MI DETROIT MET ARPT 02D		01/13/2010	PRAGER MCCARTHY & SEALY		110,619	100,000	107,258	102,383		(39)		(39)		102,345		8,274	8,274	700	12/01/2012
944314-HG-1	WAYNE CNTY MI DETROIT MET ARPT 98A		03/02/2010	CITIGROUP GLOBAL MARKETS		8,065,275	7,950,000	7,636,214	7,787,010		3,456		3,456		7,790,466		274,809	274,809	111,576	12/01/2016
792909-BD-4	MINNEAPOLIS MN HLTH CARE ALLINA 07H		05/06/2010	PRAGER MCCARTHY & SEALY		109,696	100,000	107,206	105,861		(229)		(229)		105,632		4,064	4,064	2,444	11/15/2018

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
792909-BG-7	MINNEAPOLIS MN HLTH CARE ALLINA 07H		05/25/2010	PRAGER MCCARTHY & SEALY		1,016,932	950,000	1,003,970	993,973		(1,553)		(1,553)		992,419		24,513	24,513	21,660	11/15/2021
792909-BH-5	MINNEAPOLIS MN HLTH CARE ALLINA 07H		07/15/2010	Various		1,887,658	1,750,000	1,843,555	1,826,254		(4,280)		(4,280)		1,821,974		65,683	65,683	56,632	11/15/2022
603827-FM-3	MINNEAPOLIS ST PAUL MN METRO ARPT 01B		03/03/2010	KEYBANK NATIONAL ASSOCIATION		1,443,863	1,385,000	1,482,199	1,397,428		(2,285)		(2,285)		1,395,143		48,720	48,720	54,640	01/01/2012
603827-QF-6	MINNEAPOLIS ST PAUL MN METRO ARPT 08A		08/16/2010	WELLS FARGO		6,275,661	5,615,000	5,939,435	5,841,600		(33,638)		(33,638)		5,807,962		467,699	467,699	318,183	01/01/2014
60416H-KJ-2	MINNESOTA ED FAC ST OLAF CLG 6-0 2007		03/17/2010	Various		1,118,191	1,095,000	1,093,533	1,093,682		12		12		1,093,694		24,497	24,497	22,662	10/01/2027
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q		01/01/2010	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				2,750	07/01/2023
60415M-WF-7	MINNESOTA ST HSG FIN AGY SGL FAM 97C		01/01/2010	CALLED @ 100.00		1,370,000	1,370,000	1,370,000	1,370,000						1,370,000				42,813	01/01/2029
78916V-AT-7	ST CLOUD MN HLTH CENTRACARE 2000A		05/01/2010	CALLED @ 101.00		3,444,100	3,410,000	3,369,319	3,379,159		470		470		3,379,630		64,470	64,470	98,038	05/01/2026
78916V-AU-4	ST CLOUD MN HLTH CENTRACARE 2000A		05/01/2010	CALLED @ 101.00		5,757,000	5,700,000	5,570,325	5,592,109		1,037		1,037		5,593,146		163,854	163,854	167,438	05/01/2030
958697-AW-4	WESTERN MN MUN PWR AGY PWR SUP 77A		01/01/2010	CALLED @ 100.00000000		195,000	195,000	194,025	194,946						194,946		54	54	12,431	01/01/2016
415072-GF-8	HARRISON CNTY MS SCH DIST LTD TAX 2007		12/29/2010	PRAGER MCCARTHY & SEALY		700,238	630,000	626,081	623,200		292		292		623,492		76,746	76,746	29,203	10/01/2021
60534Q-RK-9	MISSISSIPPI DEV BK BILOXI 06A		07/21/2010	DUNCAN WILLIAMS, INC.		421,804	400,000	397,664	397,977		61		61		398,038		23,766	23,766	31,250	11/01/2023
605343-TS-1	MISSISSIPPI DEV BK CAP PROJ EQUIP 99A		02/26/2010	MESIROW FINANCIAL, INC.		1,549,600	1,490,000	1,433,097		1,435,719	418		1,436,137		1,436,137		113,463	113,463	59,331	07/01/2024
60534Q-B5-9	MISSISSIPPI DEV BK DESOTO CNTY HWY 07		12/10/2010	Various		1,201,118	1,150,000	1,145,113	1,145,411		125		125		1,145,537		55,581	55,581	74,166	01/01/2031
60534Q-B6-7	MISSISSIPPI DEV BK DESOTO CNTY HWY 07		08/18/2010	Various		5,709,371	5,555,000	5,496,006	5,498,713		586		586		5,499,300		210,071	210,071	249,479	01/01/2035
605343-X4-9	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01A		07/01/2010	CALLED @ 100.00000000		240,000	240,000	245,712	240,888		(345)		(345)		240,544		(544)	(544)	12,000	07/01/2013
605343-X9-8	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01B		07/01/2010	CALLED @ 100.00000000		230,000	230,000	235,474	231,264		(300)		(300)		230,964		(964)	(964)	11,500	07/01/2013
60534P-7K-3	MISSISSIPPI DEV BK LAUREL CITY HWY 05		10/13/2010	Various		661,121	610,000	610,153	610,122		(14)		(14)		610,108		51,014	51,014	39,357	01/01/2025
60534P-7L-1	MISSISSIPPI DEV BK LAUREL CITY HWY 05		07/16/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,123,710	2,000,000	1,988,680	1,989,442		194		194		1,989,636		134,074	134,074	94,306	01/01/2026
60534Q-NR-8	MISSISSIPPI DEV BK MADISON CNTY HWY 06		03/31/2010	WILEY BROTHERS		218,186	200,000	205,200	204,215		(149)		(149)		204,067		14,119	14,119	7,639	01/01/2020
60534Q-NV-9	MISSISSIPPI DEV BK MADISON CNTY HWY 06		03/22/2010	Various		1,322,300	1,250,000	1,257,750	1,255,537		(168)		(168)		1,255,370		66,930	66,930	68,906	01/01/2022
60534Q-PA-3	MISSISSIPPI DEV BK MADISON CNTY HWY 06		12/16/2010	Various		3,181,929	3,000,000	2,985,780	2,986,736		392		392		2,987,128		194,801	194,801	181,125	01/01/2026
60534Q-ZR-5	MISSISSIPPI DEV BK MARSHALL CNTY HWY 07		08/20/2010	Various		5,188,760	5,000,000	4,978,750	4,980,050		280		280		4,980,330		208,430	208,430	295,556	01/01/2031
605360-QD-1	MISSISSIPPI HOSP EQUIP FACS BAPTIST 07A		10/20/2010	Various		2,633,227	2,630,000	2,610,827	2,612,713		621		621		2,613,335		19,892	19,892	145,575	08/15/2026
088632-AB-0	BI-STATE DEV MO IL METRO METROLINK 07		08/05/2010	JEFFERIES & COMPANY, INC.		1,998,500	2,000,000	1,982,660	1,983,366		225		225		1,983,591		14,909	14,909	85,833	10/01/2033
16645P-DC-2	CHESTERFIELD MO COP 2004		06/21/2010	PRAGER MCCARTHY & SEALY		924,860	800,000	800,233	792,774		104		104		792,878		131,982	131,982	22,667	02/15/2020
16645P-DE-8	CHESTERFIELD MO COP 2004		10/01/2010	PRAGER MCCARTHY & SEALY		182,036	150,000	145,565	145,048		227		227		145,275		36,760	36,760	8,563	02/15/2022
16645P-DY-4	CHESTERFIELD MO COP 2005		12/20/2010	PRAGER MCCARTHY & SEALY		216,028	200,000	200,482	197,866		67		67		197,933		18,095	18,095	5,875	12/01/2021
188177-AW-9	CLINTON MO SCH DIST COP 2007		08/17/2010	Various		1,829,931	1,750,000	1,704,133	1,708,040		829		829		1,708,868		121,062	121,062	74,881	03/01/2028
442499-BW-8	HOWARD BEND MO LEVEE DIST 05 REF		04/12/2010	PRAGER MCCARTHY & SEALY		141,816	125,000	137,369	134,304		(242)		(242)		134,062		7,754	7,754	7,365	03/01/2019
46737E-CW-0	JACKSON CNTY MO PUB BLDG CORP IMPT 03		09/13/2010	PRAGER MCCARTHY & SEALY		110,719	100,000	106,021	102,641		(446)		(446)		102,195		8,524	8,524	3,958	12/01/2016
46737E-CZ-3	JACKSON CNTY MO PUB BLDG CORP IMPT 03		12/10/2010	PRAGER MCCARTHY & SEALY		269,993	250,000	260,048	254,437		(1,012)		(1,012)		253,425		16,568	16,568	12,986	12/01/2019
46737E-DA-7	JACKSON CNTY MO PUB BLDG CORP IMPT 03		09/20/2010	PRAGER MCCARTHY & SEALY		663,976	615,000	635,172	623,929		(653)		(653)		623,276		40,699	40,699	12,053	12/01/2020
467578-AN-0	JACKSON CNTY MO SPL OBLIG TRUMAN MED 01A		06/16/2010	GMS GROUP		2,628,312	2,430,000	2,430,000	2,430,000						2,430,000		198,312	198,312	65,475	12/01/2014
467578-AP-5	JACKSON CNTY MO SPL OBLIG TRUMAN MED 01A		09/09/2010	RBC DAIN RAUSCHER		1,929,253	1,780,000	1,780,000	1,780,000						1,780,000		149,253	149,253	69,264	12/01/2015
467578-BN-9	JACKSON CNTY MO TRUMAN SPORTS SPL 06		07/15/2010	Various		10,889,825	10,040,000	10,669,006	10,349,747		(56,083)		(56,083)		10,293,665		596,160	596,160	319,154	12/01/2012
467578-CA-6	JACKSON CNTY MO TRUMAN SPORTS SPL 06		10/26/2010	Various		11,903,132	11,200,000	11,214,000	11,212,026		(936)		(936)		11,211,090		692,042	692,042	399,764	12/01/2024
480644-AT-0	JOPLIN MO INDL DEV CATHOLIC HLTH 97A		01/29/2010	CALLED @ 100.00		1,925,000	1,925,000	1,798,855	1,879,598		813		813		1,880,411		44,589	44,589	15,895	12/01/2015
484898-AB-7	KANSAS CITY MO CTRY CLUB PLAZA TRANSN 02		12/01/2010	MATURED		470,000	470,000	470,000	470,000						470,000				29,140	12/01/2010
485106-CK-2	KANSAS CITY MO DNTWN ARENA 08C		10/15/2010	PRAGER MCCARTHY & SEALY		327,910	315,000	298,670	299,045		84		84		299,129		28,781	28,781	14,423	04/01/2038
485052-QH-0	KANSAS CITY MO MUN ASSIST CORP 01 B-1		04/28/2010	CALLED @ 100		475,000	475,000	476,164	475,000						475,000				13,656	04/01/2018
485052-QJ-6	KANSAS CITY MO MUN ASSIST CORP 01 B-1		04/28/2010	CALLED @ 100.00		1,460,000	1,460,000	1,456,350	1,457,685		64		64		1,457,749		2,251	2,251	41,975	04/01/2019
485052-QK-3	KANSAS CITY MO MUN ASSIST CORP 01 B-1		04/28/2010	CALLED @ 100		555,000	555,000	550,299	551,875		76		76		551,951		3,049	3,049	15,956	04/01/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
485052-QM-9	KANSAS CITY MO MUN ASSIST CORP 01 B-1		04/28/2010	CALLED @ 100		3,120,000	3,120,000	3,073,918	3,088,108		688		688		3,088,796		31,204	31,204	89,700	04/01/2021
485052-RG-1	KANSAS CITY MO MUN ASSIST CORP 04 B-1		10/26/2010	PRAGER MCCARTHY & SEALY		70,361	100,000	44,754	57,634		2,377		2,377		60,010		10,351	10,351		04/15/2021
48507R-AN-7	KANSAS CITY MO PFC REV 01		07/19/2010	Various		5,464,926	5,290,000	5,308,198	5,296,159		(981)		(981)		5,295,178		169,749	169,749	212,554	04/01/2015
48507R-AP-2	KANSAS CITY MO PFC REV 01		09/10/2010	Various		5,866,453	5,700,000	5,676,174	5,687,694		1,097		1,097		5,688,791		177,661	177,661	254,563	04/01/2016
48507R-AR-8	KANSAS CITY MO PFC REV 01		02/09/2010	PRAGER MCCARTHY & SEALY		103,262	100,000	98,315	98,989		11		11		99,000		4,262	4,262	1,819	04/01/2018
485107-CG-9	KANSAS CITY MO TIF BLUE PKWY TWN 04		10/13/2010	PRAGER MCCARTHY & SEALY		329,250	310,000	313,599	311,850		(274)		(274)		311,577		17,673	17,673	19,038	07/01/2024
48503S-CC-1	KANSAS CITY MO UP & MID REDEV 2007		09/28/2010	Various		2,097,181	1,900,000	2,047,915	2,012,364		(5,551)		(5,551)		2,006,812		90,369	90,369	62,778	04/01/2021
534893-AN-2	LINCOLN UNIVERSITY MO AUX SYS 2000		06/01/2010	CALLED @ 100.00000000		500,000	500,000	500,000	500,000						500,000				13,750	06/01/2015
60636C-ZC-6	MISSOURI DEV FIN BRD ARNOLD RD PJ 07B		08/24/2010	JEFFERIES & COMPANY, INC.		1,086,356	1,085,000	1,079,575	1,080,173		248		248		1,080,421		5,935	5,935	44,606	11/01/2027
60636C-DF-3	MISSOURI DEV FIN KC MIDTOWN REDEV 00A		04/01/2010	MATURED		1,000,000	1,000,000	1,057,430	1,001,826		(1,826)		(1,826)		1,000,000				30,000	04/01/2010
60636C-DG-1	MISSOURI DEV FIN KC MIDTOWN REDEV 00A		04/01/2010	CALLED @ 100.00000000		2,000,000	2,000,000	2,106,940	2,003,435		(3,435)		(3,435)		2,000,000				60,000	04/01/2011
60636C-DH-9	MISSOURI DEV FIN KC MIDTOWN REDEV 00A		04/01/2010	CALLED @ 100.00000000		2,165,000	2,165,000	2,263,746	2,168,159		(3,159)		(3,159)		2,165,000				64,950	04/01/2012
60636C-DL-0	MISSOURI DEV FIN KC MIDTOWN REDEV 00A		04/01/2010	CALLED @ 100.00000000		3,815,000	3,815,000	3,767,999	3,815,000						3,815,000				109,681	04/01/2022
60636P-YE-4	MISSOURI ENVIR WTR PCR ST REVOLV FD 07A		06/03/2010	PRAGER MCCARTHY & SEALY		422,280	390,000	404,309	401,134		(555)		(555)		400,578		21,702	21,702	17,341	01/01/2025
606072-GS-9	MISSOURI HIGHER EDUCATION LOAN AUTH -11T		05/11/2010	UNION BANK OF SWITZERLAND		15,200,000	15,200,000	15,200,000	15,200,000						15,200,000				58,500	07/01/2032
606072-HT-6	MISSOURI HIGHER EDUCATION LOAN AUTH -11T		05/11/2010	UNION BANK OF SWITZERLAND		4,700,000	4,700,000	4,589,785	4,592,843		1,042		1,042		4,593,886		106,114	106,114	11,345	05/01/2044
60635R-H6-7	MISSOURI HLTH & ED LAKE REGL HLTH 03		10/19/2010	Various		2,047,759	2,000,000	1,995,000	1,995,595		88		88		1,995,683		52,076	52,076	127,807	02/15/2034
60635R-4N-4	MISSOURI HLTH & ED LESTER COX MED 92H		08/11/2010	PRAGER MCCARTHY & SEALY		151,420	200,000	104,794	113,958		2,823		2,823		116,781		34,639	34,639		09/01/2018
60635R-3L-9	MISSOURI HLTH & ED ST LUKES HOSP 03A		12/13/2010	PRAGER MCCARTHY & SEALY		986,597	900,000	915,749	914,119		(862)		(862)		913,257		73,340	73,340	41,647	11/15/2032
606901-ZB-5	MISSOURI HLTH & ED WEBSTER UNIV 2001		10/13/2010	PRAGER MCCARTHY & SEALY		187,964	185,000	185,000	185,000						185,000		2,964	2,964	9,687	04/01/2016
60635N-LL-8	MISSOURI HSG DEV COMMN HMEOWNSHIP 00B1		09/01/2010	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				3,410	09/01/2025
60635N-LM-6	MISSOURI HSG DEV COMMN HMEOWNSHIP 00B1		09/01/2010	CALLED @ 100.00000000		65,000	65,000	65,000	65,000						65,000				4,063	03/01/2031
60636X-Q5-5	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1		12/01/2010	CALLED @ 100.00000000		645,000	645,000	645,000	645,000						645,000				35,042	09/01/2023
60635N-JL-1	MISSOURI HSG DEV COMMN HMEOWNSHIP 99C1		03/01/2010	CALLED @ 100.00		205,000	205,000	205,000	205,000						205,000				6,355	03/01/2030
606092-BG-8	MISSOURI JT MUN ELEC IATAN PROJ 2 06A		03/02/2010	PRAGER MCCARTHY & SEALY		109,927	100,000	106,448	104,417		(117)		(117)		104,300		5,627	5,627	5,889	01/01/2019
606092-AT-1	MISSOURI JT MUN ELEC UTIL PLUM PT 06		10/05/2010	PRAGER MCCARTHY & SEALY		508,644	500,000	512,520	509,567		(1,078)		(1,078)		508,489		155	155	31,569	01/01/2034
606341-CC-7	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		10/12/2010	PRAGER MCCARTHY & SEALY		1,343,958	1,250,000	1,256,925	1,255,024		(209)		(209)		1,254,815		89,143	89,143	58,050	10/01/2023
606341-CF-0	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		08/30/2010	PRAGER MCCARTHY & SEALY		540,715	500,000	500,000	500,000						500,000		40,715	40,715	31,938	10/01/2026
60636M-CZ-8	MISSOURI ST REGL CONV SPORTS FAC 03A-1		01/27/2010	PRAGER MCCARTHY & SEALY		110,301	100,000	110,333	104,695		(100)		(100)		104,594		5,707	5,707	2,421	08/15/2017
606377-AL-3	MISSOURI ST UNIV AUX ENT SYS 2007 A		02/11/2010	BERGHOFF & CO		2,197,000	2,000,000	2,144,180	2,110,570		(1,676)		(1,676)		2,108,895		88,105	88,105	37,778	04/01/2020
606377-AM-1	MISSOURI ST UNIV AUX ENT SYS 2007 A		08/04/2010	PRAGER MCCARTHY & SEALY		111,127	100,000	107,040	105,400		(392)		(392)		105,008		6,119	6,119	4,278	04/01/2021
609040-CR-9	MONARCH-CHESTERFIELD LEVEE DIST MO 06A		08/24/2010	Various		212,677	200,000	206,290	204,354		(323)		(323)		204,031		8,646	8,646	13,556	03/01/2026
77183N-AV-8	ROCK COMMUNITY FIRE PROTN MO COP 2008		05/04/2010	PRAGER MCCARTHY & SEALY		204,383	195,000	191,898	192,036		38		38		192,074		12,309	12,309	6,663	03/01/2028
826775-DG-0	SIKESTON MO ELEC SYS REV REF 1992		06/01/2010	MATURED		920,000	920,000	939,863	920,000						920,000				28,520	06/01/2010
841438-CA-0	SOUTHEAST MO ST UNIV SYS FACS REF 01		10/13/2010	PRAGER MCCARTHY & SEALY		264,138	260,000	258,671	259,207		61		61		259,268		4,870	4,870	12,888	04/01/2018
851010-LV-8	SPRINGFIELD MO PUB BLDG LSE 04		09/24/2010	PRAGER MCCARTHY & SEALY		1,382,673	1,300,000	1,287,052	1,290,618		440		440		1,291,058		91,615	91,615	77,278	03/01/2024
85100L-CD-3	SPRINGFIELD MO PUB BLDG STORMWTR 07		10/06/2010	PRAGER MCCARTHY & SEALY		1,139,375	1,050,000	1,072,365	1,068,014		(1,497)		(1,497)		1,066,517		72,857	72,857	72,521	05/01/2027

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
851016-BA-2	SPRINGFIELD MO PUB UTIL COP LSE 2006A		07/15/2010	PRAGER MCCARTHY & SEALY		113,359	100,000	107,765	105,057		(424)		(424)		104,633		8,726	8,726	5,681	12/01/2017
851016-BC-8	SPRINGFIELD MO PUB UTIL COP LSE 2006A		08/04/2010	PRAGER MCCARTHY & SEALY		551,256	500,000	537,275	524,213		(1,029)		(1,029)		523,185		28,071	28,071	21,611	12/01/2019
791638-UK-3	ST LOUIS MO ARPT LAMBERT INTL 03A REF		09/28/2010	PRAGER MCCARTHY & SEALY		664,301	600,000	669,420	626,727		(2,941)		(2,941)		623,786		40,515	40,515	28,583	07/01/2015
791638-UY-3	ST LOUIS MO ARPT LAMBERT INTL 05 REF		04/08/2010	Various		17,742,921	16,855,000	18,649,767	18,381,501		(41,710)	316,782	(358,492)		18,023,009		(280,088)	(280,088)	726,170	07/01/2018
791638-UZ-0	ST LOUIS MO ARPT LAMBERT INTL 05 REF		03/02/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		17,153,679	16,005,000	18,055,076	17,541,316		(23,624)		(23,624)		17,517,692		(364,013)	(364,013)	596,631	07/01/2019
791638-VB-2	ST LOUIS MO ARPT LAMBERT INTL 05 REF		10/14/2010	PRAGER MCCARTHY & SEALY		1,334,280	1,275,000	1,343,276	1,316,994		(1,643)		(1,643)		1,315,351		18,929	18,929	73,986	07/01/2021
79165T-FY-2	ST LOUIS MO MUN FIN LSE JUST CTR 01A		09/27/2010	PRAGER MCCARTHY & SEALY		316,247	300,000	321,681	306,204		(1,882)		(1,882)		304,322		11,925	11,925	16,406	02/15/2016
61212R-FF-8	MONTANA BRD HSG SGL FAM MTG 2000 A		12/01/2010	CALLED @ 100.00000000		130,000	130,000	130,000	130,000						130,000				8,385	06/01/2029
61212R-XM-3	MONTANA BRD HSG SGL FAM MTG 2006 C-2		12/01/2010	CALLED @ 100.00000000		745,000	745,000	745,000	745,000						745,000				36,133	12/01/2026
61212R-G9-1	MONTANA BRD HSG SGL FAM MTG 2007 D		12/01/2010	CALLED @ 100.00000000		125,000	125,000	125,000	125,000						125,000				6,250	12/01/2022
61212R-H2-5	MONTANA BRD HSG SGL FAM MTG 2007 D		12/01/2010	CALLED @ 100.00000000		210,000	210,000	210,000	210,000						210,000				10,710	12/01/2027
239421-AR-1	DAWSON CNTY NE PUB PWR ELEC 07		07/21/2010	Various		2,480,862	2,415,000	2,391,575	2,393,421		493		493		2,393,914		86,948	86,948	68,890	12/01/2027
239421-AS-9	DAWSON CNTY NE PUB PWR ELEC 07		07/29/2010	Various		1,693,233	1,665,000	1,648,100	1,649,000		252		252		1,649,251		43,982	43,982	50,687	12/01/2032
259226-AP-3	DOUGLAS CNTY NE EDL CREIGHTON UNIV 05A		02/12/2010	Various		827,403	770,000	785,376	779,561		(176)		(176)		779,385		48,018	48,018	15,636	09/01/2019
385640-CP-0	GRAND ISLAND NE ELEC SYS SER 1977		09/01/2010	CALLED @ 100.00000000		275,000	275,000	275,000	275,000						275,000				16,775	09/01/2012
534357-JB-5	LINCOLN NE WATER 2003		08/15/2010	MATURED		2,165,000	2,165,000	2,257,965	2,180,268		(15,268)		(15,268)		2,165,000				108,250	08/15/2010
625914-DX-1	MUNICIPAL ENERGY AGY OF NE PWR 02A REF		03/03/2010	PRAGER MCCARTHY & SEALY		893,659	835,000	851,617	839,387		(302)		(302)		839,085		54,574	54,574	17,249	04/01/2015
625914-FD-3	MUNICIPAL ENERGY AGY OF NE PWR 03A SUB		07/20/2010	Various		3,988,846	3,795,000	3,849,726	3,826,033		(3,167)		(3,167)		3,822,866		165,980	165,980	127,158	04/01/2025
63968A-DB-8	NEBRASKA PUB PWR DIST GEN REV 03A		02/09/2010	Various		2,331,906	2,200,000	2,244,132	2,218,180		(501)		(501)		2,217,679		114,227	114,227	66,389	01/01/2021
63968A-DE-2	NEBRASKA PUB PWR DIST GEN REV 03A		03/15/2010	PRAGER MCCARTHY & SEALY		251,256	240,000	237,823	238,289		19		19		238,307		12,949	12,949	8,138	01/01/2024
63968A-DF-9	NEBRASKA PUB PWR DIST GEN REV 03A		02/10/2010	Various		508,064	485,000	485,000	485,000						485,000		23,064	23,064	14,865	01/01/2025
639707-AK-4	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01		03/05/2010	PRAGER MCCARTHY & SEALY		344,480	320,000	324,531	321,290		(94)		(94)		321,196		23,284	23,284	14,067	01/01/2013
639707-AL-2	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01		07/13/2010	PRAGER MCCARTHY & SEALY		919,184	865,000	869,723	866,134		(204)		(204)		865,930		53,254	53,254	37,754	01/01/2014
681663-BQ-2	OMAHA NE CONV HOTEL CORP 1ST 2007		10/19/2010	Various		10,147,531	9,900,000	8,859,510	8,877,259		20,091		20,091		8,897,350		1,250,181	1,250,181	602,917	02/01/2035
68189P-BM-5	OMAHA NE SPL TAX REDEV HERITAGE 04		06/21/2010	PRAGER MCCARTHY & SEALY		338,878	300,000	326,018	314,479		(1,156)		(1,156)		313,322		25,556	25,556	9,417	10/15/2015
68189P-BN-3	OMAHA NE SPL TAX REDEV HERITAGE 04		01/20/2010	DAVIDSON, D.A., & CO.		335,235	300,000	323,923	313,339		(169)		(169)		313,170		22,065	22,065	4,167	10/15/2016
68189P-BP-8	OMAHA NE SPL TAX REDEV HERITAGE 04		01/28/2010	HUTCHINSON SHOCKEY ERLEY & CO.		1,210,325	1,090,000	1,169,414	1,134,341		(724)		(724)		1,133,617		76,708	76,708	16,199	10/15/2017
68189P-BR-4	OMAHA NE SPL TAX REDEV HERITAGE 04		02/04/2010	Various		1,162,291	1,065,000	1,132,809	1,100,648		(646)		(646)		1,100,002		62,289	62,289	16,349	10/15/2019
682004-AM-8	OMAHA PUB PWR DIST NE NEB CITY 2 05 A		04/21/2010	HARRIS TRUST & SAVINGS BANK		781,393	735,000	752,045	746,101		(513)		(513)		745,588		35,805	35,805	25,699	02/01/2022
682004-AP-1	OMAHA PUB PWR DIST NE NEB CITY 2 05 A		10/04/2010	Various		2,415,404	2,275,000	2,307,555	2,296,243		(1,753)		(1,753)		2,294,490		120,914	120,914	106,598	02/01/2024
682004-AQ-9	OMAHA PUB PWR DIST NE NEB CITY 2 05 A		07/30/2010	Various		1,092,644	1,025,000	936,226	938,308		2,165		2,165		940,473		152,171	152,171	48,466	02/01/2025
843460-BW-5	SOUTHERN NE PUB PWR DIST ELEC SYS 06		10/01/2010	PRAGER MCCARTHY & SEALY		814,942	750,000	743,910	745,187		187		187		745,375		69,567	69,567	35,375	09/15/2021
843460-BX-3	SOUTHERN NE PUB PWR DIST ELEC SYS 06		10/14/2010	Various		4,711,352	4,400,000	4,343,592	4,350,989		1,557		1,557		4,352,546		358,806	358,806	198,590	09/15/2026
914638-FK-2	UNIVERSITY OF NE DEFERRED MAINT 06		08/11/2010	HUTCHINSON SHOCKEY ERLEY & CO.		1,165,270	1,000,000	1,064,300	1,045,301		(3,820)		(3,820)		1,041,481		123,789	123,789	54,306	07/15/2017
914638-FL-0	UNIVERSITY OF NE DEFERRED MAINT 06		08/09/2010	HUTCHINSON SHOCKEY ERLEY & CO.		1,646,173	1,430,000	1,516,000	1,490,634		(5,013)		(5,013)		1,485,621		160,552	160,552	76,863	07/15/2018
914638-FM-8	UNIVERSITY OF NE DEFERRED MAINT 06		07/21/2010	Various		2,202,107	1,950,000	2,060,799	2,028,164		(4,746)		(4,746)		2,023,418		178,688	178,688	89,076	07/15/2019
914638-FN-6	UNIVERSITY OF NE DEFERRED MAINT 06		08/11/2010	Various		6,025,205	5,310,000	5,594,138	5,510,564		(16,478)		(16,478)		5,494,087		531,118	531,118	284,758	07/15/2020
914641-YU-3	UNIVERSITY OF NE LINCOLN MEM STAD 04A		01/27/2010	HUTCHINSON SHOCKEY ERLEY & CO.		2,330,165	2,160,000	2,173,327	2,166,620		(115)		(115)		2,166,505		163,660	163,660	27,000	11/01/2019
914641-XK-6	UNIVERSITY OF NE OMAHA STUD HSG 03		07/19/2010	Various		1,042,868	990,000	994,643	992,074		(249)		(249)		991,825		51,043	51,043	31,351	05/15/2028
914641-XL-4	UNIVERSITY OF NE OMAHA STUD HSG 03		08/19/2010	RBC DAIN RAUSCHER		4,307,611	4,100,000	4,106,396	4,102,860		(440)		(440)		4,102,420		205,191	205,191	158,458	05/15/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
914641-C7-8	UNIVERSITY OF NE-KEARNEY STUD FEES 06		10/26/2010	Various		2,684,561	2,500,000	2,539,675	2,525,970		(2,412)		(2,412)		2,523,558		161,003	161,003	134,155	07/01/2025
914641-ZT-5	UNIVERSITY OF NE-LINCOLN PKG PROJ 05		07/02/2010	PRAGER MCCARTHY & SEALY		208,839	200,000	199,730	199,768		6		6		199,774		9,065	9,065	9,713	06/01/2025
914641-UC-7	UNIVERSITY OF NE-LINCOLN STUD FEES 02		01/27/2010	Various		2,659,862	2,465,000	2,589,507	2,502,538		(1,099)		(1,099)		2,501,439		158,423	158,423	96,049	07/01/2016
914641-WN-1	UNIVERSITY OF NE-LINCOLN STUD FEES 03B		05/11/2010	Various		2,039,534	1,870,000	1,945,511	1,903,789		(2,676)		(2,676)		1,901,114		138,421	138,421	74,735	07/01/2017
914641-WP-6	UNIVERSITY OF NE-LINCOLN STUD FEES 03B		04/26/2010	PRAGER MCCARTHY & SEALY		157,177	145,000	149,662	147,092		(159)		(159)		146,933		10,244	10,244	5,701	07/01/2018
914641-WT-8	UNIVERSITY OF NE-LINCOLN STUD FEES 03B		08/31/2010	PRAGER MCCARTHY & SEALY		8,897,809	8,500,000	8,470,435	8,473,006		323		323		8,473,329		424,480	424,480	448,602	07/01/2038
914641-J8-9	UNIVERSITY OF NE-LINCOLN STUD FEES 08A		12/16/2010	PRAGER MCCARTHY & SEALY		467,014	450,000	443,259	443,649		232		232		443,881		23,133	23,133	28,050	07/01/2028
145810-CL-9	CARSON CITY NV HOSP CARSON-TAHOE 02		09/14/2010	MORGAN KEEGAN & COMPANY, INC.		4,018,291	3,840,000	3,771,377	3,778,456		3,398		3,398		3,781,853		236,438	236,438	226,603	09/01/2022
181003-GD-0	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		12/01/2010	CALLED @ 103.00000000		30,900	30,000	29,950	29,965		3		3		29,968		932	932	1,350	12/01/2016
181003-GE-8	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		12/01/2010	CALLED @ 103.00000000		46,350	45,000	44,721	44,793		14		14		44,807		1,543	1,543	2,025	12/01/2017
181003-GF-5	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		12/01/2010	CALLED @ 103.00000000		66,950	65,000	65,000	65,000						65,000		1,950	1,950	3,006	12/01/2018
181003-GG-3	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		12/01/2010	CALLED @ 103.00000000		66,950	65,000	64,774	64,821		9		9		64,830		2,120	2,120	3,006	12/01/2019
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2010	CALLED @ 103.00000000		46,350	45,000	46,880	46,503		(65)		(65)		46,438		(88)	(88)	1,625	03/01/2019
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/14/2010	Various		350,211	315,000	314,362	313,387		65		65		313,452		36,759	36,759	13,567	03/01/2020
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2010	CALLED @ 103.00000000		41,200	40,000	39,317	39,248		18		18		39,265		1,935	1,935	1,375	03/01/2021
425208-SG-1	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2010	CALLED @ 103.00000000		20,600	20,000	18,796	18,812		26		26		18,838		1,762	1,762	750	03/01/2023
641271-RH-6	NEVADA HSG DIV SGL FAM MTG SR SER 96E		10/01/2010	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						30,000				1,838	10/01/2016
641279-CP-7	NEVADA HSG DIV SGL FAM PROG 07B		10/01/2010	CALLED @ 100.00000000		1,930,000	1,930,000	1,930,000	1,930,000						1,930,000				98,430	04/01/2028
66041H-EN-0	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		12/01/2010	CALLED @ 103.00000000		25,750	25,000	24,741	24,816		14		14		24,830		920	920	1,094	12/01/2016
66041H-EP-5	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		12/01/2010	CALLED @ 103.00000000		30,900	30,000	29,534	29,654		25		25		29,679		1,221	1,221	1,313	12/01/2017
66041H-EQ-3	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		12/01/2010	CALLED @ 103.00000000		20,600	20,000	19,811	19,855		9		9		19,864		736	736	900	12/01/2018
66041H-EU-4	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		12/01/2010	CALLED @ 103.00000000		164,800	160,000	148,397	149,480		443		443		149,923		14,877	14,877	7,400	12/01/2022
846562-AA-4	SPARKS NV TOURISM IMPT DIST 1 SR 08A		06/21/2010	Various		2,183,286	2,250,000	2,168,573	2,000,835	179,339	2,591		181,930		2,182,765		520	520	76,619	06/15/2020
64468V-AF-9	NEW HAMPSHIRE BUS WASTE MGMT 03 REOFF		06/01/2010	CALLED @ 100.00		5,000,000	5,000,000	4,883,500	4,953,886		32,939		32,939		4,986,824		13,176	13,176	100,000	08/01/2024
644616-AL-8	NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP		06/08/2010	UNION BANK OF SWITZERLAND		4,400,000	4,400,000	4,400,000	4,400,000						4,400,000				28,911	12/01/2035
644616-AQ-7	NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP		06/08/2010	UNION BANK OF SWITZERLAND		4,800,000	4,800,000	4,800,000	4,800,000						4,800,000				31,498	12/01/2036
644616-AT-1	NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP		06/14/2010	UNION BANK OF SWITZERLAND		5,600,000	5,600,000	5,600,000	5,600,000						5,600,000				21,135	12/01/2040
644616-AS-3	NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP		06/14/2010	UNION BANK OF SWITZERLAND		4,150,000	4,150,000	3,995,620	4,000,970		1,914		1,914		4,002,884		147,116	147,116	51,114	12/01/2038
644614-EV-7	NEW HAMPSHIRE HLTH DARTMOUTH 02		09/14/2010	Various		8,460,742	8,010,000	8,277,854	8,092,360		(20,263)		(20,263)		8,072,096		388,646	388,646	477,082	08/01/2027
644614-EW-5	NEW HAMPSHIRE HLTH DARTMOUTH 02		10/20/2010	CITIGROUP GLOBAL MARKETS		2,063,780	2,000,000	2,037,540	2,011,955		(3,620)		(3,620)		2,008,335		55,445	55,445	129,500	08/01/2031
644614-DY-2	NEW HAMPSHIRE HLTH EXETER HOSP 01A		08/18/2010	PRAGER MCCARTHY & SEALY		210,849	200,000	199,240	199,453		18		18		199,471		11,378	11,378	15,400	10/01/2024
64468T-JF-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 96D		12/15/2010	CALLED @ 100.00000000		205,000	205,000	205,000	205,000						205,000				12,532	07/01/2016
64468T-JG-3	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 96D		06/30/2010	CALLED @ 100.00000000		455,000	455,000	455,000	455,000						455,000				31,293	07/01/2026
13281K-NB-0	CAMDEN CNTY NJ IMPT AUTH LSE GTD 03A		09/24/2010	PRAGER MCCARTHY & SEALY		282,041	240,000	265,234	254,470		(1,434)		(1,434)		253,036		29,004	29,004	12,933	09/01/2016
64605K-TT-7	NEW JERSEY EDL FAC AUTH HIGHER ED 00A		09/01/2010	CALLED @ 100.00000000		6,425,000	6,425,000	6,862,735	6,632,428		(207,428)		(207,428)		6,425,000				369,438	09/01/2016
64579F-RZ-8	NEW JERSEY HLTH ATLANTIC CITY MED 02		07/07/2010	Various		3,114,093	3,010,000	2,974,153	2,978,379		755		755		2,979,134		134,959	134,959	161,089	07/01/2025
64579F-UP-6	NEW JERSEY HLTH CARE WARREN HOSP 08B		07/01/2010	CALLED @ 100.00000000		830,000	830,000	830,000	701,292	128,708			128,708		830,000				83,000	07/01/2018
64579F-QN-6	NEW JERSEY HLTH TRINITAS HOSP 07B		04/06/2010	EXCHANGE		4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				232,418	07/01/2014
646107-S5-2	NEW JERSEY HSG MTG FIN MULTI 2002 C		02/16/2010	PRAGER MCCARTHY & SEALY		267,111	250,000	250,000	250,000						250,000		17,111	17,111	3,008	05/01/2013
646046-KM-3	NEW JERSEY ST COP EQUIP LSE 2000 A REF		06/15/2010	MATURED		3,050,000	3,050,000	3,287,351	3,063,868		(13,868)		(13,868)		3,050,000				80,063	06/15/2010
646046-MR-0	NEW JERSEY ST COP EQUIP LSE 2008 A		08/11/2010	PRAGER MCCARTHY & SEALY		1,108,510	1,000,000	943,313	946,484		1,902		1,902		948,386		160,124	160,124	33,472	06/15/2022
646046-MS-8	NEW JERSEY ST COP EQUIP LSE 2008 A		08/19/2010	PRAGER MCCARTHY & SEALY		111,405	100,000	101,344	101,163		(73)		(73)		101,089		10,316	10,316	3,458	06/15/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
646133-DB-1	NEW JERSEY TRANSIT COP FED GRANT 00B		06/28/2010	TD SECURITIES		9,159,639	9,065,000	9,936,237	9,150,302		(59,290)		(59,290)		9,091,013		68,626	68,626	391,935	09/15/2010
646135-QY-2	NEW JERSEY TRANSN TR FD AUTH 99A		10/29/2010	Various		1,223,948	1,100,000	1,275,132	1,197,377		9,580		9,580		1,206,957		16,991	16,991	49,658	06/15/2016
646139-CC-7	NEW JERSEY TURNPIKE AUTH FIRST SER 77		01/01/2010	CALLED @ 100.00000000		240,000	240,000	240,000	240,000						240,000				14,400	01/01/2014
750718-DA-3	RAHWAY VALLEY NJ SEW AUTH 2005A		10/06/2010	PRAGER MCCARTHY & SEALY		44,806	100,000	30,945	34,138		1,488		1,488		35,626		9,180	9,180		09/01/2029
54423T-BE-1	LOS ALAMOS CNTY NM GROSS RCPTS TAX 08		05/11/2010	PRAGER MCCARTHY & SEALY		1,274,419	1,105,000	1,103,055	1,103,127		23		23		1,103,150		171,268	171,268	29,394	06/01/2027
012440-LD-3	ALBANY NY IND DEV ST PETER'S HOSP 08A		07/16/2010	Various		2,411,609	2,300,000	2,421,141	2,401,820		(5,843)		(5,843)		2,395,977		15,632	15,632	89,061	11/15/2022
012440-LS-0	ALBANY NY IND DEV ST PETER'S HOSP 08E		07/16/2010	CITIGROUP GLOBAL MARKETS		764,835	750,000	767,025	764,326		(833)		(833)		763,493		1,342	1,342	28,188	11/15/2027
527462-CD-5	LEVITTOWN NY UNION FREE SCH DIST NY ENGY		06/30/2010	Various		965,967	955,679	955,679	955,679						955,679		10,288	10,288	62,728	04/15/2012
64970K-QX-8	NEW YORK NY MUN WTR FIN CROSSOVER 01E		06/16/2010	PRE-REFUNDING		4,900,000	4,900,000	4,900,000	4,900,000						4,900,000				126,260	06/15/2031
64972F-NR-3	NEW YORK NY MUN WTR FIN FISCAL 08AA		10/15/2010	PRAGER MCCARTHY & SEALY		1,509,596	1,435,000	1,449,336	1,446,579		(1,037)		(1,037)		1,445,541		64,055	64,055	56,252	06/15/2033
64971M-HK-1	NEW YORK NY TRANS FIN AUTH 02 B		02/05/2010	PRE-REFUNDING		10,000	10,000	9,555	9,582		1		1		9,583		417	417	131	05/01/2031
649901-PK-5	NEW YORK ST DORM CITY UNIV 1993 A		04/07/2010	PRAGER MCCARTHY & SEALY		119,278	100,000	117,032	111,520		(438)		(438)		111,082		8,196	8,196	7,363	07/01/2018
64983R-EK-9	NEW YORK ST DORM MENTAL HLTH 05D		08/27/2010	FIRST SOUTHWEST COMPANY		1,162,180	1,000,000	1,074,928	1,044,851		(5,330)		(5,330)		1,039,521		122,659	122,659	52,222	08/15/2015
649850-AW-4	NEW YORK ST ENVIR NYCMWFA 90 A		06/15/2010	CALLED @ 100.00000000		20,000	20,000	19,734	19,959		12		12		19,971		29	29	1,500	06/15/2012
649850-3Y-8	NEW YORK ST ENVIR NYCMWFA 91 A		06/15/2010	MATURED		480,000	480,000	476,848	480,000						480,000				17,400	06/15/2010
64986M-R3-1	NEW YORK ST HSG FIN AFFORD HSG 2007B		10/27/2010	Various		4,935,000	4,935,000	4,935,000	4,935,000						4,935,000				103,463	11/01/2010
649876-UP-2	NEW YORK ST LOC GOVT ASSIST CORP 93E		04/01/2010	CALLED @ 100.00000000		200,000	200,000	221,304	218,847		(1,415)		(1,415)		217,432		(17,432)	(17,432)	12,000	04/01/2014
649883-ER-2	NEW YORK ST MTG AGY HMEOWNER 2007-145		06/29/2010	PRAGER MCCARTHY & SEALY		101,308	100,000	100,000	100,000						100,000		1,308	1,308	6,420	10/01/2037
649883-FW-0	NEW YORK ST MTG AGY HMEOWNER 2007-148		06/10/2010	CALLED @ 100.00000000		365,000	365,000	365,000	365,000						365,000				21,313	10/01/2022
649883-FX-8	NEW YORK ST MTG AGY HMEOWNER 2007-148		06/10/2010	CALLED @ 100.00000000		7,880,000	7,880,000	7,880,000	7,880,000						7,880,000				411,116	10/01/2027
650009-TP-8	NEW YORK ST THRUWAY GEN REV 07H		07/08/2010	Various		653,205	600,000	634,404	628,145		(1,584)		(1,584)		626,561		26,644	26,644	30,903	01/01/2025
650013-T3-9	NEW YORK ST THRUWAY HWY BRDG 2ND 05B		01/21/2010	SEIBERT BRANFORD		11,659,400	10,000,000	11,499,800	11,487,208		(8,284)		(8,284)		11,478,923		180,477	180,477	175,694	04/01/2020
650017-QW-9	NEW YORK ST THRUWAY LOC HWY BRDG SVC02		07/16/2010	WACHOVIA SECURITIES		5,403,500	5,000,000	5,461,950	5,371,514		(90,136)		(90,136)		5,281,378		122,122	122,122	221,528	04/01/2012
650035-GY-8	NEW YORK ST URBAN DEV PERS INC 08A-1		06/28/2010	J. P. MORGAN SECURITIES, INC.		2,410,433	2,360,000	2,500,727	2,407,471		(24,687)		(24,687)		2,382,784		27,649	27,649	64,244	12/15/2010
653424-CF-6	NIAGARA FALLS NY CITY SD HS COP 2005		09/22/2010	PRAGER MCCARTHY & SEALY		215,498	200,000	207,040	205,079		(491)		(491)		204,588		10,910	10,910	6,319	06/15/2021
653424-CG-4	NIAGARA FALLS NY CITY SD HS COP 2005		10/27/2010	PRAGER MCCARTHY & SEALY		586,821	550,000	568,244	563,166		(1,236)		(1,236)		561,931		24,890	24,890	16,896	06/15/2022
653424-CK-5	NIAGARA FALLS NY CITY SD HS COP 2005		07/14/2010	Various		2,491,173	2,415,000	2,342,927	2,348,961		1,687	12,235	(10,548)		2,338,413		152,759	152,759	70,946	06/15/2025
73358T-KN-0	PORT AUTH NY & NJ CONS 138TH SER 2004		08/04/2010	Various		14,433,319	13,085,000	13,597,409	13,504,324		(30,844)		(30,844)		13,473,481		959,838	959,838	433,135	12/01/2017
73358T-QA-2	PORT AUTH NY & NJ CONS 141ST SER 2005		04/20/2010	PRAGER MCCARTHY & SEALY		622,975	600,000	597,750	597,909		13		13		597,922		25,053	25,053	14,139	09/01/2024
73358T-QD-6	PORT AUTH NY & NJ CONS 141ST SER 2005		08/05/2010	PRAGER MCCARTHY & SEALY		1,021,666	990,000	977,942	978,507		181		181		978,688		42,979	42,979	38,388	09/01/2027
864768-CZ-7	SUFFOLK CNTY NY SOUTHAMPTON HOSP 99A		04/08/2010	Various		706,000	700,000	677,243	685,658		(298)		(298)		685,359		20,641	20,641	37,700	01/01/2020
864768-DA-1	SUFFOLK CNTY NY SOUTHAMPTON HOSP 99A		04/14/2010	Various		8,542,688	8,500,000	8,147,850	8,147,845	52,293	3,030		55,323		8,203,168		339,520	339,520	492,396	01/01/2030
864768-DM-5	SUFFOLK CNTY NY SOUTHAMPTON HOSP 99B		03/10/2010	Various		5,156,469	5,125,000	5,137,813	5,053,148	76,747	(381)		76,367		5,129,514		26,955	26,955	274,307	01/01/2030
986083-AU-7	YONKERS NY INDL DEV ST JOSEPH HOSP 98A		06/24/2010	Various		4,312,000	5,000,000	3,844,205	2,217,450	2,036,136	(16,196)		2,019,941		4,237,391		74,609	74,609	163,556	03/01/2015
986083-AX-1	YONKERS NY INDL DEV ST JOSEPH HOSP 98B		06/24/2010	Various		1,644,000	1,900,000	1,621,916	842,631	934,952	(343)		934,610		1,777,241		(133,241)	(133,241)	61,466	03/01/2015
986083-BA-0	YONKERS NY INDL DEV ST JOSEPH HOSP 98C		06/24/2010	Various		2,668,000	3,100,000	1,271,000	1,374,819	90,772	178,107		268,879		1,643,698		1,024,302	1,024,302	102,090	03/01/2015
986083-BB-8	YONKERS NY INDL DEV ST JOSEPH HOSP 98C		06/22/2010	GMS GROUP		1,930,500	2,600,000	1,460,660	1,107,726	426,583	28,121		454,703		1,562,429		368,071	368,071	90,899	03/01/2020
121352-AY-4	BURKE CNTY NC COP 2006 A		06/16/2010	PRAGER MCCARTHY & SEALY		109,840	100,000	107,348	104,857		(325)		(325)		104,532		5,308	5,308	6,111	04/01/2018
121352-BY-3	BURKE CNTY NC COP 2006 B		01/07/2010	PRAGER MCCARTHY & SEALY		108,352	100,000	105,616	103,908		(17)		(17)		103,891		4,461	4,461	3,903	04/01/2019
121352-BZ-0	BURKE CNTY NC COP 2006 B		06/15/2010	PRAGER MCCARTHY & SEALY		326,222	300,000	295,145	293,074		222		222		293,296		32,926	32,926	17,694	04/01/2020
121891-AN-5	BURLINGTON NC COP WTR & SWR SYS 04		08/10/2010	Various		1,549,004	1,450,000	1,495,748	1,472,129		(832)		(832)		1,471,297		77,707	77,707	30,764	04/01/2019
12677P-CC-3	CABARRUS CNTY NC INSTALL PYMNT COP 03		07/27/2010	Various		938,911	855,000	906,129	875,996		(2,720)		(2,720)		873,277		65,634	65,634	41,035	02/01/2019

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
149054-AV-0	CATAWBA CNTY NC COP PUB SCH & CLG 04		07/14/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		280,265	250,000	270,073	260,064		(1,155)		(1,155)		258,909		21,356	21,356	8,313	06/01/2017
149054-AW-8	CATAWBA CNTY NC COP PUB SCH & CLG 04		05/13/2010	PRAGER MCCARTHY & SEALY		110,238	100,000	107,365	103,700		(292)		(292)		103,408		6,830	6,830	2,435	06/01/2018
161037-NC-6	CHARLOTTE NC COP GOVT FAC 03 G		07/19/2010	PRAGER MCCARTHY & SEALY		3,863,947	3,505,000	3,706,573	3,585,448		(11,780)		(11,780)		3,573,668		290,279	290,279	107,768	06/01/2015
161037-ND-4	CHARLOTTE NC COP GOVT FAC 03 G		07/20/2010	Various		3,830,792	3,510,000	3,635,588	3,560,456		(5,727)		(5,727)		3,554,728		276,063	276,063	87,225	06/01/2016
161037-PH-3	CHARLOTTE NC COP TRANSIT PROJ 04A		07/20/2010	Various		1,619,875	1,485,000	1,587,296	1,530,284		(5,312)		(5,312)		1,524,972		94,904	94,904	37,732	06/01/2017
161037-PK-6	CHARLOTTE NC COP TRANSIT PROJ 04A		07/22/2010	PRAGER MCCARTHY & SEALY		1,337,023	1,230,000	1,310,048	1,262,953		(4,891)		(4,891)		1,258,061		78,962	78,962	38,192	06/01/2018
161037-PM-2	CHARLOTTE NC COP TRANSIT PROJ 04A		06/11/2010	PRAGER MCCARTHY & SEALY		779,854	730,000	766,558	745,125		(1,274)		(1,274)		743,851		36,003	36,003	14,258	06/01/2020
206444-CJ-8	CONCORD NC COP 2005		08/12/2010	PRAGER MCCARTHY & SEALY		359,445	325,000	346,743	338,339		(1,065)		(1,065)		337,273		22,172	22,172	9,139	06/01/2018
206444-CK-5	CONCORD NC COP 2005		10/08/2010	PRAGER MCCARTHY & SEALY		608,988	550,000	583,960	570,850		(2,081)		(2,081)		568,769		40,219	40,219	18,743	06/01/2019
206444-CL-3	CONCORD NC COP 2005		08/02/2010	PRAGER MCCARTHY & SEALY		935,634	855,000	864,587	851,906		105		105		852,011		83,622	83,622	23,183	06/01/2020
224616-AW-2	CRAVEN CNTY NC COP 2007		07/13/2010	BB&T CAPITAL MARKETS		5,261,816	4,900,000	5,115,355	5,071,529		(10,731)		(10,731)		5,060,798		201,018	201,018	153,125	06/01/2023
23720D-CL-4	DARE CNTY NC COP 2001		02/04/2010	PRAGER MCCARTHY & SEALY		107,883	100,000	105,062	101,342		(56)		(56)		101,286		6,597	6,597	1,015	06/01/2012
238600-BD-1	DAVIDSON CNTY NC COP 2004		01/13/2010	PRAGER MCCARTHY & SEALY		138,745	125,000	135,028	129,932		(51)		(51)		129,881		8,864	8,864	4,156	06/01/2016
346641-BL-6	FORSYTH CNTY NC COP PUB FAC EQUIP 2001		10/01/2010	MATURED		290,000	290,000	305,393	291,458		(1,458)		(1,458)		290,000				14,500	10/01/2010
346641-BM-4	FORSYTH CNTY NC COP PUB FAC EQUIP 2001		02/05/2010	PRAGER MCCARTHY & SEALY		267,283	250,000	262,668	252,539		(151)		(151)		252,387		14,895	14,895	10,729	10/01/2011
346641-BN-2	FORSYTH CNTY NC COP PUB FAC EQUIP 2001		01/13/2010	PRAGER MCCARTHY & SEALY		161,864	150,000	156,378	151,840		(31)		(31)		151,809		10,055	10,055	2,250	10/01/2012
346641-CS-0	FORSYTH CNTY NC COP PUB FAC EQUIP 2005		07/15/2010	Various		2,344,299	2,035,000	2,197,271	2,150,578		(7,324)		(7,324)		2,143,253		201,046	201,046	74,849	10/01/2016
346641-CT-8	FORSYTH CNTY NC COP PUB FAC EQUIP 2005		07/29/2010	Various		4,682,989	4,095,000	4,428,251	4,343,025		(15,597)		(15,597)		4,327,428		355,560	355,560	167,012	10/01/2017
396288-BN-1	GREENVILLE NC COP PUB FACS & EQUIP 04		08/02/2010	Various		1,339,076	1,205,000	1,312,306	1,263,015		(6,669)		(6,669)		1,256,346		82,730	82,730	39,998	06/01/2018
413328-CJ-2	HARNETT CNTY NC COP PUB FACS 2000		12/01/2010	CALLED @ 101.00		1,373,600	1,360,000	1,369,153	1,362,044		(952)		(952)		1,361,092		12,508	12,508	71,400	12/01/2012
413328-CK-9	HARNETT CNTY NC COP PUB FACS 2000		12/01/2010	CALLED @ 101.00		1,727,100	1,710,000	1,708,239	1,709,485		89		89		1,709,573		17,527	17,527	89,775	12/01/2013
413328-CL-7	HARNETT CNTY NC COP PUB FACS 2000		12/01/2010	CALLED @ 101.00000000		1,010,000	1,000,000	1,027,800	1,010,868		(868)		(868)		1,010,000				55,000	12/01/2014
413328-CM-5	HARNETT CNTY NC COP PUB FACS 2000		12/01/2010	CALLED @ 101.00000000		1,090,800	1,080,000	1,088,068	1,088,825		1,975		1,975		1,090,800				59,400	12/01/2015
462670-CD-0	IREDELL CNTY NC COP SCH PROJ 2006		07/28/2010	P.R. GILBOY AND ASSOCIATES		900,840	800,000	838,624	826,996		(2,168)		(2,168)		824,829		76,011	76,011	46,778	06/01/2019
462670-CE-8	IREDELL CNTY NC COP SCH PROJ 2006		07/08/2010	PRAGER MCCARTHY & SEALY		222,518	200,000	200,712	199,276		29		29		199,305		23,213	23,213	11,167	06/01/2020
462670-CF-5	IREDELL CNTY NC COP SCH PROJ 2006		05/03/2010	PRAGER MCCARTHY & SEALY		327,603	300,000	296,519	294,771		118		118		294,889		32,714	32,714	13,958	06/01/2021
462670-CJ-7	IREDELL CNTY NC COP SCH PROJ 2006		05/24/2010	PRAGER MCCARTHY & SEALY		324,981	300,000	290,060	288,833		233		233		289,067		35,914	35,914	14,833	06/01/2023
644802-BS-8	NEW HANOVER CNTY NC COP 2001		02/10/2010	PRAGER MCCARTHY & SEALY		270,805	250,000	268,510	255,702		(232)		(232)		255,471		15,334	15,334	8,854	12/01/2012
644802-CS-7	NEW HANOVER CNTY NC COP 2003		07/22/2010	PRAGER MCCARTHY & SEALY		633,139	585,000	623,575	604,109		(1,652)		(1,652)		602,458		30,681	30,681	21,138	03/01/2019
658259-DM-5	NORTH CAROLINA COP REPAIR RENOV 04B		08/03/2010	ZIEGLER, B.C., AND COMPANY		1,970,833	1,750,000	1,827,298	1,788,181		(4,744)		(4,744)		1,783,437		187,396	187,396	59,549	06/01/2015
65820Q-CZ-4	NORTH CAROLINA COP REPAIR RENOV 06A		07/13/2010	PRAGER MCCARTHY & SEALY		262,877	250,000	249,670	249,711		3		3		249,714		13,162	13,162	9,356	06/01/2025
65820Q-GV-9	NORTH CAROLINA COP REPAIR RENOV 07B		08/04/2010	UNION BANK OF SWITZERLAND		3,547,114	3,350,000	3,317,706	3,320,462		814		814		3,321,276		225,838	225,838	103,850	06/01/2025
65820Q-GX-5	NORTH CAROLINA COP REPAIR RENOV 07B		08/04/2010	Various		1,457,982	1,395,000	1,369,974	1,371,785		445		445		1,372,230		85,752	85,752	36,839	06/01/2027
658196-TC-4	NORTH CAROLINA EASTN MUN PWR AGY 93C		01/01/2010	CALLED @ 100.00000000		175,000	175,000	183,390	176,518		(158)		(158)		176,360		(1,360)	(1,360)	12,250	01/01/2013
658207-HS-7	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		06/01/2010	CALLED @ 100.00000000		35,000	35,000	35,000	35,000						35,000				2,479	07/01/2023
658207-HT-5	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		06/01/2010	CALLED @ 100.00000000		25,000	25,000	25,000	25,000						25,000				1,815	01/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
658207-HV-0	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		12/01/2010	CALLED @ 100.00000000		90,000	90,000	90,000	90,000						90,000				6,475	07/01/2038
65820R-BH-3	NORTH CAROLINA LEASE REV CORR FAC 03		07/12/2010	Various		9,490,626	8,750,000	9,220,400	8,947,604		(24,663)		(24,663)		8,922,940		567,685	567,685	329,075	10/01/2019
65819H-AA-4	NORTH CAROLINA LIBERTY TIRE SOLID WST 04		07/01/2010	CALLED @ 100.00000000		560,000	560,000	560,000	521,108	38,892			38,892		560,000				37,800	07/01/2029
658203-ZL-1	NORTH CAROLINA MUN PWR AGY 1 2003A		02/03/2010	ZIEGLER, B.C., AND COMPANY		2,561,045	2,345,000	2,519,890	2,406,366		(1,992)		(1,992)		2,404,374		156,671	156,671	74,209	01/01/2016
724500-GQ-0	PITT CNTY NC COP SCH FACS 2007		07/13/2010	BB&T CAPITAL MARKETS		2,953,966	2,755,000	2,969,174	2,917,951		(10,607)		(10,607)		2,907,344		46,622	46,622	109,052	04/01/2023
724500-GR-8	PITT CNTY NC COP SCH FACS 2007		07/14/2010	PRAGER MCCARTHY & SEALY		107,953	100,000	107,603	105,786		(382)		(382)		105,404		2,549	2,549	4,000	04/01/2024
724500-GS-6	PITT CNTY NC COP SCH FACS 2007		07/07/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,137,448	2,030,000	2,180,870	2,144,842		(7,310)		(7,310)		2,137,532		(84)	(84)	79,226	04/01/2025
752586-DB-0	RANDOLPH CNTY NC COP 2004 REF		08/17/2010	PRAGER MCCARTHY & SEALY		419,696	375,000	405,742	393,458		(1,356)		(1,356)		392,102		27,594	27,594	11,552	06/01/2018
752586-DH-7	RANDOLPH CNTY NC COP 2004 REF		02/17/2010	PRAGER MCCARTHY & SEALY		223,732	200,000	217,113	210,208		(199)		(199)		210,009		13,723	13,723	2,250	06/01/2017
783228-BR-9	RUTHERFORD CNTY NC COP PUB IMPT 2002		01/13/2010	PRAGER MCCARTHY & SEALY		164,894	150,000	165,767	156,102		(82)		(82)		156,020		8,874	8,874	2,875	09/01/2013
783228-BY-4	RUTHERFORD CNTY NC COP PUB IMPT 2002		08/05/2010	Various		1,061,877	1,000,000	1,038,340	1,015,021		(2,258)		(2,258)		1,012,763		49,114	49,114	46,250	09/01/2021
971673-DF-2	WILMINGTON NC COP 2004		08/20/2010	FAHNESTOCK & CO., INC.		974,105	860,000	920,449	891,667		(4,032)		(4,032)		887,635		86,470	86,470	44,398	09/01/2019
971673-DG-0	WILMINGTON NC COP 2004		10/12/2010	PRAGER MCCARTHY & SEALY		428,545	390,000	404,516	397,675		(914)		(914)		396,761		31,784	31,784	24,335	09/01/2024
307490-ED-0	FARGO ND SALES TAX 2005		07/01/2010	MATURED		3,420,000	3,420,000	3,642,486	3,445,421		(25,421)		(25,421)		3,420,000				171,000	07/01/2010
38546W-BQ-2	GRAND FORKS ND HLTH ALTRU SYS GRP 05		10/04/2010	PRAGER MCCARTHY & SEALY		766,231	705,000	705,000	705,000						705,000		61,231	61,231	41,990	12/01/2026
385492-FP-3	GRAND FORKS ND SALES TAX ALERUS 05A		10/07/2010	PRAGER MCCARTHY & SEALY		641,398	615,000	594,742	596,261		526		526		596,788		44,610	44,610	36,631	12/15/2029
587850-DA-3	MERCER CNTY ND PLN CTL ANTELOPE VY BASIN		06/30/2010	CALLED @ 100.00000000		4,180,000	4,180,000	4,230,494	4,189,343		(2,365)		(2,365)		4,186,978		(6,978)	(6,978)	300,960	06/30/2013
658905-CH-5	NORTH DAKOTA BLDG AUTH FAC IMPT 05A		04/14/2010	Various		2,006,367	1,920,000	1,911,859	1,913,349		113		113		1,913,462		92,904	92,904	31,665	12/01/2022
658905-CJ-1	NORTH DAKOTA BLDG AUTH FAC IMPT 05A		10/28/2010	PRAGER MCCARTHY & SEALY		457,873	435,000	430,937	431,621		123		123		431,743		26,129	26,129	24,134	12/01/2023
658905-CK-8	NORTH DAKOTA BLDG AUTH FAC IMPT 05A		09/17/2010	PRAGER MCCARTHY & SEALY		319,157	300,000	300,225	300,143		(11)		(11)		300,132		19,025	19,025	15,050	12/01/2024
658908-HJ-0	NORTH DAKOTA BRD ED UNIV OF ND HSG 04		06/17/2010	PRAGER MCCARTHY & SEALY		535,513	520,000	518,424	518,626		6		6		518,632		16,881	16,881	23,250	04/01/2032
658908-MG-0	NORTH DAKOTA BRD ED UNIV OF ND HSG 06		08/24/2010	Various		2,582,987	2,535,000	2,490,004	2,494,441		643		643		2,495,084		87,903	87,903	85,939	04/01/2031
658886-CS-3	NORTH DAKOTA HSG FIN AGY HM MTG 2000C		09/01/2010	Various		320,000	320,000	320,000	320,000						320,000				18,399	07/01/2031
680855-CZ-4	OLIVER CNTY ND PCR SQUARE BUTTE 98A		02/16/2010	CALLED @ 101.00000000		8,034,550	7,955,000	7,488,201	7,507,838		2,195		2,195		7,510,033		524,517	524,517	317,702	01/01/2027
010047-AP-3	AKRON OH COP 2005 REF		12/01/2010	MATURED		1,325,000	1,325,000	1,389,964	1,337,511		(12,511)		(12,511)		1,325,000				66,250	12/01/2010
02765U-DH-4	AMERICAN MUN PWR-OHIO INC 09C		01/27/2010	JEFFERIES & COMPANY, INC.		11,098,200	10,310,000	10,960,664	10,957,541		(4,259)		(4,259)		10,953,283		144,917	144,917	74,461	02/15/2020
102885-ET-3	BOWLING GREEN ST UNIV OH GEN RECEIPTS 03		10/14/2010	PRAGER MCCARTHY & SEALY		110,603	100,000	112,029	104,602		(1,026)		(1,026)		103,577		7,026	7,026	4,638	06/01/2014
102885-EU-0	BOWLING GREEN ST UNIV OH GEN RECEIPTS 03		01/25/2010	PRAGER MCCARTHY & SEALY		205,546	185,000	205,750	192,974		(165)		(165)		192,809		12,737	12,737	1,538	06/01/2015
123559-BF-2	BUTLER CNTY OH SALES TAX GOVT SVCS 05B		12/15/2010	MATURED		350,000	350,000	376,514	355,110		(5,110)		(5,110)		350,000				17,500	12/15/2010
169214-CF-8	CHILLICOTHE OH WTR SYS 2003 REF		09/01/2010	PRAGER MCCARTHY & SEALY		465,421	400,000	436,972	418,413		(2,324)		(2,324)		416,090		49,331	49,331	15,160	12/01/2014
172253-AM-8	CINCINNATI OH CITY SCH DIST COP IMPT 06		12/15/2010	PRAGER MCCARTHY & SEALY		107,790	100,000	99,857	98,902		66		66		98,968		8,822	8,822	5,069	12/15/2021
172311-ER-9	CINCINNATI OH WTR SYS 2007A		02/01/2010	PRAGER MCCARTHY & SEALY		185,971	175,000	159,294	159,918		68		68		159,985		25,985	25,985	1,378	12/01/2023
186398-HG-1	CLEVELAND OH PUB PWR SYS 2008 B		10/27/2010	Various		2,139,988	2,055,000	2,080,872	2,077,344		(1,518)		(1,518)		2,075,826		64,162	64,162	126,171	11/15/2038
199562-BJ-7	COLUMBUS OH TIF POLARIS PROJ 04A		03/10/2010	PRAGER MCCARTHY & SEALY		535,310	500,000	521,404	511,620		(497)		(497)		511,124		24,186	24,186	6,861	12/01/2019
199562-BK-4	COLUMBUS OH TIF POLARIS PROJ 04A		05/03/2010	PRAGER MCCARTHY & SEALY		210,528	200,000	199,342	197,246		67		67		197,313		13,215	13,215	4,090	12/01/2020
39317Q-AR-9	GREEN OH CLC INCOME TAX 2004		01/11/2010	PRAGER MCCARTHY & SEALY		375,917	355,000	363,209	359,451		(33)		(33)		359,418		16,499	16,499	1,908	12/01/2019

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
39317Q-AT-5	GREEN OH CLC INCOME TAX 2004		09/30/2010	Various		320,525	300,000	284,827	284,798		751		751		285,549		34,976	34,976	17,963	12/01/2021
39317Q-AW-8	GREEN OH CLC INCOME TAX 2004		01/19/2010	PRAGER MCCARTHY & SEALY		207,827	200,000	181,738	182,818		42		42		182,861		24,966	24,966	1,250	12/01/2024
394659-CP-9	GREENE CNTY OH WTR SYS GOVT ENT 04		08/25/2010	PRAGER MCCARTHY & SEALY		1,514,534	1,350,000	1,447,835	1,401,735		(4,091)		(4,091)		1,397,644		116,889	116,889	34,424	12/01/2016
394659-CQ-7	GREENE CNTY OH WTR SYS GOVT ENT 04		08/09/2010	PRAGER MCCARTHY & SEALY		309,048	275,000	292,787	284,426		(740)		(740)		283,686		25,362	25,362	6,962	12/01/2017
407287-GE-5	HAMILTON CNTY OH SALES TAX SUB 00 B		12/01/2010	CALLED @ 100.00000000		3,910,000	3,910,000	3,913,115	3,910,790		(790)		(790)		3,910,000				205,275	12/01/2032
407287-HA-2	HAMILTON CNTY OH SALES TAX SUB 00 B		09/24/2010	VINING SPARKS		994,950	990,000	990,789	990,200		(162)		(162)		990,038		4,912	4,912	43,024	12/01/2032
407796-BF-7	HAMILTON OH GAS SYS 2003 REF		01/26/2010	PRAGER MCCARTHY & SEALY		293,223	270,000	288,138	277,274		(162)		(162)		277,112		16,110	16,110	3,705	10/15/2015
463281-AS-4	IRONTON HSG DEV CORP OH FIRST LIEN 77		02/01/2010	MATURED		295,000	295,000	295,000	295,000						295,000				10,915	02/01/2010
49925J-AA-5	KNOWLEDGEWORKS FOUNDATION SERIES 2007 A-		06/30/2010	Various		18,925,000	18,925,000	18,925,000	18,925,000						18,925,000				52,223	12/01/2047
543583-EH-7	LORAIN CNTY OH HOSP CATHOLIC HLTH 97B		05/21/2010	CALLED @ 100.00		5,290,000	5,290,000	5,213,242	5,236,492		1,062		1,062		5,237,554		52,446	52,446	210,131	09/01/2027
560143-BG-3	MAHONING VY OH SAN DIST WTR REF 1999		08/06/2010	CALLED @ 101.00		1,717,000	1,700,000	1,681,793	1,691,322		685		685		1,692,007		24,993	24,993	70,869	11/15/2016
560143-BD-0	MAHONING VY OHIO SAN DIST WTRREV REF REV		08/06/2010	CALLED @ 101.00		1,833,150	1,815,000	1,798,266	1,810,204		938		938		1,811,141		22,009	22,009	71,057	11/15/2012
560143-BE-8	MAHONING VY OHIO SAN DIST WTRREV REF REV		08/06/2010	CALLED @ 101.00		1,939,200	1,920,000	1,901,491	1,913,712		885		885		1,914,598		24,602	24,602	76,560	11/15/2013
560143-BF-5	MAHONING VY OHIO SAN DIST WTRREV REF REV		08/06/2010	CALLED @ 101.00		2,045,250	2,025,000	2,004,710	2,016,431		930		930		2,017,360		27,890	27,890	82,215	11/15/2014
575300-AF-5	MASON OH HLTH CARE HEALTHY CHRISTIAN		12/15/2010	CALLED @ 100.00		2,440,000	2,440,000	2,450,638	2,440,000						2,440,000				164,395	05/20/2032
575312-BR-3	MASON OH SWR SYS IMPT 04 REF		05/05/2010	PRAGER MCCARTHY & SEALY		106,868	100,000	103,405	101,670		(124)		(124)		101,546		5,322	5,322	2,098	12/01/2018
594015-BR-9	MIAMISBURG OH WTRWKS SYS 1ST MTG 79		11/15/2010	CALLED @ 100.00000000		90,000	90,000	90,000	90,000						90,000				6,300	11/15/2016
613520-KF-1	MONTGOMERY CNTY OHIO HOSP REV REV BDS 19		04/01/2010	CALLED @ 101.00000000		4,040,000	4,000,000	3,917,320	4,040,000						4,040,000				135,000	04/01/2018
613520-KG-9	MONTGOMERY CNTY OHIO HOSP REV REV BDS 19		04/01/2010	CALLED @ 101.00000000		5,050,000	5,000,000	4,859,200	5,050,000						5,050,000				168,750	04/01/2022
67756B-KZ-2	OHIO HIGHER EDL FAC CASE WESTERN 04A		12/15/2010	PRAGER MCCARTHY & SEALY		207,515	200,000	201,506	200,684		(124)		(124)		200,560		6,955	6,955	7,600	12/01/2022
67756B-LA-6	OHIO HIGHER EDL FAC CASE WESTERN 04A		10/28/2010	PRAGER MCCARTHY & SEALY		364,481	350,000	303,564	306,538		1,695		1,695		308,233		56,248	56,248	21,956	12/01/2023
677560-FS-1	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		09/01/2010	MATURED		1,640,000	1,640,000	1,640,000	1,640,000						1,640,000				65,600	09/01/2010
677560-GG-6	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		03/01/2010	CALLED @ 100.00000000		3,265,000	3,265,000	3,243,713	3,247,782		413		413		3,248,194		16,806	16,806	97,625	09/01/2017
677409-BQ-6	OHIO MUN ELEC GEN AGY JV5 BELLEVILLE 04		02/23/2010	PRAGER MCCARTHY & SEALY		528,600	500,000	502,635	501,273		(43)		(43)		501,231		27,369	27,369	13,264	02/15/2022
677409-BR-4	OHIO MUN ELEC GEN AGY JV5 BELLEVILLE 04		01/13/2010	PRAGER MCCARTHY & SEALY		104,860	100,000	100,000	100,000						100,000		4,860	4,860	2,139	02/15/2023
67755A-ZW-2	OHIO ST BLDG AUTH ADMIN BLDG 01A		06/24/2010	MESIROW FINANCIAL, INC.		5,436,803	5,370,000	5,696,442	5,533,845		(107,910)		(107,910)		5,425,935		10,867	10,867	209,878	10/01/2010
67755C-JB-6	OHIO ST BLDG AUTH ADULT CORRECTL 04A		07/15/2010	ZIEGLER, B.C., AND COMPANY		2,956,528	2,645,000	2,827,955	2,733,277		(10,586)		(10,586)		2,722,691		233,837	233,837	111,476	04/01/2016
67755C-RT-8	OHIO ST BLDG AUTH JUV CORR BLDG 05B		07/12/2010	GOLDMAN, SACHS & CO.		3,794,802	3,345,000	3,620,996	3,517,012		(14,516)		(14,516)		3,502,496		292,306	292,306	131,942	10/01/2016
67755C-RU-5	OHIO ST BLDG AUTH JUV CORR BLDG 05B		08/03/2010	PRAGER MCCARTHY & SEALY		3,459,536	3,075,000	3,312,944	3,223,461		(13,627)		(13,627)		3,209,834		249,702	249,702	128,635	10/01/2017
677704-TP-3	OHIO UNIVERSITY SUB GEN RECEIPTS 2003		08/17/2010	PRAGER MCCARTHY & SEALY		230,860	210,000	216,959	213,048		(320)		(320)		212,728		18,132	18,132	5,538	12/01/2017
677704-TQ-1	OHIO UNIVERSITY SUB GEN RECEIPTS 2003		12/27/2010	PRAGER MCCARTHY & SEALY		757,613	700,000	717,437	707,658		(1,056)		(1,056)		706,602		51,011	51,011	23,181	12/01/2018
677704-UJ-5	OHIO UNIVERSITY SUB GEN RECEIPTS 2004		07/23/2010	Various		3,722,626	3,375,000	3,595,320	3,482,728		(12,825)		(12,825)		3,469,903		252,723	252,723	110,226	12/01/2017
677659-EB-6	OHIO WTR DEV FRESH WTR 2001 B REF		01/14/2010	PRAGER MCCARTHY & SEALY		169,952	150,000	166,298	155,006		(86)		(86)		154,920		15,032	15,032	1,123	12/01/2012
70960U-AR-5	PENTA CAREER CTR OH COP 2004		10/13/2010	PRAGER MCCARTHY & SEALY		433,162	410,000	416,673	413,272		(500)		(500)		412,772		20,391	20,391	17,559	04/01/2020
70960U-AS-3	PENTA CAREER CTR OH COP 2004		12/20/2010	PRAGER MCCARTHY & SEALY		374,657	360,000	364,291	362,126		(380)		(380)		361,746		12,912	12,912	17,323	04/01/2021
70960U-AT-1	PENTA CAREER CTR OH COP 2004		09/28/2010	PRAGER MCCARTHY & SEALY		104,207	100,000	100,760	100,384		(62)		(62)		100,321		3,886	3,886	4,488	04/01/2022
70960U-AU-8	PENTA CAREER CTR OH COP 2004		10/13/2010	PRAGER MCCARTHY & SEALY		114,051	110,000	110,351	110,168		(29)		(29)		110,139		3,913	3,913	5,184	04/01/2023

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										11	12	13	14	15						
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70960U-AV-6	PENTA CAREER CTR OH COP 2004		07/23/2010	PRAGER MCCARTHY & SEALY		225,709	220,000	219,131	219,308		20		20		219,328		6,381	6,381	8,168	04/01/2024
735664-DQ-4	PORTAGE CNTY OH HOSP ROBINSON MEM 99		11/15/2010	CALLED @ 100.00		245,000	245,000	239,600	243,391		452		452		243,843		1,157	1,157	13,475	11/15/2014
769318-AM-8	RIVERSOUTH AUTH OH REDEV COLUMBUS 04A		06/16/2010	Various		1,166,670	1,100,000	1,107,612	1,103,855		(346)		(346)		1,103,509		63,161	63,161	56,125	12/01/2024
914023-EM-4	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B		10/13/2010	PRAGER MCCARTHY & SEALY		203,718	195,000	178,089	178,668		790		790		179,458		24,261	24,261	11,383	01/01/2022
914119-EK-4	UNIVERSITY OF CINCINNATI OH RCPT 03 C		10/14/2010	Various		2,756,990	2,580,000	2,650,353	2,573,626		338		338		2,573,963		183,027	183,027	102,124	06/01/2020
914119-GB-2	UNIVERSITY OF CINCINNATI OH RCPT 04 D		12/22/2010	PRAGER MCCARTHY & SEALY		1,748,436	1,600,000	1,685,456	1,641,995		(7,392)		(7,392)		1,634,603		113,833	113,833	73,875	06/01/2018
914119-GD-8	UNIVERSITY OF CINCINNATI OH RCPT 04 D		12/27/2010	PRAGER MCCARTHY & SEALY		525,050	500,000	494,869	488,731		844		844		489,575		35,475	35,475	25,663	06/01/2020
914119-JP-8	UNIVERSITY OF CINCINNATI OH RCPT 06 A		05/11/2010	PRAGER MCCARTHY & SEALY		110,451	100,000	102,796	100,922		(46)		(46)		100,876		9,575	9,575	4,764	06/01/2020
154727-BW-0	CENTRAL OK TRANSN & PKG AUTH SER 1980		07/01/2010	MATURED		220,000	220,000	220,000	220,000						220,000				19,800	07/01/2010
384199-AB-1	GRADY CNTY OK INDL AUTH CORRECTIONAL 99		11/01/2010	CALLED @ 100.00000000		155,000	155,000	153,202	154,219		101		101		154,320		680	680	9,145	11/01/2019
628207-DY-5	MUSTANG OK IMPT AUTH UTIL 06 REF		06/25/2010	PRAGER MCCARTHY & SEALY		540,609	470,000	494,059	485,860		(595)		(595)		485,265		55,344	55,344	23,349	10/01/2016
628207-EA-6	MUSTANG OK IMPT AUTH UTIL 06 REF		12/22/2010	PRAGER MCCARTHY & SEALY		441,960	400,000	417,652	411,653		(1,807)		(1,807)		409,846		32,114	32,114	24,833	10/01/2018
628207-EB-4	MUSTANG OK IMPT AUTH UTIL 06 REF		08/12/2010	PRAGER MCCARTHY & SEALY		224,452	200,000	208,356	205,519		(537)		(537)		204,982		19,470	19,470	13,778	10/01/2019
678535-2P-9	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 0		07/27/2010	PRAGER MCCARTHY & SEALY		111,481	100,000	106,748	105,164		(345)		(345)		104,818		6,663	6,663	5,403	07/01/2021
678595-AM-1	OKLAHOMA CITY OK PUB PPTY HOTEL 05		06/21/2010	Various		1,559,937	1,430,000	1,502,558	1,476,944		(2,874)		(2,874)		1,474,070		85,867	85,867	51,894	10/01/2018
67884N-BY-4	OKLAHOMA DEPT OF TRANSN GANS 05A		08/11/2010	PRAGER MCCARTHY & SEALY		582,025	500,000	544,405	525,257		(3,128)		(3,128)		522,130		59,895	59,895	29,583	09/01/2014
67909P-AX-3	OKLAHOMA DEV FIN INTEGRIS HOSP FIX 00A		12/01/2010	CALLED @ 101.00000000		3,535,000	3,500,000	3,465,920	3,507,799		27,201		27,201		3,535,000				199,500	06/01/2030
678864-U3-1	OKLAHOMA HOUSING SINGLE FAMILY		09/01/2010	CALLED @ 100.00000000		45,000	45,000	45,000	45,000						45,000				3,307	09/01/2027
678864-V5-5	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		09/01/2010	CALLED @ 100.00000000		40,000	40,000	40,000	40,000						40,000				2,399	09/01/2020
678864-V6-3	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		03/01/2010	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				1,188	09/01/2028
678864-V8-9	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		03/01/2010	Various		43,821	185,000	22,999	31,066		334		334		31,400		12,421	12,421		09/01/2031
67886M-AX-7	OKLAHOMA HSG FIN AGY SGL FAM MTG 06C		09/01/2010	Various		238,282	230,000	227,723	228,019		42		42		228,061		10,221	10,221	11,740	09/01/2021
679110-CT-1	OKLAHOMA STUDENT LOAN AUTH - 1995 TRUST		11/30/2010	CALLED @ 100.00000000		800,000	800,000	741,360	744,056		1,529		1,529		745,585		54,415	54,415	6,398	12/01/2031
72460L-AN-5	PITTSBURG CNTY OK ECON SALES TAX 05		09/01/2010	DUNCAN WILLIAMS, INC.		1,724,104	1,600,000	1,707,792	1,669,790		(3,282)		(3,282)		1,666,508		57,595	57,595	48,021	12/01/2020
899518-BM-5	TULSA CNTY OK INDL AUTH CAP IMPT 05C		08/12/2010	PRAGER MCCARTHY & SEALY		231,779	200,000	213,388	208,206		(778)		(778)		207,429		24,350	24,350	11,903	05/15/2015
899674-BM-6	TULSA OK PUB FAC ASSEMBLY CTR LSE 85		07/01/2010	CALLED @ 100.00000000		665,000	665,000	665,000	665,000						665,000				43,890	07/01/2014
686087-BK-2	OREGON HSG CMNTY SVCS SGL FAM MTG 06E		11/01/2010	CALLED @ 100.00000000		725,000	725,000	727,472	726,984		(175)		(175)		726,809		(1,809)	(1,809)	42,153	01/01/2025
686087-FB-8	OREGON HSG CMNTY SVCS SGL FAM MTG 07G		11/01/2010	CALLED @ 100.00000000		175,000	175,000	175,000	175,000						175,000				11,014	07/01/2026
68608R-MX-8	OREGON HSG CMNTY SVCS SGL FAM MTG 97A		09/23/2010	Various		565,000	565,000	565,000	565,000						565,000				41,056	07/01/2027
68607H-V6-0	OREGON ST DEPT OF ADMIN SVCS COP 09A		05/01/2010	MATURED		7,180,000	7,180,000	7,336,309	7,231,224		(51,224)		(51,224)		7,180,000				107,700	05/01/2010
68607H-Z4-1	OREGON ST DEPT OF ADMIN SVCS COP 09A		08/17/2010	PRAGER MCCARTHY & SEALY		711,709	650,000	650,000	650,000						650,000		61,709	61,709	39,174	05/01/2029
735328-AM-8	PORT ST HELENS OR PCR PORTLAND GEN 85A		04/01/2010	MATURED		10,350,000	10,350,000	10,441,908	10,350,000						10,350,000				372,600	04/01/2010
89546R-FE-9	TRI-CNTY MET TRANSN DIST OR CAP GRANT 05		10/01/2010	MATURED		4,440,000	4,440,000	4,743,483	4,490,976		(50,976)		(50,976)		4,440,000				222,000	10/01/2010
895415-AF-4	TRI-CNTY MET TRANSN DIST OR LTD TAX 05		09/01/2010	MATURED		1,010,000	1,010,000	1,076,690	1,020,180		(10,180)		(10,180)		1,010,000				50,500	09/01/2010
938240-BG-2	WASHINGTON CNTY OR CLEAN WTR SVCS SR 04		07/01/2010	PRAGER MCCARTHY & SEALY		1,318,231	1,130,000	1,229,078	1,186,467		(3,444)		(3,444)		1,183,023		135,208	135,208	38,191	10/01/2015
01728A-WV-4	ALLEGHENY CNTY PA HLTH WEST PENN 00B		11/15/2010	CALLED @ 102.00000000		25,500,000	25,000,000	23,899,250	25,067,890		428,007		428,007		25,495,898		4,102	4,102	2,312,500	11/15/2030
017357-RV-8	ALLEGHENY CNTY PA SANITARY AUTH SWR 00		12/01/2010	CALLED @ 101.00000000		11,261,500	11,150,000	12,189,545	11,439,589		(178,089)		(178,089)		11,261,500				613,250	12/01/2024
017357-VU-5	ALLEGHENY CNTY PA SANITARY AUTH SWR 00		12/01/2010	CALLED @ 101.00000000		4,171,300	4,130,000	4,512,223	4,237,265		(65,965)		(65,965)		4,171,300				227,150	12/01/2030
522455-AS-3	LEBANON CNTY PA HLTH GOOD SAMARITAN 02		02/19/2010	Various		9,157,496	10,000,000	9,193,553	9,229,900		3,709		3,709		9,233,609		(76,113)	(76,113)	158,849	11/15/2028
611537-AV-3	MONROEVILLE PA MUNI AUTH SEWER 08B		06/29/2010	PRAGER MCCARTHY & SEALY		108,910	100,000	106,366	105,335		(289)		(289)		105,046		3,864	3,864	2,931	12/01/2025
613609-TG-1	MONTGOMERY CNTY PA INDL RES MONTENAY 02		11/01/2010	MATURED		1,020,000	1,020,000	1,093,792	1,032,579		(12,579)		(12,579)		1,020,000				51,000	11/01/2010
640847-CT-4	NESHAMINY PA WTR RES AUTH SER A 1971		03/01/2010	CALLED @ 100.00000000		40,000	40,000	38,553	39,860		34		34		39,893		107	107	2,300	03/01/2011
667067-AN-2	NORTHUMBERLAND CNTY PA CAP APPREC 91		10/15/2010	MATURED		3,560,000	3,560,000	2,117,595	3,416,085		143,915		143,915		3,560,000					10/15/2010

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
708690-AW-2	PENNSYLVANIA ECON DEV COLVER PROJ 05F		06/03/2010	GOLDMAN, SACHS & CO.		10,413,000	10,400,000	10,742,465	10,515,759		(25,573)		(25,573)		10,490,185		(77,185)	(77,185)	243,100	12/01/2011
70917R-NU-5	PENNSYLVANIA ED FAC EDINBORO UNIV 08		08/10/2010	RBC DAIN RAUSCHER		2,534,350	2,500,000	2,500,000	2,500,000						2,500,000		34,350	34,350	160,521	07/01/2028
70917R-NV-3	PENNSYLVANIA ED FAC EDINBORO UNIV 08		08/13/2010	RBC DAIN RAUSCHER		3,553,305	3,500,000	3,487,435	3,487,843		147		147		3,487,990		65,315	65,315	232,470	07/01/2038
70917R-NW-1	PENNSYLVANIA ED FAC EDINBORO UNIV 08		08/13/2010	RBC DAIN RAUSCHER		2,455,416	2,400,000	2,409,000	2,407,746		(453)		(453)		2,407,293		48,123	48,123	162,800	07/01/2042
709163-FF-1	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M		12/08/2010	CALLED @ 100.00000000		325,000	325,000	325,000	325,000						325,000				4,937	05/01/2046
708796-PP-6	PENNSYLVANIA HSG FIN AGY SGL 2008-103A		04/16/2010	CALLED @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				61,750	04/01/2022
709208-EC-2	PENNSYLVANIA PUB SCH C MONTGOMERY 04		10/22/2010	PRAGER MCCARTHY & SEALY		1,840,037	1,725,000	1,725,000	1,725,000						1,725,000		115,037	115,037	96,781	05/15/2022
85732G-BE-9	PENNSYLVANIA PUB SCH COP DAN BOONE 07		05/17/2010	PRAGER MCCARTHY & SEALY		169,086	150,000	162,872	159,643		(447)		(447)		159,196		9,890	9,890	4,771	04/01/2019
717817-GB-0	PHILADELPHIA PA ARPT SYS REF 1998A		11/15/2010	CALLED @ 100.0		2,000,000	2,000,000	2,003,660	2,000,220		(220)		(220)		2,000,000				98,542	06/15/2014
717825-HK-2	PHILADELPHIA PA HOSP JEFFERSON 97A		07/29/2010	CALLED @ 100.00		5,450,000	5,450,000	5,366,223	5,411,669		3,232		3,232		5,414,901		35,099	35,099	197,070	05/15/2018
71781E-AM-7	PHILADELPHIA PA INDL DEV ARPT SYS 98A		07/01/2010	MATURED		1,000,000	1,000,000	1,015,240	1,000,971		(971)		(971)		1,000,000				52,500	07/01/2010
71781E-AP-0	PHILADELPHIA PA INDL DEV ARPT SYS 98A		11/15/2010	CALLED @ 100.00		3,065,000	3,065,000	2,981,356	3,043,735		7,102		7,102		3,050,836		14,164	14,164	220,808	07/01/2012
71781E-AQ-8	PHILADELPHIA PA INDL DEV ARPT SYS 98A		11/15/2010	CALLED @ 100.00		3,750,000	3,750,000	3,658,838	3,719,882		6,978		6,978		3,726,860		23,140	23,140	276,589	07/01/2013
717904-CT-1	PHILADELPHIA PA MUN AUTH LSE SVC BLDG 90		09/07/2010	PRAGER MCCARTHY & SEALY		96,060	100,000	52,389	80,088		2,979		2,979		83,067		12,993	12,993		03/15/2014
717893-SQ-5	PHILADELPHIA PA WTR & WASTEWTR 07B		10/07/2010	PRAGER MCCARTHY & SEALY		107,758	100,000	86,056	86,715		500		500		87,215		20,543	20,543	4,275	11/01/2023
724787-AJ-5	PITTSBURGH ALLEGHENY CNTY PA AUD HTL 99		10/18/2010	CALLED @ 100.00		390,000	390,000	385,121		388,569	348		388,917		388,917		1,083	1,083	24,854	02/01/2013
72478P-AN-6	PITTSBURGH ALLEGHENY CNTY PA AUD REGL 99		09/09/2010	CALLED @ 100.00		1,250,000	1,250,000	1,056,700		1,113,134	5,333		1,118,466		1,118,466		131,534	131,534	69,097	02/01/2024
810844-BL-3	SCRANTON PA SWR AUTH SWR REV 07		06/23/2010	PRAGER MCCARTHY & SEALY		102,906	100,000	100,128	100,097		(7)		(7)		100,090		2,816	2,816	5,106	12/01/2032
986408-BP-6	YORK CNTY PA SCH TECH COP 07		01/15/2010	PRAGER MCCARTHY & SEALY		682,273	650,000	655,818	654,556		(28)		(28)		654,529		27,744	27,744	12,675	02/15/2022
743940-BB-3	PROVIDENCE RI REDEV PUB SAFETY BLDG 99A		04/01/2010	CALLED @ 101.00000000		16,513,500	16,350,000	15,875,066	16,473,333		40,167		40,167		16,513,500				470,063	04/01/2029
76218T-FG-4	RHODE ISLAND CLEAN WTR REVOLV FD 04A		07/27/2010	Various		1,891,831	1,760,000	1,709,518	1,701,190		1,672		1,672		1,702,862		188,969	188,969	62,877	10/01/2022
76218T-FH-2	RHODE ISLAND CLEAN WTR REVOLV FD 04A		08/11/2010	PRAGER MCCARTHY & SEALY		1,169,990	1,090,000	1,047,669	1,041,092		1,402		1,402		1,042,494		127,496	127,496	42,196	10/01/2023
76218T-GG-3	RHODE ISLAND CLEAN WTR REVOLV FD 05A		12/17/2010	PRAGER MCCARTHY & SEALY		1,351,833	1,230,000	1,177,549	1,179,710		2,144		2,144		1,181,854		169,979	169,979	66,466	10/01/2021
76218T-GH-1	RHODE ISLAND CLEAN WTR REVOLV FD 05A		09/07/2010	PRAGER MCCARTHY & SEALY		1,181,130	1,100,000	1,103,388	1,102,163		(60)		(60)		1,102,103		79,027	79,027	42,625	10/01/2022
76218T-GJ-7	RHODE ISLAND CLEAN WTR REVOLV FD 05A		07/28/2010	NIKE SECURITIES		1,343,663	1,250,000	1,250,000	1,250,000						1,250,000		93,663	93,663	47,031	10/01/2023
212474-EW-6	RHODE ISLAND CONVENTION CTR - CON 03 A		09/22/2010	Various		4,434,519	4,145,000	4,192,460	4,163,995		(3,830)		(3,830)		4,160,165		274,354	274,354	176,721	05/15/2020
212474-FN-5	RHODE ISLAND CONVENTION CTR - CON 05 A		08/03/2010	JEFFERIES & COMPANY, INC.		5,373,000	5,000,000	5,344,600	5,207,455		(20,891)		(20,891)		5,186,564		186,436	186,436	181,250	05/15/2021
212474-FP-0	RHODE ISLAND CONVENTION CTR - CON 05 A		08/03/2010	Various		4,833,132	4,525,000	4,825,686	4,706,121		(16,878)		(16,878)		4,689,243		143,889	143,889	154,170	05/15/2022
212474-FQ-8	RHODE ISLAND CONVENTION CTR - CON 05 A		10/13/2010	Various		9,920,559	9,300,000	9,902,726	9,663,196		(42,238)		(42,238)		9,620,958		299,601	299,601	379,972	05/15/2023
762224-DA-8	RHODE ISLAND COP TRAINING SCH 05A		10/01/2010	MATURED		660,000	660,000	705,178	667,259		(7,259)		(7,259)		660,000				33,000	10/01/2010
762224-DJ-9	RHODE ISLAND COP TRAINING SCH 05A		09/09/2010	PRAGER MCCARTHY & SEALY		110,997	100,000	107,729	104,721		(520)		(520)		104,201		6,796	6,796	7,264	10/01/2018
762224-DK-6	RHODE ISLAND COP TRAINING SCH 05A		09/10/2010	PRAGER MCCARTHY & SEALY		109,505	100,000	107,295	104,460		(492)		(492)		103,968		5,537	5,537	7,278	10/01/2019
762224-DL-4	RHODE ISLAND COP TRAINING SCH 05A		08/13/2010	PRAGER MCCARTHY & SEALY		215,489	200,000	204,790	203,994		(384)		(384)		203,610		11,880	11,880	8,736	10/01/2020
762224-DM-2	RHODE ISLAND COP TRAINING SCH 05A		08/13/2010	PRAGER MCCARTHY & SEALY		3,795,682	3,540,000	3,770,773	3,681,339		(13,674)		(13,674)		3,667,666		128,016	128,016	154,101	10/01/2021
762224-DN-0	RHODE ISLAND COP TRAINING SCH 05A		10/13/2010	PRAGER MCCARTHY & SEALY		1,389,297	1,300,000	1,316,198	1,313,521		(1,459)		(1,459)		1,312,061		77,235	77,235	61,889	10/01/2022
762224-DP-5	RHODE ISLAND COP TRAINING SCH 05A		10/13/2010	PRAGER MCCARTHY & SEALY		489,163	460,000	464,080	463,407		(371)		(371)		463,036		26,127	26,127	22,038	10/01/2023
762236-BQ-9	RHODE ISLAND ECON GABS DEPT TRANS 03A		03/04/2010	Various		3,976,301	3,550,000	3,857,375	3,681,866		(6,686)		(6,686)		3,675,180		301,121	301,121	40,861	06/15/2014
762243-CX-9	RHODE ISLAND HLTH ED BROWN UNIV 03A		08/31/2010	Various		3,230,899	3,130,000	3,069,220	3,072,903		731		731		3,073,634		157,265	157,265	148,155	09/01/2037
762243-RN-5	RHODE ISLAND HLTH ED UNIV OF RI 05G		09/23/2010	PRAGER MCCARTHY & SEALY		105,186	100,000	90,288	90,826		283		283		91,109		14,077	14,077	4,663	09/15/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
762243-UD-3	RHODE ISLAND HLTH PROVIDENCE SCH 06A		10/06/2010	PRAGER MCCARTHY & SEALY		327,244	300,000	306,843	302,923		(234)		(234)		302,689		24,555	24,555	18,222	05/15/2020
762243-UE-1	RHODE ISLAND HLTH PROVIDENCE SCH 06A		10/06/2010	Various		870,494	805,000	814,677	805,838		(74)		(74)		805,764		64,729	64,729	51,463	05/15/2021
762243-UF-8	RHODE ISLAND HLTH PROVIDENCE SCH 06A		09/13/2010	PRAGER MCCARTHY & SEALY		214,181	200,000	200,254	198,300		63		63		198,363		15,818	15,818	12,514	05/15/2022
762243-UG-6	RHODE ISLAND HLTH PROVIDENCE SCH 06A		09/13/2010	PRAGER MCCARTHY & SEALY		375,598	350,000	343,238	340,342		328		328		340,671		34,927	34,927	22,299	05/15/2023
762243-UH-4	RHODE ISLAND HLTH PROVIDENCE SCH 06A		08/09/2010	Various		4,023,114	3,805,000	4,031,245	3,964,858		(13,567)		(13,567)		3,951,291		71,823	71,823	140,680	05/15/2024
762243-XW-8	RHODE ISLAND HLTH PROVIDENCE SCH 07A		08/11/2010	Various		678,412	650,000	652,490	652,015		(144)		(144)		651,871		26,541	26,541	21,694	05/15/2023
762243-XX-6	RHODE ISLAND HLTH PROVIDENCE SCH 07A		10/14/2010	PRAGER MCCARTHY & SEALY		311,740	300,000	300,456	300,369		(28)		(28)		300,341		11,399	11,399	10,513	05/15/2024
762243-XZ-1	RHODE ISLAND HLTH PROVIDENCE SCH 07A		08/18/2010	PRAGER MCCARTHY & SEALY		231,188	225,000	223,877	223,965		26		26		223,991		7,196	7,196	7,459	05/15/2026
762243-YA-5	RHODE ISLAND HLTH PROVIDENCE SCH 07A		10/20/2010	Various		3,383,422	3,300,000	3,270,333	3,272,471		677		677		3,273,148		110,274	110,274	113,838	05/15/2027
762243-A3-7	RHODE ISLAND HLTH PROVIDENCE SCH 07C		08/11/2010	Various		4,733,155	4,670,000	4,518,412	4,527,714		3,078		3,078		4,530,791		202,363	202,363	157,403	05/15/2028
762243-ZT-3	RHODE ISLAND HLTH PROVIDENCE SCH 07C		07/21/2010	PRAGER MCCARTHY & SEALY		108,681	100,000	100,144	99,793		8		8		99,801		8,880	8,880	3,486	05/15/2021
762243-ZU-0	RHODE ISLAND HLTH PROVIDENCE SCH 07C		09/28/2010	PRAGER MCCARTHY & SEALY		109,401	100,000	105,363	104,379		(385)		(385)		103,994		5,407	5,407	4,389	05/15/2022
762243-ZW-6	RHODE ISLAND HLTH PROVIDENCE SCH 07C		10/19/2010	PRAGER MCCARTHY & SEALY		1,166,131	1,100,000	1,119,998	1,116,359		(1,240)		(1,240)		1,115,119		51,012	51,012	40,731	05/15/2024
762243-ZX-4	RHODE ISLAND HLTH PROVIDENCE SCH 07C		08/03/2010	PRAGER MCCARTHY & SEALY		364,773	350,000	355,271	354,326		(297)		(297)		354,028		10,744	10,744	11,974	05/15/2025
762243-ZY-2	RHODE ISLAND HLTH PROVIDENCE SCH 07C		09/29/2010	JANNEY MONTGOMERY SCOTT		793,530	750,000	759,015	757,401		(647)		(647)		756,754		36,776	36,776	31,337	05/15/2026
762243-ZZ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C		10/15/2010	Various		1,401,694	1,350,000	1,312,497	1,314,991		1,019		1,019		1,316,010		85,684	85,684	54,256	05/15/2027
76221R-EK-5	RHODE ISLAND HSG MTG HMEOWNSHP 08-59B		04/01/2010	CALLED @ 100.00000000		685,000	685,000	685,000	685,000						685,000				39,045	04/01/2028
76221R-DH-3	RHODE ISLAND HSG MTG RENTAL 07B-1A		04/21/2010	PRAGER MCCARTHY & SEALY		204,774	200,000	200,000	200,000						200,000		4,774	4,774	11,505	10/01/2037
762224-CG-6	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		08/27/2010	PRAGER MCCARTHY & SEALY		337,725	300,000	323,126	312,825		(1,657)		(1,657)		311,168		26,557	26,557	13,750	10/01/2016
762224-CJ-0	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		10/13/2010	PRAGER MCCARTHY & SEALY		110,809	100,000	107,104	103,947		(610)		(610)		103,336		7,473	7,473	5,236	10/01/2017
762224-CN-1	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		12/09/2010	PRAGER MCCARTHY & SEALY		323,770	300,000	318,929	310,581		(1,720)		(1,720)		308,861		14,909	14,909	16,333	10/01/2019
762224-CQ-4	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		08/12/2010	PRAGER MCCARTHY & SEALY		215,284	200,000	211,362	205,951		(719)		(719)		205,232		10,052	10,052	8,778	10/01/2020
762224-CR-2	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		09/13/2010	PRAGER MCCARTHY & SEALY		263,687	245,000	246,268	242,355		117		117		242,472		21,215	21,215	11,615	10/01/2021
084208-AZ-0	BERKELEY CNTY SC SCH DIST SAFE 2006		08/27/2010	Various		375,684	350,000	317,693	319,011		880		880		319,891		55,793	55,793	20,694	12/01/2023
084208-BA-4	BERKELEY CNTY SC SCH DIST SAFE 2006		07/20/2010	CITIGROUP GLOBAL MARKETS		528,600	500,000	503,180	502,297		(159)		(159)		502,138		26,462	26,462	28,611	12/01/2024
084208-BB-2	BERKELEY CNTY SC SCH DIST SAFE 2006		08/09/2010	PRAGER MCCARTHY & SEALY		105,724	100,000	100,475	100,343		(26)		(26)		100,317		5,407	5,407	5,986	12/01/2025
16007B-KR-4	CHARLESTON CNTY SC PUB FAC COP 04		08/13/2010	PRAGER MCCARTHY & SEALY		338,746	295,000	318,494	306,467		(1,518)		(1,518)		304,949		33,797	33,797	10,530	06/01/2014
16007B-KT-0	CHARLESTON CNTY SC PUB FAC COP 04		09/17/2010	PRAGER MCCARTHY & SEALY		227,498	200,000	213,704	206,710		(1,020)		(1,020)		205,690		21,808	21,808	8,083	06/01/2015
16007B-KU-7	CHARLESTON CNTY SC PUB FAC COP 04		01/21/2010	PRAGER MCCARTHY & SEALY		251,486	225,000	240,417	232,549		(82)		(82)		232,467		19,020	19,020	1,528	12/01/2015
16007B-KV-5	CHARLESTON CNTY SC PUB FAC COP 04		08/24/2010	Various		636,374	565,000	598,940	581,660		(2,179)		(2,179)		579,481		56,894	56,894	20,040	06/01/2016
16007B-KW-3	CHARLESTON CNTY SC PUB FAC COP 04		08/10/2010	Various		1,209,992	1,090,000	1,155,476	1,122,141		(3,146)		(3,146)		1,118,995		90,997	90,997	30,157	12/01/2016
16007B-LE-2	CHARLESTON CNTY SC PUB FAC COP 04		08/09/2010	Various		2,247,086	2,065,000	2,135,974	2,100,108		(3,708)		(3,708)		2,096,400		150,686	150,686	61,183	12/01/2020
16007B-LK-8	CHARLESTON CNTY SC PUB FAC COP 05		08/24/2010	PRAGER MCCARTHY & SEALY		1,023,145	875,000	943,580	917,172		(4,206)		(4,206)		912,966		110,179	110,179	51,528	06/01/2015
396074-BE-5	GREENVILLE CNTY SC COP UNIV CTR 05		02/05/2010	PRAGER MCCARTHY & SEALY		120,489	110,000	117,112	114,257		(79)		(79)		114,178		6,311	6,311	4,721	04/01/2019

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
396066-EC-2	GREENVILLE CNTY SC SD BEST 06		01/12/2010	PRAGER MCCARTHY & SEALY		314,784	300,000	295,515	296,136		7		7		296,143		18,641	18,641	8,400	12/01/2024
396584-BH-6	GREENVILLE SC TAX INCREMENT BUS DIST 03		10/13/2010	PRAGER MCCARTHY & SEALY		222,884	210,000	211,262	210,497		(107)		(107)		210,390		12,494	12,494	12,926	04/01/2021
397090-ER-8	GREENWOOD CNTY SC HOSP SELF RGL 04A		08/20/2010	Various		1,586,269	1,450,000	1,572,395	1,503,050		(7,585)		(7,585)		1,495,465		90,804	90,804	59,514	10/01/2016
39715R-AT-1	GREENWOOD SC FIFTY SCH FAC SD 50 07		07/23/2010	PRAGER MCCARTHY & SEALY		543,435	500,000	525,140	519,510		(1,202)		(1,202)		518,307		25,128	25,128	16,458	12/01/2024
720175-PN-2	PIEDMONT SC MUN PWR AGY ELEC 96 B REF		01/18/2010	CALLED @ 100.00		3,000,000	3,000,000	3,015,000	3,000,000						3,000,000				86,188	01/01/2012
80585U-AF-5	SCAGO PUB FAC SC LANCASTER CNTY 09		03/01/2010	PRAGER MCCARTHY & SEALY		284,855	250,000	260,138	258,916		(237)		(237)		258,679		26,176	26,176	2,906	12/01/2015
80585R-AM-7	SCAGO SC ED FACS CHESTERFIELD SD 06		10/12/2010	Various		3,596,606	3,460,000	3,525,809	3,512,362		(3,720)		(3,720)		3,508,642		87,964	87,964	113,318	12/01/2029
837108-AL-3	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03		01/06/2010	PRAGER MCCARTHY & SEALY		140,113	125,000	134,593	129,017		(26)		(26)		128,991		11,121	11,121	3,299	01/01/2014
83712D-FV-3	SOUTH CAROLINA HSG FIN DEV MTG 00A-2		07/01/2010	CALLED @ 100.00000000		1,025,000	1,025,000	1,020,582	1,024,383		50		50		1,024,433		567	567	61,500	07/01/2012
83712D-RR-9	SOUTH CAROLINA HSG FIN DEV MTG 08B-2		07/01/2010	CALLED @ 100.00000000		75,000	75,000	75,000	75,000						75,000				4,500	07/01/2027
83703E-CK-9	SOUTH CAROLINA JOBS ECON DEV HOSP FAC		03/31/2010	DISTRIBUTION		11,689											11,689	11,689		08/01/2009
83703E-FY-6	SOUTH CAROLINA JOBS GEORGETOWN MEM 99		03/18/2010	PRAGER MCCARTHY & SEALY		3,027,000	3,000,000	3,000,000	3,000,000						3,000,000		27,000	27,000	69,521	11/01/2029
837152-JC-2	SOUTH CAROLINA TRANSN INFRA BK 04A		09/01/2010	PRAGER MCCARTHY & SEALY		539,530	500,000	501,360	500,720		(94)		(94)		500,626		38,904	38,904	22,750	10/01/2026
914857-AU-1	UNIVERSITY OF SC ED FACS 2005 A REF		07/23/2010	PRAGER MCCARTHY & SEALY		314,637	300,000	295,044	295,850		121		121		295,971		18,666	18,666	14,769	06/01/2024
422341-AU-1	HEARTLAND SD CONSUMER PWR DIST ELEC 77		01/01/2010	CALLED @ 100.00000000		130,000	130,000	129,350	129,910						129,910		90	90	4,781	01/01/2016
422341-BP-1	HEARTLAND SD CONSUMER PWR DIST ELEC 79		01/01/2010	CALLED @ 100.00000000		110,000	110,000	110,000	110,000						110,000				7,700	01/01/2016
83755L-HX-7	SOUTH DAKOTA BLDG AUTH REV 06A		07/06/2010	PRAGER MCCARTHY & SEALY		325,300	300,000	290,703	289,701		247		247		289,948		35,352	35,352	19,625	09/01/2024
83755L-HY-5	SOUTH DAKOTA BLDG AUTH REV 06A		09/07/2010	PRAGER MCCARTHY & SEALY		109,707	100,000	102,652	101,866		(168)		(168)		101,698		8,009	8,009	5,125	09/01/2026
83755L-KZ-8	SOUTH DAKOTA BLDG AUTH REV 06A		12/21/2010	PRAGER MCCARTHY & SEALY		615,617	600,000	588,846	589,525		445		445		589,970		25,647	25,647	27,456	06/01/2025
83755V-FM-1	SOUTH DAKOTA HLTH ED AVERA HLTH 02		07/01/2010	MATURED		840,000	840,000	877,346	842,668		(2,668)		(2,668)		840,000				42,000	07/01/2010
83755V-FU-3	SOUTH DAKOTA HLTH ED AVERA HLTH 02		08/03/2010	PRAGER MCCARTHY & SEALY		103,183	100,000	96,360	97,114		72		72		97,187		5,996	5,996	5,623	07/01/2027
83755V-EB-6	SOUTH DAKOTA HLTH ED RAPID CITY HOSP 01		01/05/2010	PRAGER MCCARTHY & SEALY		107,114	100,000	104,092	100,852		(10)		(10)		100,842		6,272	6,272	1,940	09/01/2013
83755V-FB-5	SOUTH DAKOTA HLTH ED SIOUX VLY 01E		09/27/2010	Various		11,446,715	11,000,000	10,396,320	10,437,390		24,872		24,872		10,462,263		984,452	984,452	593,221	11/01/2024
499523-RX-8	KNOX CNTY TN HLTH BAPTIST OF E TN 02		09/22/2010	J. P. MORGAN SECURITIES, INC.		1,073,540	1,000,000	1,037,500	1,025,759		(5,379)		(5,379)		1,020,379		53,161	53,161	61,750	04/15/2031
586158-KU-0	MEMPHIS TN ELEC SYS SUB 2003 A		02/04/2010	Various		4,628,613	4,295,000	4,578,077	4,395,988		(5,403)		(5,403)		4,390,585		238,028	238,028	40,564	12/01/2011
86642P-DF-1	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		09/24/2010	DIRECT		5,687,241	5,687,241	2,364,632	2,316,413	46,858	(142,100)		(95,241)		2,221,172		3,466,069	3,466,069	298,406	11/01/2022
86642P-DG-9	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		09/24/2010	DIRECT		8,062,758	8,062,758	2,858,964	2,864,444		(220,996)		(220,996)		2,643,449		5,419,310	5,419,310	423,048	11/01/2027
86642P-DH-7	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		09/24/2010	DIRECT		8,202,752	8,202,752	2,902,837	2,914,166		(224,843)		(224,843)		2,689,324		5,513,428	5,513,428	430,393	11/01/2032
88045R-EQ-1	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4		03/16/2010	PRAGER MCCARTHY & SEALY		106,188	100,000	100,000	100,000						100,000		6,188	6,188	6,083	07/01/2023
88045R-ER-9	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4		04/14/2010	PRAGER MCCARTHY & SEALY		435,297	420,000	420,000	420,000						420,000		15,297	15,297	26,531	07/01/2028
880557-XN-8	TENNESSEE ST SCH BD HIGHER ED 2ND 00A		05/01/2010	CALLED @ 100.00000000		1,600,000	1,600,000	1,584,768	1,600,000						1,600,000				44,000	05/01/2026
963864-EP-4	WHITE HOUSE TN UTIL DIST WTRWKS 78		01/01/2010	MATURED		500,000	500,000	500,000	500,000						500,000				18,125	01/01/2010
052422-DL-3	AUSTIN TX HOTEL OCCUPANCY TAX 2004		05/28/2010	PRAGER MCCARTHY & SEALY		383,238	350,000	373,440	361,118		(918)		(918)		360,200		23,038	23,038	8,250	11/15/2017
052422-DM-1	AUSTIN TX HOTEL OCCUPANCY TAX 2004		12/10/2010	PRAGER MCCARTHY & SEALY		268,888	250,000	264,735	256,940		(1,610)		(1,610)		255,330		13,557	13,557	13,542	11/15/2018
052422-DN-9	AUSTIN TX HOTEL OCCUPANCY TAX 2004		08/18/2010	PRAGER MCCARTHY & SEALY		300,102	275,000	290,168	282,210		(1,121)		(1,121)		281,089		19,013	19,013	10,618	11/15/2019
078027-CR-8	BELL CNTY TX HLTH RENAISSANCE 1996		09/01/2010	CALLED @ 100.00000000		100,000	100,000	100,000	97,257	2,743			2,743		100,000				8,250	09/01/2026
078043-EQ-5	BELL CNTY TX WTR CTL IMPT DIST NO 1 04		02/16/2010	PRAGER MCCARTHY & SEALY		173,830	160,000	167,494	164,082		(110)		(110)		163,971		9,859	9,859	4,623	07/10/2017

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										11	12	13	14	15						
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088379-YC-0	BEXAR CNTY TX HSG MULTI AVION 07A		09/01/2010	Various		455,088	50,000	447,688	443,350	11,738	719	7,400	5,057		447,688		7,400	7,400	1,438	09/01/2047
088379-YD-8	BEXAR CNTY TX HSG MULTI AVION 07B		09/01/2010	Various		43,200	30,000	36,251	40,393	2,807	600	6,949	(3,542)		36,251		6,949	6,949	1,200	09/01/2017
088379-QZ-8	BEXAR CNTY TX HSG MULTI DYMAXION 00A		02/24/2010	FIRST MIAMI SECURITIES		2,074,140	2,500,000	2,500,000	2,500,000						2,500,000		(425,860)	(425,860)	92,517	08/01/2030
088379-QP-0	BEXAR CNTY TX HSG MULTI HONEY CREEK 00A		03/23/2010	FIRST MIAMI SECURITIES		2,325,000	3,000,000	3,000,000	3,000,000						3,000,000		(675,000)	(675,000)	93,258	04/01/2030
088379-VS-8	BEXAR CNTY TX HSG MULTI SUNCREST 02A		09/01/2010	CALLED @ 100.00000000		140,000	140,000	140,000	141,106		238		238		141,344		(1,344)	(1,344)	10,150	09/01/2037
088563-PW-5	BEXAR CNTY TX MET WTR DIST WTRWKS 2002 R		08/17/2010	Various		5,642,833	5,465,000	5,354,224	5,370,773		1,568		1,568		5,372,341		270,493	270,493	206,758	05/01/2032
088563-QN-4	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R		09/01/2010	PRAGER MCCARTHY & SEALY		701,893	650,000	642,707	643,902		248		248		644,149		57,744	57,744	29,850	05/01/2022
088563-QR-5	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R		10/04/2010	PRAGER MCCARTHY & SEALY		314,636	300,000	264,378	266,616		810		810		267,426		47,210	47,210	16,750	05/01/2025
106238-FV-5	BRAZOS HIGHER ED AUTH REV SR TRUST 1993		12/17/2010	CITIGROUP GLOBAL MARKETS		5,100,000	5,100,000	4,719,285	4,733,308		11,751		11,751		4,745,059		354,941	354,941	91,629	12/01/2034
106214-DR-7	BRAZOS RIV AUTH TX HOUSTON INDS 98B REF		01/05/2010	CALLED @ 101.90000000		16,354,950	16,050,000	16,215,636	16,120,460		(927)		(927)		16,119,534		235,416	235,416	1,783	11/01/2020
10623P-DE-7	BRAZOS STUDENT FIN CORP SR - TRUST 1995		10/08/2010	CALLED @ 100.00000000		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000				6,572	12/01/2042
10623P-CZ-1	BRAZOS STUDENT FIN CORP SR -TRUST 2001 -		12/31/2010	CALLED @ 100.00000000		900,000	900,000	900,000	900,000						900,000				12,863	03/01/2040
10623P-CK-4	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		12/28/2010	CALLED @ 100.00000000		600,000	600,000	545,730	547,421		715		715		548,136		51,864	51,864	5,756	07/01/2038
106238-FU-7	BRAZOS TX HIGHER ED AUTH REV SR TRUST 19		12/15/2010	CITIGROUP GLOBAL MARKETS		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000				19,763	12/01/2034
106238-FH-6	BRAZOS TX HIGHER ED AUTH STUD LN REV TRU		09/15/2010	CALLED @ 100.00000000		6,600,000	6,600,000	6,600,000	6,123,810	476,190			476,190		6,600,000				74,359	12/01/2033
116475-NZ-3	BROWNSVILLE TX UTIL SYS SER 1978		01/01/2010	MATURED		390,000	390,000	383,927	390,000						390,000				14,381	01/01/2010
116475-PN-8	BROWNSVILLE TX UTIL SYS SER 1980		01/01/2010	CALLED @ 100.00000000		225,000	225,000	225,000	225,000						225,000				21,150	01/01/2013
190418-CB-7	COASTAL BEND TX HLTH INCARNATE 93C		11/23/2010	CALLED @ 100.00000000		1,200,000	1,200,000	1,210,500	1,200,000						1,200,000				74,852	11/15/2013
220245-LH-5	CORPUS CHRISTI TEX UTIL SYS REV REF		08/25/2010	PRAGER MCCARTHY & SEALY		180,855	150,000	164,264	159,942		(756)		(756)		159,185		21,670	21,670	8,859	07/15/2018
220121-BS-5	CORPUS CHRISTI TX BUS TAX ARENA 02		07/29/2010	PRAGER MCCARTHY & SEALY		106,032	100,000	101,438	100,780		(117)		(117)		100,663		5,369	5,369	6,933	09/01/2020
234691-AN-3	DALLAS CNTY TX MENTAL HLTH 1995 F		09/01/2010	CALLED @ 100.00000000		205,000	205,000	202,532	204,192		130		130		204,322		678	678	11,788	09/01/2016
235036-JL-5	DALLAS FT WORTH TX INTL ARPT JOINT 04B		03/04/2010	PRAGER MCCARTHY & SEALY		928,193	815,000	904,960	862,396		(1,291)		(1,291)		861,105		67,088	67,088	14,650	11/01/2015
235416-ZK-3	DALLAS TX WTRWKS & SWR SYS 07		08/13/2010	PRAGER MCCARTHY & SEALY		374,790	350,000	330,698	331,855		439		439		332,294		42,496	42,496	13,694	10/01/2026
366133-DL-7	GARLAND TX ELEC UTIL SYS 2006		08/24/2010	Various		4,415,754	4,175,000	4,132,420	4,138,167		1,118		1,118		4,139,285		276,469	276,469	185,506	03/01/2026
367074-AB-7	GARZA CNTY TX LSE PURCH DETENTION FAC 9		01/15/2010	DISTRIBUTION		8,869											8,869	8,869		12/10/2015
414152-NG-9	HARRIS CNTY TX HLTH MEM HERMANN 98		06/01/2010	MATURED		3,570,000	3,570,000	3,766,172	3,580,888		(10,888)		(10,888)		3,570,000				98,175	06/01/2010
414152-NN-4	HARRIS CNTY TX HLTH MEM HERMANN 98		01/11/2010	PRAGER MCCARTHY & SEALY		116,032	100,000	110,189	104,533		(34)		(34)		104,499		11,533	11,533	657	06/01/2014
414154-BP-8	HARRIS CNTY TX HLTH TX MED CTR 99A		02/19/2010	DAVIDSON, D.A., & CO.		5,867,438	5,795,000	5,646,466	5,680,906		658		658		5,681,564		185,874	185,874	83,665	05/15/2029
414156-CN-7	HARRIS CNTY TX HOSP DIST HARRIS CNTY 90		02/15/2010	MATURED		210,000	210,000	205,668	210,000						210,000				7,770	02/15/2010
414156-CQ-0	HARRIS CNTY TX HOSP DIST HARRIS CNTY 90		02/15/2010	MATURED		1,615,000	1,615,000	1,581,681	1,615,000						1,615,000				59,755	02/15/2010
413890-BT-0	HARRIS CNTY TX HOUSTON SPORTS JR 01H CAP		09/16/2010	MESIROW FINANCIAL, INC.		527,756	3,890,000	535,303	781,430		34,201		34,201		815,631		(287,874)	(287,874)		11/15/2036
413893-CJ-5	HARRIS CNTY TX HOUSTON SPORTS SR 01A CUR		09/15/2010	Various		5,230,040	5,520,000	5,574,206	5,534,486		(5,403)		(5,403)		5,529,083		(299,043)	(299,043)	245,248	11/15/2030
413890-AE-4	HARRIS CNTY TX HOUSTON SPORTS SR 01G		09/29/2010	FIRST MIAMI SECURITIES		2,388,000	2,400,000	2,403,408	2,400,794		(312)		(312)		2,400,481		(12,481)	(12,481)	111,650	11/15/2021
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A		06/01/2010	CALLED @ 100.00000000		150,000	150,000	148,002	148,819		43		43		148,863		1,137	1,137	9,450	06/01/2025
44237N-CZ-3	HOUSTON TX CONV OCCUPANCY 01B TERM		08/03/2010	PRAGER MCCARTHY & SEALY		101,365	100,000	97,738	98,050		32		32		98,082		3,283	3,283	7,510	09/01/2033
442404-BC-2	HOUSTON TX INDPT SCH DIST 98B WEST SIDE		08/24/2010	PRAGER MCCARTHY & SEALY		1,097,814	1,105,000	563,428	1,013,520		27,359		27,359		1,040,879		56,935	56,935		09/15/2011
442436-5Y-3	HOUSTON TX WTR & SWR 98 JR LIEN A CAP		08/23/2010	Various		2,899,455	5,035,000	2,106,594	2,254,463		43,271		43,271		2,297,734		601,721	601,721		12/01/2023
442438-LG-0	HOUSTON TX WTR SYS 1979		12/01/2010	CALLED @ 100.00000000		130,000	130,000	146,380	130,000						130,000				8,320	12/01/2014
581659-AG-4	MC KINNEY TX MULTI PK CREEK 97 RESTRUC		10/31/2010	Various		35,000	35,000	24,619	20,468	4,297	(46)		4,251		24,719		10,281	10,281	1,269	09/01/2043
658546-WB-8	NORTH CENTRAL TX HLTH HOSP BAYLOR 95		05/15/2010	MATURED		850,000	850,000	954,873	855,131		(5,131)		(5,131)		850,000				26,563	05/15/2010
662823-BQ-5	NORTH TX HLTH UNITED REG HLTH CARE 03		09/01/2010	CALLED @ 100.00000000		830,000	830,000	830,000	830,000						830,000				45,650	09/01/2018

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
662832-DR-2	NORTH TX MUN WTR DIST SOLID WASTE 03		05/19/2010	PRAGER MCCARTHY & SEALY		235,481	225,000	226,026	225,385		(45)		(45)		225,340		10,140	10,140	8,219	09/01/2023
66283A-BL-9	NORTH TX MUN WTR DIST WSTWTR PANTHER 06		08/04/2010	Various		2,073,138	1,890,000	1,851,476	1,844,940		1,274		1,274		1,846,214		226,924	226,924	48,881	06/01/2021
662858-CT-4	NORTH TX TWY AUTH DALLAS NO TWY SYS 03A		09/24/2010	Various		3,594,325	3,550,000	3,139,017	3,146,575		4,830		4,830		3,151,405		442,920	442,920	219,486	01/01/2038
698476-DA-3	PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD		12/08/2010	CALLED @ 100.00000000		1,300,000	1,300,000	1,300,000	1,300,000						1,300,000				15,084	04/01/2031
698476-DR-6	PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS		10/14/2010	CALLED @ 100.00000000		500,000	500,000	500,000	500,000						500,000				5,493	06/01/2036
796242-HH-1	SAN ANTONIO TX ARPT SYS IMPT 2002		01/12/2010	PRAGER MCCARTHY & SEALY		3,107,042	2,920,000	3,049,122	2,944,999		(600)		(600)		2,944,399		162,643	162,643	86,225	07/01/2011
796252-8F-4	SAN ANTONIO TX ELEC & GAS SYS 91B		02/01/2010	MATURED		10,000,000	10,000,000	2,703,600	9,942,007		57,993		57,993		10,000,000					02/01/2010
799204-JA-1	SAN PATRICIO TX MUN WTR DIST 2006		08/30/2010	PRAGER MCCARTHY & SEALY		107,718	100,000	100,918	100,630		(69)		(69)		100,561		7,157	7,157	5,150	07/10/2023
876387-DA-6	TARRANT CNTY TX HOSP DIST CMC ENERGY 97		04/28/2010	Various		2,418,849	2,399,269	2,399,269	2,399,269						2,399,269		19,580	19,580	70,911	04/28/2012
876443-CL-4	TARRANT TX REGL WTR DIST CTRL IMPT 06		12/21/2010	PRAGER MCCARTHY & SEALY		1,143,137	1,100,000	1,155,825	1,137,664		(5,378)		(5,378)		1,132,287		10,850	10,850	72,625	03/01/2027
882585-AN-2	TEXAS NATL RESH COMMN FIN CORP LSE 91		12/01/2010	CALLED @ 100.00000000		2,185,000	2,185,000	2,190,463	2,185,000						2,185,000				151,858	12/01/2012
88283L-CU-8	TEXAS ST TRANS COMMN 2006A		08/10/2010	Various		5,734,288	5,290,000	4,918,119	4,931,568		10,036		10,036		4,941,604		792,684	792,684	211,043	04/01/2024
882854-NY-4	TEXAS ST WTR DEV BRD REV JR 2007 B		09/14/2010	PRAGER MCCARTHY & SEALY		314,343	300,000	297,039	297,336		53		53		297,389		16,954	16,954	12,200	07/15/2025
882854-NZ-1	TEXAS ST WTR DEV BRD REV JR 2007 B		10/06/2010	PRAGER MCCARTHY & SEALY		1,744,019	1,655,000	1,636,017	1,637,773		470		470		1,638,243		105,776	105,776	83,642	07/15/2026
882762-BF-3	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP		10/15/2010	Various		8,323,941	29,800,000	5,288,308	8,195,921		401,598		401,598		8,597,519		(273,578)	(273,578)		08/15/2031
882762-BG-1	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP		08/24/2010	Various		8,917,478	35,000,000	5,834,150	9,048,321		360,265		360,265		9,408,587		(491,109)	(491,109)		08/15/2032
882762-BK-2	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP		08/12/2010	MESIROW FINANCIAL, INC.		4,847,629	24,695,000	3,418,529	5,309,374		203,755		203,755		5,513,129		(665,500)	(665,500)		08/15/2035
894386-GS-4	TRAVIS CNTY TX HSG METROPOLIS APT 01A		02/26/2010	DISTRIBUTION		475,125		475,125	475,125						475,125					08/01/2033
89657P-DG-5	TRINITY RIVER AUTH TX TARRANT CNTY 05		07/13/2010	PRAGER MCCARTHY & SEALY		4,759,948	4,500,000	4,633,380	4,587,546		(7,499)		(7,499)		4,580,047		179,901	179,901	214,819	02/01/2025
95308R-AM-1	WEST HARRIS CNTY TX REGL WTR SYS 03		01/08/2010	PRAGER MCCARTHY & SEALY		124,323	115,000	123,127	118,723		(29)		(29)		118,694		5,629	5,629	447	12/15/2017
95308R-AN-9	WEST HARRIS CNTY TX REGL WTR SYS 03		06/04/2010	PRAGER MCCARTHY & SEALY		2,234,712	2,075,000	2,217,607	2,141,355		(6,083)		(6,083)		2,135,272		99,440	99,440	45,088	12/15/2018
95308R-AP-4	WEST HARRIS CNTY TX REGL WTR SYS 03		06/18/2010	PRAGER MCCARTHY & SEALY		2,539,426	2,350,000	2,484,185	2,408,331		(5,968)		(5,968)		2,402,363		137,063	137,063	56,556	12/15/2019
78219N-AA-0	RUSK CNTY TX WINDSOR HLTH CARE I I 99A		12/01/2010	CALLED @ 100.00000000		775,000	775,000	408,913	8	408,227	6,224		414,451		414,459		360,541	360,541	165,537	10/01/2030
882758-CL-7	TEXAS PROPERTY FIN CORP MENTAL HLTH		09/01/2010	CALLED @ 100.00000000		30,000	30,000	29,850	29,951		10		10		29,961		39	39	1,860	09/01/2016
45884A-XF-5	INTERMOUNTAIN PWR AGY UT PWR SUP 08A		02/08/2010	Various		2,216,319	1,980,000	2,144,023	2,122,834		(3,188)		(3,188)		2,119,646		96,672	96,672	63,389	07/01/2015
45884A-XY-4	INTERMOUNTAIN PWR AGY UT PWR SUP 09A		07/01/2010	MATURED		10,000,000	10,000,000	10,265,700	10,108,959		(108,959)		(108,959)		10,000,000				400,000	07/01/2010
45884A-YW-7	INTERMOUNTAIN PWR AGY UT PWR SUP 09B		02/02/2010	CITIGROUP GLOBAL MARKETS		27,423,218	26,625,000	27,178,001	27,164,772		(9,354)		(9,354)		27,155,418		267,799	267,799	260,888	07/01/2019
45884A-RL-9	INTERMOUNTAIN PWR AGY UT PWR SUP 96A		07/01/2010	CALLED @ 100.00000000		120,000	120,000	124,144	120,000						120,000				7,380	07/01/2014
62426V-AL-1	MOUNTAIN REGL WTR SPL SVC DIST UT 03		08/10/2010	Various		1,128,839	1,055,000	1,089,235	1,070,471		(2,089)		(2,089)		1,068,382		60,457	60,457	32,735	12/15/2021
62426V-AM-9	MOUNTAIN REGL WTR SPL SVC DIST UT 03		08/09/2010	PRAGER MCCARTHY & SEALY		1,268,605	1,195,000	1,227,050	1,209,510		(1,902)		(1,902)		1,207,608		60,996	60,996	36,162	12/15/2022
62426V-AN-7	MOUNTAIN REGL WTR SPL SVC DIST UT 03		08/10/2010	SEATTLE NORTHWEST SECURITIES CORP.		1,305,272	1,235,000	1,264,158	1,248,215		(1,907)		(1,907)		1,246,308		58,963	58,963	40,824	12/15/2023
62426V-AP-2	MOUNTAIN REGL WTR SPL SVC DIST UT 03		08/09/2010	Various		936,359	890,000	907,471	897,928		(705)		(705)		897,223		39,136	39,136	18,938	12/15/2024
62426V-AQ-0	MOUNTAIN REGL WTR SPL SVC DIST UT 03		08/06/2010	Various		894,514	855,000	868,389	861,084		(840)		(840)		860,244		34,270	34,270	27,175	12/15/2025
62426V-AS-6	MOUNTAIN REGL WTR SPL SVC DIST UT 03		08/06/2010	SEATTLE NORTHWEST SECURITIES CORP.		699,766	675,000	682,904	678,596		(513)		(513)		678,083		21,682	21,682	22,125	12/15/2027
62426V-AT-4	MOUNTAIN REGL WTR SPL SVC DIST UT 03		08/17/2010	SEATTLE NORTHWEST SECURITIES CORP.		977,047	950,000	961,125	955,140		(757)		(757)		954,383		22,664	22,664	32,083	12/15/2030
704520-BP-9	PAYSON CITY UT SWR 2006		07/01/2010	PRAGER MCCARTHY & SEALY		298,510	275,000	282,945	280,483		(409)		(409)		280,075		18,435	18,435	12,833	02/01/2024
917328-KK-1	UTAH ASSOC MUN PWR SYS PAYSON PWR 03A		02/17/2010	SEATTLE NORTHWEST SECURITIES CORP.		928,384	875,000	884,240	878,628		(146)		(146)		878,481		49,902	49,902	17,135	04/01/2021
917393-AB-6	UTAH CNTY UTAH HOSP REV		08/15/2010	CALLED @ 100.0		2,000,000	2,000,000	1,698,080	1,762,515		5,683		5,683		1,768,199		231,801	231,801	105,000	08/15/2026
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3		07/01/2010	CALLED @ 100.00000000		110,000	110,000	110,110	110,071		(3)		(3)		110,069		(69)	(69)	5,363	07/01/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
91754R-ES-2	UTAH ST BRD REGT UNIV OF UTAH 00A		04/01/2010	CALLED @ 101.00000000		701,950	695,000	737,166	701,950						701,950				19,113	04/01/2018
917546-GD-9	UTAH STATE BOARD OF REGENTS - 1993 TRUST		06/14/2010	UNION BANK OF SWITZERLAND		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				21,381	05/01/2045
917546-GG-2	UTAH STATE BOARD OF REGENTS - 1993 TRUST		06/14/2010	UNION BANK OF SWITZERLAND		5,025,000	5,025,000	4,941,473	4,943,733		751		751		4,944,484		80,516	80,516	41,259	11/01/2045
917546-GC-1	UTAH STATE BOARD OF REGENTS - 1993 TRUST		06/14/2010	UNION BANK OF SWITZERLAND		4,650,000	4,650,000	4,547,933	4,550,690		979		979		4,551,669		98,331	98,331	32,101	05/01/2045
917546-EM-1	UTAH STATE BOARD OF REGENTS - 1993 TRUST		06/14/2010	UNION BANK OF SWITZERLAND		1,500,000	1,500,000	1,467,375	1,469,219		632		632		1,469,851		30,149	30,149	19,886	11/01/2027
917572-SW-0	UTAH WTR FIN AGY POOLED LOAN 2007 B		12/15/2010	PRAGER MCCARTHY & SEALY		415,679	405,000	348,744	351,152		1,926		1,926		353,078		62,601	62,601	22,309	10/01/2025
95640E-FX-8	WEST VALLEY CITY UT MUN BLDG LSE 06A		05/17/2010	PRAGER MCCARTHY & SEALY		613,240	580,000	544,128	546,233		835		835		547,068		66,172	66,172	20,953	08/01/2021
924160-6H-2	VERMONT ED HLTH HOSP FLETCHER 04A		09/08/2010	PRAGER MCCARTHY & SEALY		112,420	100,000	107,217	103,919		(512)		(512)		103,407		9,013	9,013	3,917	12/01/2016
924160-6K-5	VERMONT ED HLTH HOSP FLETCHER 04A		02/01/2010	PRAGER MCCARTHY & SEALY		107,432	100,000	106,263	103,439		(58)		(58)		103,381		4,051	4,051	875	12/01/2018
924160-6P-4	VERMONT ED HLTH HOSP FLETCHER 04A		08/17/2010	PRAGER MCCARTHY & SEALY		106,645	100,000	104,249	102,344		(276)		(276)		102,069		4,576	4,576	3,597	12/01/2022
924160-6R-0	VERMONT ED HLTH HOSP FLETCHER 04A		02/24/2010	PRAGER MCCARTHY & SEALY		210,544	200,000	207,603	204,217		(94)		(94)		204,123		6,421	6,421	2,056	12/01/2023
924195-E5-5	VERMONT HSG FIN AGY SGL FAM HSG 03 17B		11/01/2010	CALLED @ 100.00000000		45,000	45,000	45,000	45,000						45,000				2,205	11/01/2022
924211-5E-1	VERMONT MUN BOND BANK 2005-3 REF		12/01/2010	MATURED		265,000	265,000	282,962	268,538		(3,538)		(3,538)		265,000				13,250	12/01/2010
166406-AR-9	CHESTERFIELD CNTY VA INDL DEV MTG 98		01/01/2010	CALLED @ 100.00000000		900,000	900,000	900,000	768,600	131,400			131,400		900,000				58,500	01/01/2028
303891-FH-3	FAIRFAX CNTY VA WTR AUTH REV 1977		01/01/2010	CALLED @ 100.00		35,000	35,000	34,731	34,941						34,941		59	59	2,030	01/01/2016
646361-AS-4	NEW KENT CNTY VA ECON DEV SCH GOVT 06		06/23/2010	PRAGER MCCARTHY & SEALY		623,499	605,000	599,071	599,655		59		59		599,715		23,784	23,784	33,338	02/01/2029
725775-AT-7	PITTSYLVANIA CNTY VA IND DEV 94B		01/01/2010	MATURED		700,000	700,000	700,000	700,000						700,000				26,775	01/01/2010
765439-CM-4	RICHMOND VA REDEV TOBACCO ROW 98A		10/01/2010	SCHEDULED REDEMPTION		71,743	71,743	71,743	71,743						71,743				4,936	10/01/2029
842056-FE-8	SOUTHEASTERN VA PUB SVC AUTH SR 98		05/28/2010	PRE-REFUNDING		11,595,220	11,150,000	12,110,801	11,632,271		(35,878)		(35,878)		11,596,393		(1,173)	(1,173)	506,396	07/01/2015
927781-GR-9	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		07/20/2010	PRAGER MCCARTHY & SEALY		253,403	235,000	235,000	235,000						235,000		18,403	18,403	9,442	09/01/2024
927781-GT-5	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		12/16/2010	PRAGER MCCARTHY & SEALY		7,250,145	7,100,000	7,046,111	7,050,245		1,879		1,879		7,052,124		198,021	198,021	399,975	09/01/2026
927781-GU-2	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		09/22/2010	Various		813,467	760,000	751,108	751,737		216		216		751,953		61,514	61,514	35,256	09/01/2027
92813H-LG-9	VIRGINIA HSG DEV AUTH RENTAL 2000 D		04/01/2010	MATURED		1,315,000	1,315,000	1,327,072	1,315,396		(396)		(396)		1,315,000				36,984	04/01/2010
92812Q-LK-1	VIRGINIA HSG DEV AUTH RENTAL 2005 K		05/25/2010	PRAGER MCCARTHY & SEALY		103,067	100,000	100,100	100,061		(4)		(4)		100,057		3,010	3,010	6,360	02/01/2025
92812U-FE-3	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-2		04/01/2010	MATURED		1,865,000	1,865,000	1,865,000	1,865,000						1,865,000				34,969	04/01/2010
92812U-GS-1	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-4		07/01/2010	MATURED		10,200,000	10,200,000	10,149,918	10,194,005		5,995		5,995		10,200,000				377,400	07/01/2010
928067-GH-4	VIRGINIA POLYTECH INST ATHLETIC 04D		06/25/2010	RBC DAIN RAUSCHER		362,595	320,000	347,955	335,436		(1,283)		(1,283)		334,153		28,442	28,442	9,289	06/01/2015
928067-FV-4	VIRGINIA POLYTECH INST UNIV SVC SYS 04C		06/25/2010	Various		890,359	785,000	853,578	822,866		(2,996)		(2,996)		819,870		70,489	70,489	21,853	06/01/2015
92817S-DT-2	VIRGINIA PUB SCH AUTH SCH FING 06 B		08/04/2010	Various		7,276,478	6,915,000	6,936,160	6,930,285		(1,225)		(1,225)		6,929,060		347,418	347,418	317,840	08/01/2026
92817S-KH-0	VIRGINIA PUB SCH AUTH SCH FING 09 A		06/24/2010	BARCLAYS BANK		7,711,642	7,680,000	8,126,976	7,868,667		(159,902)		(159,902)		7,708,765		2,877	2,877	349,867	08/01/2010
928181-GQ-3	VIRGINIA RES AUTH WTR SWR SYS 2002		10/01/2010	Various		499,244	1,250,000	296,275	444,982		9,232		9,232		454,214		45,030	45,030		11/01/2028
928181-GR-1	VIRGINIA RES AUTH WTR SWR SYS 2002		06/17/2010	Various		74,971	200,000	44,756	67,268		1,558		1,558		68,826		6,145	6,145		11/01/2029
928181-GS-9	VIRGINIA RES AUTH WTR SWR SYS 2002		03/22/2010	PRAGER MCCARTHY & SEALY		189,437	540,000	114,064	171,564		2,197		2,197		173,761		15,677	15,677		11/01/2030
927793-JB-6	VIRGINIA TRANSN BRD CONTRACT RTE 28 02		08/19/2010	Various		866,132	2,400,000	529,320	778,147		25,323		25,323		803,471		62,661	62,661		04/01/2030
927793-JC-4	VIRGINIA TRANSN BRD CONTRACT RTE 28 02		10/22/2010	PRAGER MCCARTHY & SEALY		744,209	2,175,000	452,509	665,674		21,497		21,497		687,171		57,038	57,038		04/01/2031
181117-BF-8	CLARK CNTY WA PUB UTIL NO 1 GEN 00		08/06/2010	CALLED @ 100.00		3,160,000	3,160,000	3,103,278	3,127,079		2,025		2,025		3,129,104		30,896	30,896	173,361	01/01/2018
223777-BD-4	COWLITZ CNTY WA PUD NO 1 ELEC DIST 01		09/01/2010	MATURED		1,160,000	1,160,000	1,176,190	1,162,891		(2,891)		(2,891)		1,160,000				58,000	09/01/2010
223777-BJ-1	COWLITZ CNTY WA PUD NO 1 ELEC DIST 01		09/01/2010	MATURED		1,640,000	1,640,000	1,662,890	1,644,088		(4,088)		(4,088)		1,640,000				82,000	09/01/2010
29270M-BZ-5	ENERGY NORTHWEST WA WIND PROJ 05		10/13/2010	PRAGER MCCARTHY & SEALY		108,146	100,000	101,949	101,100		(180)		(180)		100,919		7,227	7,227	5,838	07/01/2018

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
29270M-CA-9	ENERGY NORTHWEST WA WIND PROJ 05		10/01/2010	PRAGER MCCARTHY & SEALY		425,338	400,000	405,828	403,073		(367)		(367)		402,706		22,632	22,632	19,500	07/01/2019
29270M-CB-7	ENERGY NORTHWEST WA WIND PROJ 05		07/08/2010	CITIGROUP GLOBAL MARKETS		2,141,957	2,010,000	2,068,471	2,040,868		(3,355)		(3,355)		2,037,513		104,444	104,444	98,658	07/01/2020
494787-CK-8	KING CNTY WA PUB HOSP DIST VALLEY 98		07/23/2010	CALLED @ 101.00		636,300	630,000	633,163		630,283	(283)		630,000		630,000		6,300	6,300	26,766	09/01/2012
551688-AV-6	LYNNWOOD WA PUB FACS DIST CONV CTR 05		07/19/2010	SEATTLE NORTHWEST SECURITIES CORP.		112,320	105,000	107,134	106,182		(121)		(121)		106,061		6,259	6,259	3,369	12/01/2024
67501K-A*-9	OCEAN SHORES WA LOC IMPT DIST 98-01		04/01/2010	CALLED @ 100.00		1,290,000	1,290,000	1,290,000	1,290,000						1,290,000				90,300	04/01/2017
735387-AP-7	PORT OF SEATTLE WA PFC REV 1998 B		12/01/2010	CALLED @ 100.00		2,000,000	2,000,000	1,951,660	1,982,230		3,816		3,816		1,986,046		13,954	13,954	107,500	12/01/2013
735397-AA-9	PORT OF SEATTLE WA TERMINAL 18 1999A		03/01/2010	CALLED @ 101.00000000		15,150,000	15,000,000	14,652,600	15,150,000						15,150,000				450,000	09/01/2029
812728-EA-7	SEATTLE WA WATER SYS REV 1998		02/22/2010	CALLED @ 101.00		2,509,850	2,485,000	2,052,585	2,142,336		1,715		1,715		2,144,051		365,799	365,799	48,665	10/01/2027
848661-FG-4	SPOKANE CNTY WASH ARPT REV		10/18/2010	CALLED @ 100.00		1,125,000	1,125,000	1,128,375	1,125,319		(319)		(319)		1,125,000				61,263	10/01/2012
848661-FH-2	SPOKANE CNTY WASH ARPT REV		10/18/2010	CALLED @ 100.00		1,035,000	1,035,000	1,038,881	1,035,368		(368)		(368)		1,035,000				57,445	10/01/2013
848661-FK-5	SPOKANE CNTY WASH ARPT REV		10/18/2010	CALLED @ 100.0		1,280,000	1,280,000	1,280,883	1,280,084		(84)		(84)		1,280,000				72,384	10/01/2015
91523N-AT-3	UNIVERSITY OF WA UNIV STUD FACS FEE 00		06/01/2010	CALLED @ 101.00000000		3,030,000	3,000,000	2,984,160	3,030,000						3,030,000				86,250	06/01/2025
91523N-AU-0	UNIVERSITY OF WA UNIV STUD FACS FEE 00		06/01/2010	CALLED @ 101.00000000		10,125,250	10,025,000	9,996,128	10,125,250						10,125,250				290,725	06/01/2030
93975W-AP-0	WASHINGTON ECON BIOMED UNIV OF WA 04A		09/07/2010	PRAGER MCCARTHY & SEALY		369,837	335,000	361,532	348,349		(1,247)		(1,247)		347,102		22,735	22,735	9,343	06/01/2019
93978E-A9-3	WASHINGTON HLTH CARE PROVIDENCE 06D		03/17/2010	ZIEGLER, B.C., AND COMPANY		5,455,820	5,300,000	5,300,000	5,300,000						5,300,000		155,820	155,820	132,169	10/01/2033
93978E-GH-9	WASHINGTON HLTH MULTICARE HLTH 98		01/08/2010	CALLED @ 100.50		2,512,500	2,500,000	2,568,175	2,504,593		(141)		(141)		2,504,452		8,048	8,048	52,135	08/15/2010
93978E-GM-8	WASHINGTON HLTH MULTICARE HLTH 98		01/08/2010	CALLED @ 100.50		10,050,000	10,000,000	9,692,600	9,851,426		360		360		9,851,786		198,214	198,214	198,611	08/15/2018
93978E-GN-6	WASHINGTON HLTH MULTICARE HLTH 98		01/08/2010	CALLED @ 100.50		3,015,000	3,000,000	2,662,710	2,774,201		277		277		2,774,478		240,522	240,522	59,583	08/15/2022
93978E-FV-9	WASHINGTON HLTH SWEDISH HLTH 98		08/13/2010	MORGAN KEEGAN & COMPANY, INC.		5,032,500	5,000,000	4,615,350	4,684,612		6,059		6,059		4,690,671		341,829	341,829	208,542	11/15/2028
254839-Z5-5	DISTRICT COLUMBIA ASSN AMERN MED CLGES 0		08/13/2010	PRAGER MCCARTHY & SEALY		326,706	300,000	309,771	307,833		(549)		(549)		307,284		19,422	19,422	15,125	02/15/2026
254761-CE-7	DISTRICT COLUMBIA COP 2006		07/23/2010	BB&T CAPITAL MARKETS		5,166,200	5,000,000	4,915,400	4,931,505		2,790		2,790		4,934,294		231,906	231,906	241,875	01/01/2021
592646-LN-1	METROPOLITAN WASH DC ARPTS 2004 A		07/22/2010	PRAGER MCCARTHY & SEALY		988,844	950,000	930,373	934,582		268		268		934,850		53,994	53,994	23,450	10/01/2022
483672-AW-1	KANAWHA CNTY WV SGL FAM MTG SER 1978A		12/01/2010	MATURED		440,000	440,000	436,700	440,000						440,000				32,560	12/01/2010
95648M-BS-7	WEST VIRGINIA ECON CORR JUV SFTY 02A		07/26/2010	PRAGER MCCARTHY & SEALY		1,174,540	1,070,000	1,136,822	1,093,991		(1,757)		(1,757)		1,092,234		82,305	82,305	20,723	06/01/2014
95648M-CA-5	WEST VIRGINIA ECON CORR JUV SFTY 02A		10/19/2010	PRAGER MCCARTHY & SEALY		1,792,718	1,700,000	1,667,037	1,675,032		993		993		1,676,025		116,693	116,693	107,306	06/01/2026
956489-AQ-1	WEST VIRGINIA ECON WV UNIV FDTN 2002 B		10/06/2010	Various		3,338,112	3,185,000	3,185,000	3,185,000						3,185,000		153,112	153,112	171,624	07/15/2019
95639R-BM-0	WEST VIRGINIA HIGHER ED PLCY CMMN 04B		08/10/2010	Various		1,608,490	1,455,000	1,550,780	1,505,231		(6,706)		(6,706)		1,498,525		109,964	109,964	62,689	04/01/2017
95639R-BN-8	WEST VIRGINIA HIGHER ED PLCY CMMN 04B		10/04/2010	PRAGER MCCARTHY & SEALY		417,388	380,000	404,009	392,638		(2,118)		(2,118)		390,520		26,868	26,868	19,317	04/01/2018
95639R-BP-3	WEST VIRGINIA HIGHER ED PLCY CMMN 04B		08/04/2010	Various		4,288,929	3,930,000	4,158,719	4,050,765		(13,839)		(13,839)		4,036,925		252,004	252,004	152,533	04/01/2019
95639R-BQ-1	WEST VIRGINIA HIGHER ED PLCY CMMN 04B		06/01/2010	PRAGER MCCARTHY & SEALY		118,360	110,000	108,383	106,741		103		103		106,844		11,516	11,516	3,713	04/01/2020
956622-YP-3	WEST VIRGINIA HOSP FIN WV UNIV HOSP 03D		08/03/2010	PRAGER MCCARTHY & SEALY		473,632	440,000	440,000	440,000						440,000		33,632	33,632	28,340	06/01/2033
956704-UE-8	WEST VIRGINIA ST UNIV OF WV MARSHALL 00B		04/01/2010	CALLED @ 101.00000000		1,010,000	1,000,000	972,870	1,010,000						1,010,000				28,750	04/01/2025
956725-DM-4	WEST VIRGINIA WTR DEV AUTH INFRA 07A		10/15/2010	PRAGER MCCARTHY & SEALY		215,245	200,000	206,672	204,983		(459)		(459)		204,524		10,721	10,721	11,492	10/01/2026
956725-AX-3	WEST VIRGINIA WTR DEV AUTH INFRASTRUCTUR		10/01/2010	CALLED @ 100.00000000		6,525,000	6,525,000	6,515,408	6,523,301		1,699		1,699		6,525,000				375,188	10/01/2030
956695-SJ-0	WEST VIRGINIA WTR DEV AUTH PROG II 03B		06/15/2010	PRAGER MCCARTHY & SEALY		110,526	100,000	108,330	104,085		(359)		(359)		103,727		6,799	6,799	3,153	11/01/2015
956695-SK-7	WEST VIRGINIA WTR DEV AUTH PROG II 03B		08/02/2010	PRAGER MCCARTHY & SEALY		219,497	200,000	214,808	207,282		(655)		(655)		206,627		12,870	12,870	6,431	11/01/2016
956695-SL-5	WEST VIRGINIA WTR DEV AUTH PROG II 03B		09/28/2010	PRAGER MCCARTHY & SEALY		826,009	750,000	798,660	773,994		(3,018)		(3,018)		770,977		55,032	55,032	31,174	11/01/2017
563605-FJ-8	MANITOWOC WI ELEC POWER SYS 2004		03/12/2010	SOUTHWEST SECURITIES, INC.		515,957	450,000	501,118	476,744		(1,084)		(1,084)		475,660		40,297	40,297	10,894	10/01/2015

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
563605-FK-5	MANITOWOC WI ELEC POWER SYS 2004		07/26/2010	PRAGER MCCARTHY & SEALY		479,468	425,000	468,947	448,021		(1,442)		(1,442)		446,579		32,890	32,890	12,826	10/01/2016
602248-AK-2	MILWAUKEE CNTY WI ARPT SYS 2000 A		12/01/2010	CALLED @ 100.00		1,630,000	1,630,000	1,670,880	1,634,587		(4,587)		(4,587)		1,630,000				93,725	12/01/2011
97710N-QU-3	WISCONSIN HLTH & ED CHILDRENS HOSP 98		07/16/2010	PRAGER MCCARTHY & SEALY		230,956	200,000	215,270	206,323		(782)		(782)		205,542		25,414	25,414	10,500	02/15/2014
97710N-FY-7	WISCONSIN HLTH & ED FAC MED COLLEGE		09/17/2010	DAVIDSON, D.A., & CO.		1,003,000	1,000,000	965,380	975,750		928		928		976,678		26,322	26,322	60,854	03/01/2027
97710V-EP-9	WISCONSIN HLTH & ED MINISTRY HLTH 02A		10/06/2010	APEX PRYOR SECURITIES		1,339,377	1,300,000	1,286,350	1,291,166		596		596		1,291,762		47,615	47,615	77,174	02/15/2022
97710B-BA-9	WISCONSIN HLTH & ED MINISTRY HLTH 04		09/29/2010	PRAGER MCCARTHY & SEALY		362,952	350,000	345,937	346,072		48		48		346,120		16,832	16,832	22,104	08/01/2034
97710N-RQ-1	WISCONSIN HLTH & ED UNITED HEALTH 98		06/15/2010	CALLED @ 100.00000000		5,575,000	5,575,000	5,508,881	5,527,990		1,033		1,033		5,529,023		45,977	45,977	146,344	12/15/2027
97710A-FY-5	WISCONSIN HLTH & ED WHEATON FRAN 93		08/15/2010	CALLED @ 100		4,865,000	4,865,000	4,591,198	4,695,845		48,448		48,448		4,744,292		120,708	120,708	291,900	08/15/2013
977092-QF-5	WISCONSIN ST CLEAN WTR REV 2006 SER 2		08/30/2010	PRAGER MCCARTHY & SEALY		214,922	200,000	199,032	199,155		28		28		199,183		15,739	15,739	9,025	06/01/2024
977092-QG-3	WISCONSIN ST CLEAN WTR REV 2006 SER 2		08/26/2010	PRAGER MCCARTHY & SEALY		4,742,715	4,460,000	4,426,550	4,430,448		849		849		4,431,297		311,418	311,418	143,175	06/01/2025
156084-AS-4	CENTRAL WY REGL WTR SYS JT PWRS BRD 99		10/20/2010	PRAGER MCCARTHY & SEALY		252,788	250,000	250,313	250,000						250,000		2,788	2,788	18,375	06/01/2030
3199999. Bonds - U.S. Special Revenues						3,780,798,307	4,078,612,167	3,587,820,352	3,622,295,350	24,712,474	(5,368,272)	33,504,199	(14,159,998)		3,699,860,796		80,937,511	80,937,511	135,496,338	XXX
836120-AD-0	SVHE 2007-NS1 A4		12/17/2010	BANK OF AMERICA		7,692,961	15,975,000	15,932,567	5,531,676	10,423,927	3,158		10,427,085		15,958,761		(8,265,800)	(8,265,800)	94,842	01/25/2037
04541G-EU-2	ABSHE 2003-HE4 M1		12/15/2010	SCHEDULED REDEMPTION		2,165,303	2,165,303	2,167,333	2,165,400		(97)		(97)		2,165,303				19,464	08/15/2033
04541G-FP-2	ABSHE 2003-HE5, M3		09/21/2010	Various		460,911	1,477,374	1,485,569	179,731	1,302,605	(929)		1,301,677		1,481,408		(1,020,497)	(1,020,497)	43,123	09/15/2033
04541G-HM-7	ABSHE 2004-HE1, M2		09/16/2010	Various		966,033	1,205,346	1,216,175	749,430	461,987	(961)		461,026		1,210,456		(244,423)	(244,423)	25,511	01/15/2034
14975T-AA-6	ABSN 2006-HE5, A1	F	12/31/2010	Various		(6,710)	1,238,741										(6,710)	(6,710)		07/27/2036
004421-BH-5	ACE 2002-HE3, M1		12/27/2010	SCHEDULED REDEMPTION		788,861	788,861	792,312	791,983		(3,123)		(3,123)		788,861				11,036	10/25/2032
004421-EX-7	ACE 2004-OP1, M2		12/27/2010	SCHEDULED REDEMPTION		932,950	932,950	929,160	692,897	238,298	1,755		240,053		932,950				8,809	04/25/2034
004421-JX-2	ACE 2004-RM2 M2		12/27/2010	SCHEDULED REDEMPTION		648,989	648,989	651,017	650,082		(1,092)		(1,092)		648,989				6,966	01/25/2035
004421-MQ-3	ACE 2005-SN1, A1		06/01/2010	SCHEDULED REDEMPTION		453,193	453,193	453,171	453,192		1		1		453,193				5,124	11/25/2039
004406-AA-2	ACE 2006-GP1, A		12/27/2010	SCHEDULED REDEMPTION		622,841	622,841	622,841	466,701	156,140			156,140		622,841				1,360	02/25/2031
00442B-AD-3	ACE 2006-HE4, A2C		12/27/2010	Various		70,794	70,794	50,910	23,646	33,606	19,729	6,188	47,148		70,794				298	10/25/2036
00442B-AE-1	ACE 2006-HE4, A2D		12/27/2010	Various		283,177	283,177	208,976	92,618	138,999	75,801	24,240	190,560		283,177				1,442	10/25/2036
00441Y-AC-6	ACE 2006-OP2, A2B		11/26/2010	SCHEDULED REDEMPTION		909,689	909,689	909,689	909,689						909,689				2,702	08/25/2036
005407-AA-9	ADAIR CNTY OK INDL DEV AERT INC 07		12/20/2010	Various		5,369,468	13,015,000	7,031,093	7,031,093		46,276		46,276		7,077,369		(1,707,901)	(1,707,901)		12/15/2023
000886-AE-1	ADC TELECOMMUNICATIONS I 3.500000% 07/15		07/16/2010	Various		2,950,000	3,000,000	3,025,112	2,287,500	733,057	(2,001)		731,056		3,018,556		(68,556)	(68,556)	105,778	07/15/2015
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		11/01/2010	SCHEDULED REDEMPTION		79,412	79,412	49,710	70,224		9,187		9,187		79,412					03/01/2017
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		11/01/2010	SCHEDULED REDEMPTION		218,368	218,368	136,693	193,104		25,264		25,264		218,368					03/01/2017
007634-AA-6	AEGON NV	R	05/19/2010	BARCLAYS BANK		6,089,880	6,000,000	5,298,570	5,350,985		15,815		15,815		5,366,801		723,079	723,079	152,375	12/15/2020
990501-9A-8	AFFINION GROUP B		04/09/2010	Various		920,000	920,000	912,535	911,851	1	8,149		8,149		920,000				6,892	10/17/2012
010392-EZ-7	ALABAMA POWER CO		05/06/2010	FIRST TENNESSEE BANK (THE)		3,331,770	3,000,000	2,779,514	2,782,687		950		950		2,783,638		548,132	548,132	89,833	05/15/2038
01741R-AD-4	ALLEGHENY TECHNOLOGIES 4.250000% 06/01/2		05/13/2010	J. P. MORGAN SECURITIES, INC.		2,187,292	1,500,000	1,553,614	1,548,016		(3,407)		(3,407)		1,544,609		642,683	642,683	26,574	06/01/2014
018490-AL-6	ALLERGAN INC 1.500000% 04/01/2026		08/25/2010	LAZARD FRERES & COMPANY		792,750	700,000	673,002	673,395		944		944		674,339		118,411	118,411	9,596	04/01/2026
01958X-BD-8	ALLIED WASTE NORTH AMER		01/12/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		5,237,500	5,000,000	5,031,250	5,020,246		(677)		(677)		5,019,569		217,931	217,931	119,792	02/15/2011
01958X-BF-3	ALLIED WASTE NORTH AMER		03/08/2010	CALLED @ 102.042		2,551,050	2,500,000	2,368,750	2,395,160		4,081		4,081		2,399,242		151,808	151,808	86,345	02/15/2014
02261W-AB-5	ALZA CORP 0% 07/28/2020		08/18/2010	MCMAHAN SECURITIES CO LP		855,000	1,000,000	858,425	729,865		14,140		14,140		744,005		110,995	110,995		07/28/2020
03061N-JS-9	AMCAR 2005-DA, A4		11/06/2010	SCHEDULED REDEMPTION		16,358,921	16,358,921	16,302,687	16,330,799		28,122		28,122		16,358,921				547,797	11/06/2012
02580H-AC-0	AMERICAN EXPRESS BK FSB		08/12/2010	J. P. MORGAN SECURITIES, INC.		41,402,040	40,000,000	41,187,159	40,843,466		(264,855)		(264,855)		40,578,611		823,429	823,429	854,000	12/09/2011
0258M0-BZ-1	AMERICAN EXPRESS CREDIT		09/08/2010	GOLDMAN, SACHS & CO.		1,108,220	1,000,000	860,654	881,642		11,376		11,376		893,018		215,202	215,202	41,369	12/02/2015
02666Q-F4-0	AMERICAN HONDA FINANCE	R	09/28/2010	ROYAL BANK OF SCOTLAND PLC		5,294,200	5,000,000	4,989,100			1,091		1,091		4,990,191		304,009	304,009	94,792	03/16/2015
029171-AF-2	AMERICAN REAL ESTATE PARTNERS		01/15/2010	TENDER OFFER		2,750,000	2,750,000	2,730,015	2,739,064		121		121		2,739,184		10,816	10,816	144,368	02/15/2013

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
030610-AD-1	AMERICREDIT AUTOMOBILE RECEIVA		12/06/2010	SCHEDULED REDEMPTION		6,238,140	6,238,140	6,277,128	6,264,223		(26,084)		(26,084)		6,238,140				207,937	09/06/2013
030613-AD-5	AMERICREDIT AUTOMOBILE RECEIVA		12/06/2010	SCHEDULED REDEMPTION		3,968,512	3,968,512	3,799,851	3,818,964		149,548		149,548		3,968,512				7,187	10/06/2013
03061N-JN-0	AMERICREDIT AUTOMOBILE RECEIVA		11/06/2010	SCHEDULED REDEMPTION		12,381,071	12,381,071	12,396,547	12,392,392		(11,322)		(11,322)		12,381,071				364,945	06/06/2012
03063E-AE-7	AMERICREDIT AUTOMOBILE RECEIVA		12/06/2010	SCHEDULED REDEMPTION		454,258	454,258	474,700			(20,442)		(20,442)		454,258				8,173	04/07/2014
03063T-AF-1	AMERICREDIT AUTOMOBILE RECEIVA		12/06/2010	SCHEDULED REDEMPTION		4,944,540	4,944,540	5,136,141			(191,601)		(191,601)		4,944,540				112,719	06/06/2014
030616-AD-8	AMERICREDIT PRIME AUTOMOBILE R		11/08/2010	SCHEDULED REDEMPTION		4,937,176	4,937,176	5,021,262	4,996,671		(59,495)		(59,495)		4,937,176				121,438	06/08/2012
030616-AF-3	AMERICREDIT PRIME AUTOMOBILE R		12/08/2010	SCHEDULED REDEMPTION		872,432	872,432	892,334	891,687		(19,255)		(19,255)		872,432				46,675	03/08/2016
03076C-AA-4	AMERIPRISE FINANCIAL INC		11/15/2010	MATURED		88,000	88,000	86,452	87,341		659		659		88,000				4,708	11/15/2010
03072S-A9-6	AMERIQUEST MORTGAGE SECURITIES		04/27/2010	Various		2,796,456	2,877,208	2,564,312	2,580,849		64,816		64,816		2,645,666		150,790	150,790	4,105	05/25/2035
031162-AN-0	AMGEN INC .125000% 02/01/2011		10/19/2010	Various		7,930,500	8,000,000	7,510,835	7,245,072		21,028		21,028		7,763,600		166,900	166,900	4,830	02/01/2011
029171-AC-9	AMR REAL ESTATE PTR/FIN		01/15/2010	TENDER OFFER		1,250,000	1,250,000	1,303,125	1,256,154		(574)		(574)		1,255,580		(5,580)	(5,580)	38,588	06/01/2012
032346-AF-5	AMYLIN PHARMACEUTICALS 3.000000% 06/15/2		10/20/2010	Various		2,856,500	3,400,000	3,380,577	2,652,000	728,888	2,461		731,350		3,383,350		(526,850)	(526,850)	66,667	06/15/2014
78443*-AN-1	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (		02/22/2010	PRINCIPAL PAYMENT		263,262	263,262	262,946	262,475		24		24		262,499		763	763	1,099	06/30/2014
03350#-AF-3	ANDERSEN CORP SR NTS (2004 TRANSACTION)		02/22/2010	PRINCIPAL PAYMENT		967,659	967,659	967,659	967,659						967,659				20,076	05/15/2016
G0350#-AF-2	ANGLO IRISH BANK CORP. SUB NTS SER A	F	11/11/2010	Various		2,316,461	10,000,000	2,652,390	10,000,000		(152,390)	7,347,610	(7,500,000)		2,500,000		(183,539)	(183,539)	471,000	09/29/2015
00184A-AG-0	AOL TIME WARNER INC		02/04/2010	DISTRIBUTION		27,517									27,517		27,517			05/01/2032
039483-AW-2	ARCHER DANIELS .875000% 02/15/2014		09/17/2010	GOLDMAN, SACHS & CO.		2,090,000	2,000,000	1,903,600	1,919,853		13,453		13,453		1,933,306		156,694	156,694	19,299	02/15/2014
041150-DG-5	ARKANSAS STUDENT LOAN AUTH SR SER 06 A-4		02/16/2010	MORGAN KEEGAN & COMPANY, INC.		16,646,250	17,250,000	15,756,150	15,802,210		5,082		5,082		15,807,292		838,958	838,958	30,655	12/01/2040
007036-PC-4	ARMT 2005-6A A22		12/25/2010	SCHEDULED REDEMPTION		102,152	102,152	102,152	31,234	70,928	(10)		70,917		102,152				443	11/25/2035
007037-BL-7	ARMT 2007-1 5A4		09/30/2010	Various		619,699	11,650,490	2,250,018	1,002,606	530,623	(16,213)	897,317	(382,907)		619,699				20,029	03/25/2037
040104-MY-4	ARSI 2005-W1, A2		12/27/2010	SCHEDULED REDEMPTION		1,185,065	1,185,065	1,185,065	565,303	619,762			619,762		1,185,065				3,691	05/25/2035
04013B-AB-8	ARSI 2006-M2, A2B		12/27/2010	Various		864,406	864,406	691,493	370,460	377,572	172,914	56,539	493,947		864,406				1,216	09/25/2036
04541G-HX-3	ASSET BACKED SECURITIES CORP H		12/27/2010	SCHEDULED REDEMPTION		3,088,984	3,088,984	3,111,186	2,080,452	1,011,582	(3,050)		1,008,532		3,088,984				46,561	04/25/2034
04963J-AA-3	ATRIUM CDO, CLASS A LOANS	F	10/27/2010	SCHEDULED REDEMPTION		1,901,485	1,901,485	1,808,787			92,697		92,697		1,901,485				11,030	06/27/2015
00182E-AJ-8	AUST & NZ BANKING GROUP	F	08/20/2010	GOLDMAN, SACHS & CO.		3,335,700	3,000,000	2,997,180	2,997,914		349		349		2,998,263		337,437	337,437	204,600	07/19/2013
053332-AL-6	AUTOZONE INC		11/09/2010	Various		3,999,020	4,000,000	3,982,400							3,982,400		16,620	16,620		11/15/2020
05523U-AE-0	BAE SYSTEMS HOLDINGS INC	R	01/06/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		5,112,500	5,000,000	4,985,600	4,998,039		86		86		4,998,125		114,375	114,375	96,319	08/15/2010
05946X-SC-8	BAFC 2005-B 3A3		12/20/2010	SCHEDULED REDEMPTION		122,007	122,007	122,188	33,579	94,184	(5,756)		88,428		122,007				390	04/20/2035
05955Y-AM-1	BAFC 2010-R3 3A5		12/01/2010	SCHEDULED REDEMPTION		3,667,094	3,667,094	3,657,926			9,168		9,168		3,667,094				102,420	09/26/2037
058736-AC-3	BALLYROCK 2005-3A, CLASS A2 LOANS		10/25/2010	SCHEDULED REDEMPTION		28,913	28,913	26,600	26,663		2,251		2,251		28,913				166	07/25/2017
07386H-SQ-5	BALTA 2005-4 1A2		12/27/2010	SCHEDULED REDEMPTION		967,104	967,104	968,011	256,196	711,102	(193)		710,909		967,104				2,738	04/25/2035
073873-AB-7	BALTA 2006-5 11A2		09/30/2010	Various		124,657	1,827,290	994,479	106,042	327,090	(2,288)	306,186	18,616		124,657				3,400	08/25/2036
05567@-AD-4	BANC ONE CAPITAL HLDGS/BOCNY LLC		03/15/2010	MATURED		536,610	536,610	536,610	523,841		12,769		12,769		536,610					03/15/2010
05567@-9C-8	BANC ONE CAPITAL HLDGS/BOCNY LLC (OTHER		03/15/2010	MATURED		267,380	267,380	148,056	262,685		4,695		4,695		267,380					03/15/2010
050705-30-0	BANK OF AMERICA - RITS 2007-2 2007-2		11/17/2010	Various		27	400,000										27	27		08/21/2027
06050B-AG-6	BANK OF AMERICA CORP		08/17/2010	BARCLAYS BANK		51,242,645	50,000,000	49,887,300	49,916,096		22,481		22,481		49,938,577		1,304,068	1,304,068	845,833	04/30/2012
06050B-AJ-0	BANK OF AMERICA CORP		08/17/2010	Various		51,551,584	50,000,000	49,944,500	49,957,686		10,590		10,590		49,968,276		1,583,308	1,583,308	781,111	06/22/2012
74039G-20-3	BANK OF AMERICA CORP - RITS 2006-B 2006-		11/19/2010	Various		106	300,950	496							106		106	106		11/15/2026
064244-AA-4	BANK OF THE WEST	R	08/19/2010	MORGAN STANLEY DEAN WITTER		10,252,680	10,000,000	9,989,900	9,992,403		2,121		2,121		9,994,524		258,156	258,156	192,903	03/27/2012
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE		10/15/2010	SCHEDULED REDEMPTION		3,862,037	3,862,037	3,862,037	3,862,037						3,862,037				24,842	07/17/2017
05567L-G6-8	BNP PARIBAS	F	07/07/2010	Various		24,670,325	25,000,000	24,917,750			4,687		4,687		24,922,437		(252,112)	(252,112)	249,618	03/11/2015
05948K-F9-5	BOAA 2005-6 6A1		12/01/2010	Various		4,721,011	5,072,940	4,996,531	5,057,821		20,328	53,422	(33,094)		5,024,727		(303,717)	(303,717)	142,451	07/25/2020
05949A-AY-6	BOAMS 2004-3 1A23		12/01/2010	SCHEDULED REDEMPTION		4,308,904	4,308,904	4,325,063	4,321,670		(12,766)		(12,766)		4,308,904				118,764	04/25/2034
990563-9A-8	BOMBARDIER RECREATIONAL PRODUCTS TERM B	A	01/11/2010	BANK OF AMERICA		247,611	329,051	178,939	182,402		2,611		2,611		185,013		62,598	62,598	1,959	06/28/2013
09950M-AC-6	BORALEX INC 6.750000% 06/30/2017	C	11/04/2010	CONVERSION		3,192	3,192	3,192							3,192					06/30/2017
099724-AF-3	BORGWARNER INC 3.500000% 04/15/2012		09/30/2010	Various		2,946,907	1,785,000	1,834,400	1,822,842		(12,459)		(12,459)		1,810,383		1,136,524	1,136,524	58,435	04/15/2012
05565Q-BG-2	BP CAPITAL MARKETS PLC	F	02/17/2010	GOLDMAN, SACHS & CO.		10,375,000	10,000,000	9,999,400	9,999,556		28		28		9,999,584		375,416	375,416	140,625	03/10/2012
10510K-AA-5	BRAMBLES USA INC	R	08/17/2010	Various		7,320,220	7,000,000	6,997,830			46		46		6,997,876		322,344	322,344	104,028	04/01/2020
10510K-AB-3	BRAMBLES USA INC	R	03/26/2010	RBC DOMINION SECURITIES		2,009,480	2,000,000	1,998,280							1,998,280		11,200	11,200		04/01/2015
10600P-AA-5	BRAMER 2003-1	F	12/15/2010	SCHEDULED REDEMPTION		745,928	745,928	745,928	745,928						745,928				46,989	06/15/2011
106238-LC-0	BRAZOS 2005-1, A2		04/22/2010	Various		24,722,422	25,000,000	24,848,063	25,000,000		5,407	151,938	(146,531)		24,853,469		(131,048)	(131,048)	27,765	12/26/2018
106214-DW-6	BRAZOS RIV AUTH TX HOUSTON INDS 98D REF		08/02/2010	Various		3,945,026	3,750,000	3,770,625	3,759,819		(802)		(802)		3,759,017		186,009	186,009	143,965	10/01/2015
106213-HJ-3	BRAZOS RIV AUTH TX PCR TEXAS UTIL 01D-1		12/31/2010	Various		2,601,458	5,250,000	2,758,438	4,214,820	1,643,618		3,100,000	(1,456,383)		2,758,438		(156,979)	(156,979)	222,120	05/01/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
106213-GA-3	BRAZOS RIV AUTH TX PCR TEXAS UTIL 99C RM		12/03/2010	Various		1,884,153	5,000,000	1,600,000	3,261,750	1,738,250		3,400,000	(1,661,750)		1,600,000		284,153	284,153	385,000	03/01/2032
676255-AL-6	BRISTOW GROUP INC		12/23/2010	CALLED @ 101.021		3,712,522	3,675,000	3,375,793	3,515,243		41,115		41,115		3,556,358		156,164	156,164	230,096	06/15/2013
111021-AD-3	BRITISH TELECOM PLC	F	02/11/2010	BARCLAYS BANK		8,521,680	8,000,000	8,599,020	8,501,301		(66,608)		(66,608)		8,434,693		86,987	86,987	125,722	12/15/2010
171870-AK-4	BROADWING INC		11/30/2010	LAZARD FRERES & COMPANY		631,750	700,000	668,774	568,750	103,410	1,136		104,546		673,296		(41,546)	(41,546)	49,058	06/15/2023
07388A-AB-0	BSABS 2006-HE4, IA2		12/27/2010	Various		1,798,952	1,798,952	1,640,058	768,597	955,321	157,251	82,217	1,030,355		1,798,952				4,304	05/25/2036
07384M-4L-3	BSARM 2004-10 31A1		12/01/2010	SCHEDULED REDEMPTION		775,978	775,978	768,218	763,029		12,949		12,949		775,978				16,521	01/25/2035
07384M-6H-0	BSARM 2004-12 2A1		12/01/2010	SCHEDULED REDEMPTION		858,049	858,049	843,703	843,908		14,141		14,141		858,049				19,164	02/25/2035
07400W-AA-8	BSMF 2006-SL1, A		12/27/2010	Various		363,641	1,734,333	523,031	336,673	878,953	(515,525)	336,460	26,969		363,641				5,374	08/25/2036
07401U-AA-1	BSSLT 2007-SV1A A1		12/27/2010	SCHEDULED REDEMPTION		840,874	840,874	840,874	581,584	259,290			259,290		840,874				2,585	12/25/2036
07401U-AU-7	BSSLT 2007-SV1A, A3		12/27/2010	SCHEDULED REDEMPTION		1,716,260	1,716,260	1,716,260	666,373	1,049,887			1,049,887		1,716,260				5,601	12/25/2036
118217-AW-8	BUCKEYE TOBACCO STLEMNT OH 2007B		03/11/2010	MESIROW FINANCIAL, INC.		3,419,000	100,000,000	5,964,000	6,961,756		104,087		104,087		7,065,843		(3,646,843)	(3,646,843)		06/01/2047
13342B-AB-1	CAMERON INTL CORP 2.500000% 06/15/2026		05/03/2010	Various		4,433,929	3,350,000	3,589,361	3,431,133		(15,764)		(15,764)		3,415,369		1,018,560	1,018,560	28,851	06/15/2026
14041G-CM-6	CAPITAL ONE AUTO FINANCE TRUST		03/15/2010	SCHEDULED REDEMPTION		15,100,096	15,100,096	14,666,559	14,763,499		336,598		336,598		15,100,096				9,689	06/15/2012
14041G-CR-5	CAPITAL ONE AUTO FINANCE TRUST		02/25/2010	Various		9,717,898	9,748,996	9,566,322	9,620,764		22,857		22,857		9,643,620		74,278	74,278	5,443	10/15/2012
14041P-BK-1	CAPITAL ONE PRIME AUTO RECEIVA		01/15/2010	SCHEDULED REDEMPTION		2,280,847	2,280,847	2,312,743	2,298,247		(17,400)		(17,400)		2,280,847				9,523	11/15/2011
14042C-AD-6	CAPITAL ONE PRIME AUTO RECEIVA		08/15/2010	SCHEDULED REDEMPTION		5,676,620	5,676,620	5,770,049	5,728,839		(52,219)		(52,219)		5,676,620				140,134	07/15/2012
13973A-AF-0	CARAT 2006-2, B		12/15/2010	SCHEDULED REDEMPTION		5,923,875	5,923,875	5,923,031	5,923,730		145		145		5,923,875				262,710	12/15/2011
14312T-AC-4	CARMAX AUTO OWNER TRUST		10/15/2010	SCHEDULED REDEMPTION		5,612,961	5,612,961	5,623,486	5,618,387		(5,426)		(5,426)		5,612,961				121,291	12/15/2011
14312V-AH-8	CARMAX AUTO OWNER TRUST		02/16/2010	SCHEDULED REDEMPTION		407,918	407,918	404,413	406,783		1,136		1,136		407,918				435	04/15/2011
143658-AN-2	CARNIVAL CORP 2.000000% 04/15/2021		10/15/2010	CITIGROUP GLOBAL MARKETS		5,143,029	5,000,000	5,972,120	5,000,000						5,000,000		143,029	143,029	100,433	04/15/2021
144577-AA-1	CARRIZO OIL & GAS INC 4.375000% 06/01/20		11/24/2010	TENDER OFFER		2,501,000	2,501,000	2,525,139	2,145,443	351,634	(15,320)		336,314		2,481,757		19,243	19,243	107,291	06/01/2028
14845W-AB-5	CASTLE HILL 3, CLASS A1B LOANS	F	12/15/2010	SCHEDULED REDEMPTION		6,515,996	6,515,996	6,222,776			293,220		293,220		6,515,996				47,459	09/15/2015
12489W-NN-0	CBASS 2005-CB6 A3		09/22/2010	Various		1,024,176	1,082,951	1,061,292	1,057,105		20,300		20,300		1,077,405		(53,229)	(53,229)	38,914	07/25/2035
12498N-AB-9	CBASS 2006-CB2 AF2		09/28/2010	Various		1,282,110	1,637,440	1,630,404	1,163,000	472,873	(87)		472,786		1,635,786		(353,675)	(353,675)	72,936	12/25/2036
14983A-AA-7	CBASS 2006-SL1, A-1		12/27/2010	Various		116,109	116,109	58,545	13,858	70,923	51,514	20,186	102,251		116,109				241	09/25/2036
15132K-AA-2	CDTIM 2005-1, A1		12/20/2010	SCHEDULED REDEMPTION		817,353	817,353	817,294	817,302		51		51		817,353				22,459	05/20/2017
156708-AL-3	CEPHALON INC 0% 06/15/2033		06/07/2010	GOLDMAN, SACHS & CO.		2,053,351	2,000,000	1,975,320	1,979,827		372		372		1,980,199		73,152	73,152		06/15/2033
156708-AP-4	CEPHALON INC 2.000000% 06/01/2015		11/01/2010	J. P. MORGAN SECURITIES, INC.		2,934,822	2,000,000	2,873,672	2,633,607		(101,663)		(101,663)		2,531,944		402,878	402,878	35,556	06/01/2015
990532-9C-9	CEQUEL COMMUNICATIONS 2ND LIEN PIK TERM		01/11/2010	Various		839,506	831,195	621,973	621,315		2,782		2,782		624,097		215,409	215,409	11,590	11/05/2013
990512-9C-1	CHARTER COMM. OPERATING CO. NEW TERM LOA		04/15/2010	Various		12,784,415	14,873,546	12,594,163	12,469,064	59	131,022		131,081		12,600,145		184,269	184,269	115,465	03/06/2014
990512-9E-7	CHARTER COMMUNICATIONS OPERATING, LLC TE		12/31/2010	Various		5,275,731	5,378,168	4,561,683			17,446		17,446		4,579,129		696,602	696,602	49,305	09/06/2016
161630-BD-9	CHASE 2007-A1 11M1		12/01/2010	Various		1,084,915	1,084,915	904,130			180,785	27,541	153,244		1,084,915				32,300	03/25/2037
165167-BC-0	CHESAPEAKE ENERGY CORP		06/21/2010	CALLED @ 102.50		3,485,000	3,400,000	3,446,250	3,417,296		(4,590)		(4,590)		3,412,706		72,294	72,294	195,500	09/15/2013
166751-AK-3	CHEVRON CORP		01/27/2010	CITIBANK		15,676,050	15,000,000	14,999,100	14,999,339		24		24		14,999,364		676,686	676,686	212,750	03/03/2012
171203-AC-6	CHRYSLER FINANCIAL AUTO SECURI		12/15/2010	SCHEDULED REDEMPTION		3,858,617	3,858,617	3,931,268			(72,650)		(72,650)		3,858,617				26,181	01/15/2016
171779-AB-7	CIENA CORP .250000% 05/01/2013		10/12/2010	MCMAHAN SECURITIES CO LP		3,084,125	3,500,000	3,210,235	2,642,500	711,811	22,230		734,042		3,376,542		(292,417)	(292,417)	6,060	05/01/2013
171779-AE-1	CIENA CORP .875000% 06/15/2017		03/09/2010	STIFEL CAPITAL MARKETS		676,250	1,000,000	1,096,853	578,750	493,919	(1,929)		491,990		1,070,740		(394,490)	(394,490)	2,115	06/15/2017
125509-BH-1	CIGNA CORP		03/22/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		3,943,440	4,000,000	3,368,144	3,378,684		1,728		1,728		3,380,412		563,029	563,029	88,833	11/15/2036
171871-AL-0	CINCINNATI BELL INC		12/03/2010	BARCLAYS BANK		985,000	1,000,000	997,500	997,515		222		222		997,738		(12,738)	(12,738)	96,938	10/15/2017
990173-9B-4	CINCINNATI BELL INC TERM LOAN B		11/12/2010	VARIOUS		(16,875)											(16,875)	(16,875)		06/11/2017
12558M-BM-3	CITHE 2003-1		12/01/2010	SCHEDULED REDEMPTION		281,622	281,622	281,590	281,600		22		22		281,622				10,130	10/20/2032
17313Y-AL-5	CITIGROUP FUNDING INC		08/18/2010	J. P. MORGAN SECURITIES, INC.		10,239,800	10,000,000	9,964,200	9,967,308		7,216		7,216		9,974,523		265,277	265,277	170,313	10/22/2012
17313Y-AN-1	CITIGROUP FUNDING INC		08/18/2010	J. P. MORGAN SECURITIES, INC.		15,360,150	15,000,000	14,974,200	14,976,107		5,158		5,158		14,981,265		378,885	378,885	244,531	11/15/2012
172967-EY-3	CITIGROUP INC		12/01/2010	CITIBANK		7,699,300	7,000,000	6,952,610	6,955,763		7,904		7,904		6,963,667		735,633	735,633	587,563	08/12/2014
17313U-AA-7	CITIGROUP INC		08/12/2010	SALOMON SMITH BARNEY		46,411,650	45,000,000	46,012,814	45,726,224		(232,204)		(232,204)		45,494,020		917,630	917,630	891,250	12/09/2011
17313U-AE-9	CITIGROUP INC		08/17/2010	BARCLAYS BANK		20,502,050	20,000,000	20,003,800	20,002,835		(760)		(760)		20,002,075		499,975	499,975	342,361	04/30/2012
167685-JH-0	CITY OF CHICAGO SINGLE FAMILY MORTGAGE R		08/01/2010	SCHEDULED REDEMPTION		106,493	106,493	106,493	106,493						106,493				3,612	09/01/2032
17309R-AA-0	CMLTI 2006-AR6 1A1		12/01/2010	SCHEDULED REDEMPTION		2,483,219	2,483,219	2,124,193		359,026			359,026		2,483,219				87,456	08/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
17312B-AB-8	CMLTI 2007-WFH2 A2		12/27/2010	SCHEDULED REDEMPTION		2,763,701	2,763,701	2,763,701	2,763,701						2,763,701				8,109	03/25/2037
17316D-AC-8	CMLTI 2010-3 1A1		12/01/2010	SCHEDULED REDEMPTION		3,036,903	3,036,903	3,012,228			24,675		24,675		3,036,903				69,631	03/25/2046
17316D-AV-6	CMLTI 2010-3 5A1		12/01/2010	SCHEDULED REDEMPTION		3,168,117	3,168,117	3,148,317			19,801		19,801		3,168,117				85,216	08/25/2037
125896-AW-0	CMS ENERGY CORP 2.875000% 12/01/2024		11/18/2010	Various		6,256,296	4,600,000	5,465,236	5,055,750		(156,685)		(156,685)		4,899,066		1,357,230	1,357,230	94,907	12/01/2024
14041G-CV-6	COAFT 06-A A4		02/25/2010	Various		7,408,268	7,440,390	7,240,429	7,265,841		29,213		29,213		7,295,054		113,214	113,214	3,701	12/15/2012
194181-AB-9	COLIS 1A A2 INVESTMENT GRADE	F	07/24/2010	SCHEDULED REDEMPTION		7,001,136	7,001,136	6,913,621			87,514		87,514		7,001,136				36,421	07/24/2012
20030N-AG-6	COMCAST CORP		09/28/2010	Various		3,892,175	3,500,000	3,676,505			(14,385)		(14,385)		3,662,120		230,055	230,055	224,263	06/15/2016
20035C-AB-6	COMERICA BANK		01/06/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		2,842,500	3,000,000	1,934,251	2,049,169		2,157		2,157		2,051,326		791,174	791,174	60,233	08/22/2017
2027A0-DG-1	COMMONWEALTH BANK AUST	F	07/20/2010	WESTPAC BANK		10,220,900	10,000,000	9,999,100	9,999,161		164		164		9,999,325		221,575	221,575	212,361	10/15/2012
202795-HP-8	COMMONWEALTH EDISON		03/15/2010	CITIBANK		3,200,790	3,000,000	2,930,942	2,957,600		4,423		4,423		2,962,024		238,766	238,766	41,850	12/15/2011
P31347-HU-7	CORP ANDINA DE FOMENTO		10/18/2010	Various		3,392,588	3,506,513	3,195,310	3,330,827		103,566		103,566	(72,456)	3,361,938	(22,399)	53,050	30,650	35,095	11/16/2011
126673-NT-5	COUNTRYWIDE ASSET-BACKED CERTI		04/27/2010	Various		1,697,080	1,707,444	1,622,072	1,637,246		31,501		31,501		1,668,747		28,333	28,333	4,279	04/25/2035
12544T-AB-0	COUNTRYWIDE HOME LOANS		12/01/2010	SCHEDULED REDEMPTION		2,870,598	2,870,598	2,497,420			373,178		373,178		2,870,598				80,599	06/25/2037
22282E-AA-0	COVANTA HOLDING CORP 1.000000% 02/01/202		12/09/2010	TENDER OFFER		1,485,000	1,500,000	1,500,000	1,400,625	99,375			99,375		1,500,000		(15,000)	(15,000)	20,333	02/01/2027
12619M-AD-1	CPS 2007-B A4		12/15/2010	SCHEDULED REDEMPTION		1,663,145	1,663,145	1,546,725	1,559,968		103,177		103,177		1,663,145				73,427	01/15/2014
12615W-CR-0	CPS AUTO TRUST		12/15/2010	SCHEDULED REDEMPTION		1,210,154	1,210,154	1,172,336	1,185,387		24,767		24,767		1,210,154				37,470	11/15/2012
126193-AB-7	CPS AUTO TRUST		12/15/2010	SCHEDULED REDEMPTION		1,604,424	1,604,424	1,604,322			102		102		1,604,424				8,197	03/15/2016
12619B-AD-5	CPS AUTO TRUST		12/15/2010	SCHEDULED REDEMPTION		1,072,356	1,072,356	1,091,289			(18,934)		(18,934)		1,072,356				19,763	06/17/2013
12619R-AD-0	CPS AUTO TRUST		12/15/2010	SCHEDULED REDEMPTION		4,534,858	4,534,858	4,399,181	2,862,420		99,028		99,028		4,534,858				132,126	11/15/2013
12619X-AB-1	CPS AUTO TRUST		12/15/2010	SCHEDULED REDEMPTION		2,050,822	2,050,822	2,093,040	2,089,780		(38,958)		(38,958)		2,050,822				61,378	12/16/2013
22411F-AD-5	CPS AUTO TRUST		12/15/2010	SCHEDULED REDEMPTION		2,102,799	2,102,799	2,150,359	2,146,059		(43,260)		(43,260)		2,102,799				62,066	08/15/2013
22541H-BQ-4	CREDIT SUISSE NEW YORK 2.000000% 02/07/2	F	10/13/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		1,505,400	1,500,000	1,500,000	1,500,000						1,500,000		5,400	5,400	50,917	02/07/2014
12626P-AG-8	CRH AMERICA INC	R	05/26/2010	CANTOR, FITZGERALD & CO.		3,275,820	3,000,000	2,585,921	2,633,678		17,089		17,089		2,650,767		625,053	625,053	120,000	09/30/2016
17310N-AG-3	CRMSI 2006-3, M1		12/21/2010	BARCLAYS BANK		1,895,718	3,319,996	3,319,896	1,379,550	1,940,385	(2)		1,940,383		3,319,932		(1,424,215)	(1,424,215)	205,981	11/25/2036
12629C-AA-7	CSAM FUNDING II 2A, CLASS A LOANS	F	10/15/2010	SCHEDULED REDEMPTION		411,050	411,050	392,553			18,497		18,497		411,050				2,473	10/15/2016
225458-UJ-5	CSFB 2005-5 6A2		12/01/2010	SCHEDULED REDEMPTION		686,922	686,922	680,052	681,440		5,481		5,481		686,922				22,997	07/25/2035
225470-M4-2	CSMC 2006-3 1A2		12/27/2010	Various		4,586,143	4,578,143	2,169,356			3,113,761	69,256	3,044,505		4,586,143				35,085	04/25/2036
22944B-AK-4	CSMC 2007-5 1A10		12/01/2010	Various		361,965	3,037,298	587,730	547,213		(18,345)	166,904	(185,248)		361,965				190,341	08/25/2037
22944B-AF-5	CSMC 2007-5 1A6		09/30/2010	Various		162,770	3,901,230	591,723	453,070		(150,905)	139,395	(290,300)		162,770				194,193	08/25/2037
12642L-AA-0	CSMC 2009-13R 1A1		12/01/2010	SCHEDULED REDEMPTION		2,238,851	2,238,851	2,281,529			(42,678)		(42,678)		2,238,851				68,544	09/26/2037
12641T-CN-4	CSMC 2009-5R 4A1		12/01/2010	SCHEDULED REDEMPTION		3,203,895	3,203,895	3,167,851	3,173,957		29,938		29,938		3,203,895				111,138	06/30/2036
126408-GK-3	CSX CORP		05/17/2010	CITIBANK		5,309,850	5,000,000	3,873,242	3,888,635		4,367		4,367		3,893,002		1,416,848	1,416,848	169,979	05/01/2037
12667F-AG-0	CWALT 2004-2CB 1A1		12/01/2010	SCHEDULED REDEMPTION		2,002,931	2,002,931	1,960,369	1,994,405		8,527		8,527		2,002,931				55,435	03/25/2034
12667F-AK-1	CWALT 2004-2CB 1A4		12/25/2010	SCHEDULED REDEMPTION		787,997	787,997	787,874	787,949		48		48		787,997				3,421	03/25/2034
02146P-AB-1	CWALT 2006-HY12 A2		12/01/2010	SCHEDULED REDEMPTION		3,717,936	3,717,936	3,696,481	3,698,447		19,490		19,490		3,717,936				136,441	08/25/2036
12668B-KC-6	CWALT 2006-J1 1A6		12/01/2010	Various		4,364,008	4,364,008	4,239,467	3,529,748	831,523	118,413	115,676	834,260		4,364,008				150,982	02/25/2036
02151L-AA-4	CWALT 2007-20 A1		12/25/2010	Various		600,679	600,679	518,556	300,611	247,208			247,208		600,679				3,491	06/25/2047
126685-AB-2	CWHEL 2005-B, 2A		12/15/2010	Various		263,318	263,318	212,643	78,296	135,479	50,561	1,018	185,022		263,318				719	05/15/2035
12669G-NM-9	CWHL 2005-7 1-A2		12/25/2010	SCHEDULED REDEMPTION		39,142	39,142	37,577	37,803		1,340		1,340		39,142				275	03/25/2035
126694-GD-4	CWHL 2005-HYB7 3A2		12/01/2010	SCHEDULED REDEMPTION		1,309,969	1,309,969	286,934	232,965		1,077,004		1,077,004		1,309,969				39,456	11/20/2035
12543P-AK-9	CWHL 2006-21 A10		12/01/2010	SCHEDULED REDEMPTION		1,510,179	1,510,179	1,283,652			226,527		226,527		1,510,179				55,003	02/25/2037
12544V-AD-1	CWHL 2007-5 A4		12/01/2010	SCHEDULED REDEMPTION		1,226,151	1,226,151	1,072,883			153,269		153,269		1,226,151				30,925	05/25/2037
126671-R4-0	CWL 2003-5, MF1		09/17/2010	Various		1,412,990	2,261,957	2,256,298	2,254,444		9		9		2,254,453		(841,463)	(841,463)	97,670	01/25/2034
126671-R5-7	CWL 2003-5, MF2		09/15/2010	Various		1,188,852	2,001,732	2,001,684	1,079,690	921,998	(1)		921,996		2,001,687		(812,835)	(812,835)	94,500	11/25/2033
126673-WE-8	CWL 2005-1, MF1		12/20/2010	DESCAP SECURITIES INC		2,191,884	3,535,297	3,535,272	1,450,809	2,084,469	2		2,084,470		3,535,280		(1,343,396)	(1,343,396)	204,673	07/25/2035
126670-NX-2	CWL 2005-16 2AF2		12/01/2010	SCHEDULED REDEMPTION		2,869,017	2,869,017	2,507,448	2,518,532		350,485		350,485		2,869,017				103,540	05/25/2036
126670-PA-0	CWL 2005-16 2AF5		12/01/2010	Various		396,453	396,453	366,387	194,674	201,764	30,060	30,046	201,779		396,453				14,842	05/25/2036
126670-QS-0	CWL 2005-17, 1AF2		12/01/2010	Various		1,602,296	1,602,296	1,568,114	1,317,729	284,554	34,165	34,152	284,567		1,602,296				51,382	05/25/2036
126673-ZY-1	CWL 2005-3, MF4		12/01/2009	VARIOUS																08/25/2035
12666R-AF-7	CWL 2006-9 1AF6		12/01/2010	Various		120,771	120,771	116,169	80,496	41,014	4,953	5,692	40,275		120,771				4,810	10/25/2046
126685-CZ-7	CWL 2006-S1, A2		12/01/2010	Various		3,220,692	5,261,921	4,588,196	4,050,639	1,211,259	(1,367,563)	673,643	(829,947)		3,220,692				177,653	08/25/2021
126685-DW-3	CWL 2006-S2, A2		12/01/2010	Various		7,892,486	9,936,623	8,380,290	7,836,615	1,545,892	(992,630)	497,391	55,871		7,892,486				344,858	07/25/2027
12668X-AC-9	CWL 2006-S8, A3		12/01/2010	SCHEDULED REDEMPTION		1,670,808	1,670,808	1,670,778	643,860	1,026,931	16		1,026,948		1,670,808				47,413	04/25/2036
12668W-AR-8	CWL 2007-4 M1		10/07/2010	Various		6,159,790	30,500,000	5,269,520	7,145,738		(1,069,459)	1,876,218	(2,945,678)		4,200,061		1,959,730	1,959,730	1,494,753	09/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
12668W-AS-6	CWL 2007-4 M2		10/07/2010	Various		4,675,356	28,000,000	4,093,050	5,556,057	16,582	(1,036,370)	1,479,589	(2,499,377)		3,056,680		1,618,676	1,618,676	1,383,900	09/25/2037
12669R-AC-1	CWL 2007-S1 A3		12/01/2010	SCHEDULED REDEMPTION		1,089,508	1,089,508	1,089,455	448,509	640,969	30		640,999		1,089,508				33,650	11/25/2036
152314-HS-2	CXHE 2003-C, M2		12/27/2010	SCHEDULED REDEMPTION		117,704	117,704	118,312	43,199	74,505			74,505		117,704				1,254	09/25/2033
152314-KH-2	CXHE 2004-C, AF4		09/14/2010	Various		3,954,971	3,918,451	3,867,634	3,838,664		(10,470)		(10,470)		3,828,193		126,777	126,777	154,028	05/25/2032
152314-LN-8	CXHE 2004-D, MF2		09/16/2010	Various		2,362,460	2,781,681	2,780,822	2,050,320	730,779	(34)		730,746		2,781,066		(418,606)	(418,606)	120,218	09/25/2034
152314-NN-6	CXHE 2005-C, AF4		03/01/2010	SCHEDULED REDEMPTION		856,170	856,170	845,100	821,822		34,348		34,348		856,170				4,726	06/25/2035
233880-AB-9	DAIMLER CHRYSLER AUTO TRUST		02/08/2010	SCHEDULED REDEMPTION		274,423	274,423	276,846	274,821		(398)		(398)		274,423				1,356	02/08/2011
233880-AC-7	DAIMLER CHRYSLER AUTO TRUST		12/08/2010	SCHEDULED REDEMPTION		12,922,147	12,922,147	12,866,622	12,896,330		25,817		25,817		12,922,147				404,806	02/08/2012
233882-AD-1	DAIMLER CHRYSLER AUTO TRUST		11/08/2010	SCHEDULED REDEMPTION		21,535,000	21,535,000	21,522,535	21,533,083		1,917		1,917		21,535,000				510,826	02/08/2012
233882-AF-6	DAIMLER CHRYSLER AUTO TRUST		12/08/2010	SCHEDULED REDEMPTION		765,200	765,200	803,221	798,046		(32,846)		(32,846)		765,200				40,403	03/08/2013
233889-AD-6	DAIMLER CHRYSLER AUTO TRUST		06/08/2010	SCHEDULED REDEMPTION		2,766,158	2,766,158	2,734,823	2,753,030		13,129		13,129		2,766,158				8,976	07/08/2011
233835-AP-2	DAIMLER FINANCE NA LLC	R	02/03/2010	BARCLAYS BANK		4,244,840	4,000,000	4,251,520	4,215,571		(20,923)		(20,923)		4,194,648		50,192	50,192	172,222	01/18/2011
235851-AF-9	DANAHER CORP 0% 01/22/2021		11/02/2010	Various		3,979,196	3,300,000	2,507,701	2,540,808		47,389		47,389		2,588,196		1,391,000	1,391,000	6,625	01/22/2021
23918K-AE-8	DAVITA INC		10/20/2010	Various		646,849	650,000	650,000	650,000						650,000			(3,151)	58,905	03/15/2013
23918K-AH-1	DAVITA INC		10/20/2010	Various		1,365,098	1,538,000	1,537,568	1,537,560		(87)		(87)		1,537,473		(172,376)	(172,376)	354,846	03/15/2015
25151E-AA-1	DBALT 2006-AB3 A1		12/01/2010	Various		2,708,064	2,677,740	1,816,068	1,705,161		1,039,397	28,844	1,010,553		2,708,064				72,950	07/25/2036
241627-AS-7	DE SOTO PARISH LA PCR CLECO UTIL 99 REF		06/04/2010	GRIGSBY & ASSOCIATES		101,875	100,000	98,956	99,137		10		10		99,147		2,728	2,728	4,537	09/01/2029
990688-9B-1	DEALER COMPUTER SERVICES, INC. 2ND LIEN		04/21/2010	Various		4,000,000	4,000,000	3,016,242	2,709,060	270,247	1,020,693		1,290,940		4,000,000				70,918	10/26/2013
246387-LT-9	DELAWARE ECON DEV PCR DELMARVA PWR 02B		07/01/2010	PRAGER MCCARTHY & SEALY		256,533	245,000	245,000	245,000						245,000		11,533	11,533	9,970	02/01/2019
25459H-AD-7	DIRECTV HOLDINGS/FINANCE		03/10/2010	DEUTSCHE BANK SECURITIES		3,501,767	3,370,000	3,406,988	3,404,067		(1,848)		(1,848)		3,402,218		99,549	99,549	53,709	06/15/2015
25746U-AT-6	DOMINION RESOURCES INC 2.125000% 12/15/2		04/16/2010	Various		2,893,359	2,500,000	2,550,532	2,535,589		(4,802)		(4,802)		2,530,786		362,573	362,573	15,672	12/15/2023
259603-AA-6	DOUGLAS DYNAMICS LLC		06/09/2010	CALLED @ 101.938		6,157,055	6,040,000	5,209,488	5,415,914	103,748	99,406		203,155		5,619,069		537,986	537,986	421,290	01/15/2012
260543-CC-5	DOW CHEMICAL CO/THE		11/08/2010	GOLDMAN, SACHS & CO.		5,008,450	5,000,000	4,986,250			9		9		4,986,259		22,191	22,191	1,771	11/15/2020
26138E-AJ-8	DR PEPPER SNAPPLE GROUP		05/06/2010	RBC DOMINION SECURITIES		3,765,510	3,000,000	2,895,837	2,897,065		374		374		2,897,439		868,071	868,071	117,958	05/01/2038
26207R-AC-0	DRIVE 2006-2, A3		07/15/2010	Various		15,171,904	15,171,904	15,171,742	15,171,882		(13)		(13)		15,171,870		34	34	402,571	04/15/2014
262073-AD-1	DRIVE AUTO RECEIVABLES TRUST		04/15/2010	SCHEDULED REDEMPTION		5,569,170	5,569,170	5,586,117	5,577,647		(8,477)		(8,477)		5,569,170				93,547	12/16/2013
233326-AB-3	DST SYSTEMS INC 4.125000% 08/15/2023		08/15/2010	TENDER OFFER		3,000,000	3,000,000	4,187,423	3,267,163		(276,052)		(276,052)		2,991,110		8,890	8,890	123,750	08/15/2023
92718B-AD-7	DT AUTO OWNER TRUST		12/15/2010	SCHEDULED REDEMPTION		480,072	480,072	515,702			(35,630)		(35,630)		480,072				11,479	10/15/2015
23330N-AA-0	DUBAI PORTS WORLD	F	12/15/2010	HSBC SECURITIES, INC.		5,820,000	6,000,000	5,226,769	5,181,522	133,271	66,835		200,106		5,381,628		438,373	438,373	550,000	07/02/2017
263534-BS-7	E.I. DU PONT DE NEMOURS		10/21/2010	CALLED @ 109.5813802		2,108,346	1,924,000	1,900,652	1,907,365		4,162		4,162		1,911,527		196,819	196,819	121,853	01/15/2013
28140E-AD-3	EDUCATION LENDING GROUP, INC - ED FUNDIN		02/26/2010	MORGAN STANLEY DEAN WITTER		14,283,750	14,650,000	13,556,378	13,602,449		5,858		5,858		13,608,306		675,444	675,444	54,260	03/15/2032
28140U-AD-7	EDUCATION LENDING GROUP, INC - ED FUNDIN		02/26/2010	MORGAN STANLEY DEAN WITTER		3,363,750	3,450,000	3,450,000	3,450,000						3,450,000		(86,250)	(86,250)	9,952	12/15/2032
532457-AZ-1	ELI LILLY & CO		08/16/2010	ROYAL BANK OF SCOTLAND PLC		4,554,360	4,000,000	3,799,398	3,809,183		4,140		4,140		3,813,322		741,038	741,038	204,111	03/15/2027
268648-AK-8	EMC CORP 1.750000% 12/01/2011		07/14/2010	Various		3,128,442	2,500,000	2,434,600	2,453,132		5,498		5,498		2,458,630		669,812	669,812	10,500	12/01/2011
268648-AM-4	EMC CORP 1.750000% 12/01/2013		08/17/2010	Various		7,766,420	6,000,000	6,901,481	6,619,823		(66,369)		(66,369)		6,553,454		1,212,966	1,212,966	59,063	12/01/2013
29264F-AB-2	ENDO PHARMACEUT HLDGS IN 1.750000% 04/15		09/28/2010	BNP PARIBAS SECURITIES CORP		1,781,665	1,500,000	1,534,958	1,391,250	135,554	(3,334)		132,219		1,523,469		258,196	258,196	23,382	04/15/2015
29266F-AA-2	ENDURANCE I CLO CLASS A LOANS		11/15/2010	SCHEDULED REDEMPTION		11,135,636	11,135,636	10,478,344	8,387,350		637,133		637,133		11,135,636				73,757	02/15/2014
29268B-AD-3	ENEL FINANCE INTL SA	F	12/16/2010	RBC DOMINION SECURITIES		2,531,875	2,500,000	2,493,250	2,493,538		1,223		1,223		2,494,761		37,114	37,114	116,788	10/07/2014
29355X-AB-3	ENPRO INDUSTRIES INC 3.937500% 10/15/201		10/15/2010	MCMAHAN SECURITIES CO LP		180,470	150,000	177,153	148,500	22,014	(2,741)		19,272		167,772		12,697	12,697	5,988	10/15/2015
29379V-AA-1	ENTERPRISE PRODUCTS OPER		08/19/2010	GOLDMAN, SACHS & CO.		4,653,440	4,000,000	3,729,633	3,758,415		15,509		15,509		3,773,925		879,515	879,515	237,300	09/15/2017
294751-DF-6	EQABS 2003-4, M1		09/14/2010	Various		554,134	699,985	695,009	696,168		(514)		(514)		695,654		(141,520)	(141,520)	25,956	10/25/2034
29843Y-AA-3	EURASIAN DEVELOPMENT BAN	F	01/08/2010	GOLDMAN SACHS INTERNATIONAL		5,325,000	5,000,000	5,000,000	5,000,000						5,000,000		325,000	325,000	106,528	09/29/2014
30246Q-AB-9	FBRSI 2005-1, A2		12/28/2010	SCHEDULED REDEMPTION		494,312	494,312	494,312	494,312						494,312				1,712	06/28/2035
31959A-AA-1	FCHT 2005-1A, A		12/15/2010	SCHEDULED REDEMPTION		305,326	305,326	305,326	305,268		58		58		305,326				1,161	09/15/2022
31428N-AE-8	FEDERATED STUDENT FIN CORP - TRUST 2003		08/10/2010	CALLED @ 100.00000000		29,100,000	29,100,000	26,927,685	26,992,945		25,203		25,203		27,018,148		2,081,852	2,081,852	260,976	06/01/2040
31428N-AF-5	FEDERATED STUDENT FIN CORP - TRUST 2003		08/18/2010	CALLED @ 100.00000000		4,900,000	4,900,000	4,900,000	4,900,000						4,900,000				60,892	06/01/2040
32029G-AC-8	FFML 2007-FF2 A2B		12/27/2010	Various		1,155,887	1,155,887	1,011,445	453,009	652,721	144,442	94,285	702,878		1,155,887				3,688	03/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
32052J-AA-6	FHAMS 2006-FA4 1A1		12/01/2010	Various		2,287,919	2,287,919	1,878,581			409,337	37,551	371,787		2,287,919				76,396	08/25/2036
31678X-AF-0	FIFTH THIRD AUTO TRUST		12/15/2010	SCHEDULED REDEMPTION		353,153	353,153	369,955	368,177		(15,024)		(15,024)		353,153				16,987	01/15/2013
338032-AX-3	FISHER SCIENTIFIC INTL 3.250000% 03/01/2		05/05/2010	DEUTSCHE BANK CAPITAL CORP.		1,400,000	1,000,000	1,175,866	1,103,739		(32,502)		(32,502)		1,071,237		328,763	328,763	22,479	03/01/2024
33938E-AJ-6	FLEXTRONICS INTL LTD	F	03/19/2010	CALLED @ 102.167		893,961	875,000	868,438	868,552		373		373		868,925		25,036	25,036	19,590	05/15/2013
33938E-AN-7	FLEXTRONICS INTL LTD	F	12/16/2010	CALLED @ 102.083		1,786,453	1,750,000	1,697,500	1,698,190		8,871		8,871		1,707,061		79,392	79,392	118,793	11/15/2014
33938E-AL-1	FLEXTRONICS INTL LTD 1.000000% 08/01/201	F	08/01/2010	Various		3,991,500	4,000,000	3,851,449	3,930,000	45,485	19,743		65,228		3,995,228		(3,728)	(3,728)	35,231	08/01/2010
339464-AM-1	FLINT EUROPEAN DEBT INV. TRUST, CLASS A5		05/20/2010	SCHEDULED REDEMPTION		10,969,973	10,969,973	11,079,673	11,059,562		(89,589)		(89,589)		10,969,973				413,184	11/20/2013
340711-AM-2	FLORIDA GAS TRANSMISSION		08/19/2010	CALLED @ 102.0058823		3,417,197	3,350,000	3,533,714	3,502,315		(104,963)		(104,963)		3,397,352		19,845	19,845	183,064	12/01/2010
343412-AA-0	FLUOR CORP 1.500000% 02/15/2024		10/12/2010	STIFEL CAPITAL MARKETS		413,480	225,000	339,248	225,171		(9)		(9)		225,162		188,317	188,317	3,938	02/15/2024
510349-ZZ-9	GALENA CDO II		02/12/2009	Various		126,000	1,800,000	126,000	126,000	11,697	(11,697)				126,000					04/07/2017
367905-AE-6	GAYLORD ENTERTAINMENT CO 3.750000% 10/01		05/04/2010	J. P. MORGAN SECURITIES, INC.		244,786	200,000	200,000	200,000						200,000		44,786	44,786	4,542	10/01/2014
368266-AM-4	GAZ CAPITAL SA	F	02/01/2010	DEUTSCHE BANK A.G.		5,431,250	5,000,000	5,000,000	5,000,000						5,000,000		431,250	431,250	207,664	07/31/2014
36156H-AK-4	GCOE 2005-1, A3L		04/22/2010	Various		39,317,840	39,765,957	39,625,077	39,765,957		5,048	140,880	(135,832)		39,630,125		(312,285)	(312,285)	55,968	11/25/2020
369300-AL-2	GENERAL CABLE CORP 4.500000% 11/15/2029		10/21/2010	OPPENHEIMER & CO. INC		2,049,285	2,019,000	2,089,665	2,089,582		(12,107)		(12,107)		2,077,476		(28,191)	(28,191)	123,159	11/15/2029
36962G-4E-1	GENERAL ELEC CAP CORP		09/13/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		31,166,400	30,000,000	29,950,800	29,956,813		11,302		11,302		29,968,115		1,198,285	1,198,285	1,146,250	08/13/2012
36962G-4Q-4	GENERAL ELEC CAP CORP		11/04/2010	Various		20,294,800	20,000,000	19,969,800			1,447		1,447		19,971,247		323,553	323,553	55,208	09/16/2013
36967H-AD-9	GENERAL ELEC CAP CORP		12/13/2010	GOLDMAN, SACHS & CO.		46,146,960	45,000,000	46,044,580	45,738,184		(359,990)		(359,990)		45,378,194		768,766	768,766	1,372,500	12/09/2011
36967H-AH-0	GENERAL ELEC CAP CORP		08/16/2010	BARCLAYS BANK		10,279,131	10,000,000	10,006,200	10,004,696		(1,198)		(1,198)		10,003,498		275,633	275,633	153,389	06/08/2012
36967H-AL-1	GENERAL ELEC CAP CORP		12/16/2010	GOLDMAN, SACHS & CO.		55,203,500	55,000,000	55,039,062	55,024,050		(19,323)		(19,323)		55,004,727		198,773	198,773	1,254,000	03/11/2011
36967H-AN-7	GENERAL ELEC CAP CORP		08/12/2010	GOLDMAN, SACHS & CO.		20,518,600	20,000,000	19,992,000	19,994,090		1,629		1,629		19,995,719		522,881	522,881	413,750	03/12/2012
370334-BE-3	GENERAL MILLS INC		05/11/2010	TENDER OFFER		6,425,280	6,000,000	5,990,520	5,994,599		678		678		5,995,278		430,002	430,002	406,942	09/10/2012
45957@-AD-8	GENERAL PARTS (INT'L GROUP) SER. A SR NT		11/01/2010	SCHEDULED REDEMPTION		900,000	900,000	900,000	900,000						900,000				47,160	11/01/2011
373298-CG-1	GEORGIA-PACIFIC CORP		12/30/2010	CALLED @ 103.754532		1,024,057	987,000	999,338			(2,497)		(2,497)		996,840		27,217	27,217	66,211	01/15/2015
375558-AH-6	GILEAD SCIENCES INC .625000% 05/01/2013		11/02/2010	J. P. MORGAN SECURITIES, INC.		1,765,007	1,500,000	1,747,680	1,633,849		(34,757)		(34,757)		1,599,092		165,914	165,914	9,479	05/01/2013
36185N-4E-7	GMACM 2004-J4 A1		12/01/2010	SCHEDULED REDEMPTION		4,251,330	4,251,330	4,284,544	4,272,978		(21,648)		(21,648)		4,251,330				165,105	09/25/2034
36185N-4Y-3	GMACM 2004-J5 A1		12/01/2010	SCHEDULED REDEMPTION		8,187,507	8,187,507	8,200,300	8,197,007		(9,500)		(9,500)		8,187,507				303,466	01/25/2035
361856-EC-7	GMACM 2005-HE1, A3		12/27/2010	Various		1,949,938	2,404,144	1,926,875	1,922,758		27,180		27,180		1,949,938				6,500	08/25/2035
38011M-AA-6	GMX RESOURCES INC 5.000000% 02/01/2013		03/31/2010	EXCHANGE		700,000	700,000	700,000	613,375	86,625			86,625		700,000				23,333	02/01/2013
05069M-30-6	GOLDMAN SACHS - RITS 2006-7		11/22/2010	Various		468	50,000	415							468		468	468		06/08/2026
05069G-30-9	GOLDMAN SACHS - RITS 2006-8		09/16/2010	Various		921	3,825,000	26,067							921		921	921		06/08/2026
74039F-30-4	GOLDMAN SACHS - RITS 2006-A 2006-A		11/12/2010	Various		140	1,500,007	38,640							140		140	140		08/14/2026
38143U-AB-7	GOLDMAN SACHS GROUP INC		06/08/2010	J. P. MORGAN SECURITIES, INC.		10,349,900	10,000,000	10,257,200	10,233,793		(23,740)		(23,740)		10,210,053		139,847	139,847	466,361	01/15/2014
38146F-AA-9	GOLDMAN SACHS GROUP INC		08/17/2010	BARCLAYS BANK		10,469,823	10,000,000	10,353,000	10,268,080		(68,166)		(68,166)		10,199,914		269,909	269,909	221,181	06/15/2012
38146F-AF-8	GOLDMAN SACHS GROUP INC		08/16/2010	GOLDMAN, SACHS & CO.		20,232,600	20,000,000	19,941,040	19,960,284		16,222		16,222		19,976,506		256,094	256,094	355,694	07/15/2011
38239D-AA-2	GOODMAN GLOBAL GRP INC		05/10/2010	BARCLAYS BANK		1,220,000	2,000,000	1,114,106	1,119,565		49,090		49,090		1,168,655		51,345	51,345		12/15/2014
38741U-AC-1	GRAN 2003-3, 1 A3	F	10/20/2010	SCHEDULED REDEMPTION		517,926	517,926	519,282	517,926						517,926				2,887	01/20/2044
38741Y-BJ-7	GRANM 2006-1A, A5	F	12/20/2010	SCHEDULED REDEMPTION		1,959,678	1,959,678	1,960,444	1,959,769		(90)		(90)		1,959,678				3,805	12/20/2054
39248#-9F-5	GREEKTOWN HOLDINGS LLC NEW DIP DELAY DRA		07/01/2010	GOLDMAN, SACHS & CO.															450	09/30/2010
39248#-9A-6	GREEKTOWN HOLDINGS, LLC INCREMENTAL TERM		06/30/2010	SCHEDULED REDEMPTION		563,182	1,126,364	542,810	172,283		326,982		326,982		563,182				63,917	12/03/2012
39248#-9D-0	GREEKTOWN HOLDINGS, LLC TERM LOAN B		06/30/2010	SCHEDULED REDEMPTION		2,821,513	5,322,248	2,719,412	862,937		1,637,798		1,637,798		2,821,513				320,777	12/03/2012
39353R-AA-9	GREEN TREE		09/01/2010	SCHEDULED REDEMPTION		8,113,013	8,113,013	7,656,656	7,884,962		228,051		228,051		8,113,013				312,294	03/25/2025
36292R-AV-3	GS AUTO LOAN TRUST		12/15/2010	SCHEDULED REDEMPTION		6,657,196	6,657,196	6,627,031	6,639,139		18,057		18,057		6,657,196				130,665	11/15/2013
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A		12/01/2010	SCHEDULED REDEMPTION		121,333	121,333	126,661	115,685	12,238	(6,589)		5,649		121,333				6,208	09/19/2027
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A		12/01/2010	SCHEDULED REDEMPTION		27,771	27,771	29,099	27,668	1,818	(1,715)		104		27,771				1,171	09/19/2027
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A		12/01/2010	SCHEDULED REDEMPTION		87,967	87,967	91,664	84,338	8,309	(4,681)		3,629		87,967				4,432	05/19/2027
36228F-P7-5	GSAMP 2004-NC1, M2		09/16/2010	Various		2,474,129	3,348,573	3,368,978	3,348,573						3,348,573		(874,443)	(874,443)	43,705	03/25/2034
36244M-AA-9	GSAMP 2006-S4, A1		12/27/2010	Various		114,159	114,159	41,115	9,800	48,482	73,693	17,816	104,359		114,159				249	05/25/2036
36228F-CG-9	GSMPS 99-2 A1		12/01/2010	SCHEDULED REDEMPTION		140,772	140,772	144,730	142,370	3,379	(4,977)		(1,598)		140,772				6,457	09/19/2027
362631-AB-9	GSR 2006-0A1 2A1		12/27/2010	Various		17,320,980	19,998,982	12,710,268	12,692,584		2,449,566		2,449,566		15,142,149		2,178,831	2,178,831	35,332	08/25/2046
41283A-CC-1	HARLEY-DAVIDSON MOTORCYCLE TRU		07/15/2010	SCHEDULED REDEMPTION		1,500,000	1,500,000	1,522,969	1,518,223		(18,223)		(18,223)		1,500,000				44,275	06/15/2013

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
41659E-EV-5	HARTFORD LIFE GLOB FUND		03/18/2010	J. P. MORGAN SECURITIES, INC.		5,185,550	5,000,000	4,991,150	4,997,788		439		439		4,998,227		187,323	187,323	157,444	02/15/2011
40430H-DC-9	HASC 2006-OPT1 2A3		12/27/2010	SCHEDULED REDEMPTION		740,703	740,703	739,893	740,703						740,703				2,081	12/25/2035
41809X-AA-2	HASCN 2007-OPT1 A	F	12/31/2010	Various		(6,231)	1,246,178			6,231	(6,231)						(6,231)	(6,231)		12/26/2036
40431C-AD-0	HAT 2006-3, A4		12/17/2010	SCHEDULED REDEMPTION		7,474,935	7,474,935	7,474,821	7,474,906		29		29		7,474,935				293,866	09/17/2013
419800-DV-6	HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 99B		08/24/2010	JEFFERIES & COMPANY, INC.		3,056,250	3,000,000	2,929,380	2,932,806		3,818		3,818		2,936,624		119,626	119,626	127,458	12/01/2018
404119-BF-5	HCA INC		07/12/2010	J. P. MORGAN SECURITIES, INC.		1,077,500	1,000,000	1,062,500			(179)		(179)		1,062,321		15,179	15,179	21,250	04/15/2019
197677-9A-7	HCA, INC. TRANCHE B-1 TERM LOAN		06/24/2010	Various		2,849,682	2,972,570	2,972,570	2,916,883	55,687			55,687		2,972,570		(122,888)	(122,888)	55,212	11/17/2013
404132-AB-8	HCC INSURANCE HOLDINGS 1.300000% 04/01/2		01/06/2010	CONVERSION		1,788,808	1,500,000	1,682,772	1,500,000						1,500,000		288,808	288,808		04/01/2023
22541N-ZE-2	HEAT 2003-1, M2		09/16/2010	Various		81,251	238,469	239,662	49,394	189,654	(130)		189,525		238,918		(157,667)	(157,667)	4,478	06/25/2033
22541S-ES-3	HEMT 2004-2, M2		09/16/2010	BANK OF AMERICA		1,316,518	1,907,997	1,907,997	1,907,997						1,907,997		(591,479)	(591,479)	27,265	08/25/2034
225470-QV-8	HEMT 2005-5, A1A		12/27/2010	SCHEDULED REDEMPTION		328,836	328,836	328,836	93,042	235,794			235,794		328,836				905	04/25/2036
225470-XH-1	HEMT 2006-1, A-1B		09/27/2010	Various		976,312	1,040,574	1,040,574	654,655	385,919			385,919		1,040,574		(64,262)	(64,262)	2,731	05/25/2036
225470-W5-8	HEMT 2006-2, 2A1		12/27/2010	Various		178,464	178,464	164,755	69,447	175,225	19,681	14,991	179,916		178,464				656	07/25/2036
806407-AB-8	HENRY SCHEIN INC 3.000000% 08/15/2034		09/08/2010	Various		5,002,514	4,100,000	4,244,861	4,138,863		(24,398)		(24,398)		4,114,466		888,049	888,049	103,667	08/15/2034
Q4429#-AA-1	HENRY WALKER ELTIN SR NTS, SERIES A	F	04/30/2008	PRINCIPAL PAYMENT			1												253,291	04/30/2008
427093-AD-1	HERCULES OFFSHORE LLC 3.375000% 06/01/20		10/08/2010	JEFFERIES & COMPANY, INC.		1,235,000	2,000,000	1,885,890	1,587,500	285,410	(6,749)		278,661		1,866,161		(631,161)	(631,161)	58,688	06/01/2038
428303-AH-4	HEXION SPECIALTY CHEMICA		01/14/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		1,737,938	1,725,000	1,725,000	1,690,500	34,500			34,500		1,725,000		12,938	12,938	30,367	11/15/2014
428303-AG-6	HEXION US FIN/NOVA SCOTI		03/31/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		782,000	850,000	875,500	722,500	134,777	(2,168)		132,610		855,110		(73,110)	(73,110)	15,975	11/15/2014
40430X-AD-5	HFCHC 2006-3, A2V		12/20/2010	SCHEDULED REDEMPTION		3,244,512	3,244,512	3,244,512	3,244,512						3,244,512				7,556	03/20/2036
40431F-AD-3	HFCHC 2007-1 A1V		12/20/2010	SCHEDULED REDEMPTION		395,521	395,521	395,521	395,521						395,521				850	03/20/2036
40431M-AD-8	HFCHC 2007-2 A1V		09/20/2010	SCHEDULED REDEMPTION		3,594,525	3,594,525	3,594,525	3,594,524						3,594,525				5,050	07/20/2036
43718U-AA-4	HLMLT 2006-1, A1		02/16/2010	SCHEDULED REDEMPTION		192,469	192,469	192,469	192,469						192,469				59	02/15/2037
43739E-AJ-6	HMBT 2004-2 A1		12/27/2010	SCHEDULED REDEMPTION		101,160	101,160	101,318	101,291		(130)		(130)		101,160				351	12/25/2034
43739E-BS-5	HMBT 2005-4 A1		12/27/2010	SCHEDULED REDEMPTION		956,860	956,860	739,773			217,088		217,088		956,860				2,154	10/25/2035
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		12/01/2010	SCHEDULED REDEMPTION		171,513	171,513	142,767	139,812		31,701		31,701		171,513				3,193	12/01/2015
44108E-AS-7	HOST MARRIOTT LP		11/29/2010	Various		1,473,013	1,448,000	1,435,601	1,440,560		1,377		1,377		1,441,937		31,076	31,076	98,953	11/01/2013
446148-AC-2	HUNTINGTON AUTO TRUST		12/15/2010	SCHEDULED REDEMPTION		7,696,503	7,696,503	7,921,386	7,882,931		(186,428)		(186,428)		7,696,503				260,758	06/17/2013
023526-ZZ-2	HYUNDAI CAPITAL SERVICES	F	11/23/2010	MATURED		12,500,000	12,500,000	12,733,750	12,698,153		(198,153)		(198,153)		12,500,000				687,500	11/23/2010
45074G-AA-8	IBERDROLA FIN IRELAND	F	08/31/2010	ROYAL BANK OF SCOTLAND PLC		5,083,800	5,000,000	4,991,450	4,991,929		1,068		1,068		4,992,997		90,803	90,803	185,778	09/11/2014
451055-AA-5	ICONIX BRAND GROUP INC 1.875000% 06/30/2		02/23/2010	EXCHANGE		2,250,000	2,250,000	2,250,000	2,010,938	239,063			239,063		2,250,000				6,211	06/30/2012
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		10/01/2010	SCHEDULED REDEMPTION		400,000	400,000	400,000	400,000						400,000				9,750	01/01/2015
45256#-AA-0	IMPACT C.I.L. PARENT, LLC		12/22/2010	Various		35,142,844	35,142,844	35,142,550	35,141,350		1,494		1,494		35,142,844				567,114	10/25/2056
45257H-AA-5	IMPACT FUNDING 2010-1, A1		12/25/2010	SCHEDULED REDEMPTION		236,395	236,395	236,395							236,395				4,664	08/25/2024
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM		12/01/2010	SCHEDULED REDEMPTION		996,755	996,755	1,024,592	1,021,027		(24,272)		(24,272)		996,755				35,492	07/25/2031
453424-BS-1	INDEPENDENCE CNTY AR PCR ENTERGY MS 08		08/30/2010	Various		532,741	500,000	500,000	500,000						500,000		32,741	32,741	12,781	07/01/2022
456610-AC-8	INDX 2006-AR15 A3		09/30/2010	Various		107,417	1,992,354		92,784	125,976	(3,283)	108,060	14,633		107,417				3,837	07/25/2036
45669E-AD-8	INDX 2007-AR5 CM		09/27/2010	Various		1,511,804	16,195,941	1,595,728			13,556,193		13,556,193				1,511,804	1,511,804	315,080	05/25/2037
44981W-AJ-9	ING SEC LIFE INST FUND	R	01/15/2010	MATURED		8,000,000	8,000,000	7,906,159	7,997,746		2,254		2,254		8,000,000				170,000	01/15/2010
45687A-AD-4	INGERSOLL-RAND CO LTD 4.500000% 04/15/20		10/18/2010	Various		2,672,548	1,250,000	1,600,720	1,533,176		(103,483)		(103,483)		1,429,694		1,242,854	1,242,854	56,188	04/15/2012
458140-AD-2	INTEL CORP 2.950000% 12/15/2035		07/20/2010	Various		2,624,542	2,700,000	2,298,688	2,323,042		3,052		3,052		2,326,093		298,449	298,449	36,031	12/15/2035
458140-AF-7	INTEL CORP 3.250000% 08/01/2039		08/26/2010	Various		969,152	800,000	804,572	804,534		(34)		(34)		804,501		164,651	164,651	20,511	08/01/2039
460690-BA-7	INTERPUBLIC GROUP COS 4.250000% 03/15/20		02/01/2010	CITIGROUP GLOBAL MARKETS		2,985,990	3,000,000	2,980,340	2,975,293	6,860	90		6,950		2,982,243		3,747	3,747	48,757	03/15/2023
U4594T-XT-9	INTL BK RECON & DEVELOP		04/14/2010	CHASE SECURITIES		13,851,538	12,090,103	12,527,765	12,898,189		(72,518)		(72,518)	(431,527)	12,394,144	1,375,432	81,962	1,457,395	907,750	06/24/2011
U4594T-YA-9	INTL BK RECON & DEVELOP		08/04/2010	MATURED		2,843,171	3,039,514	3,053,191	2,877,291		(4,381)		(4,381)	166,603	3,039,514	(196,342)		(196,342)	348,288	08/04/2010
460146-CA-9	INTL PAPER CO		07/07/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		4,739,640	4,000,000	3,930,067	3,936,655		2,837		2,837		3,939,493		800,147	800,147	182,850	06/15/2018
46126P-AC-0	INVERNESS MEDICAL INNOV 3.000000% 05/15/		03/09/2010	EXCHANGE		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				28,500	05/15/2016
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2010	SCHEDULED REDEMPTION		133,249	133,249	133,249	125,907	7,343			7,343		133,249				8,275	01/02/2020
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2010	SCHEDULED REDEMPTION		132,234	132,234	132,234	124,907	7,327			7,327		132,234				8,212	01/02/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
708130-AC-3	JC PENNEY CORPORATION IN		05/25/2010	TENDER OFFER		762,320	733,000	557,088	559,533		687		687		560,220		202,100	202,100	28,556	10/15/2036
47580*-BA-6	JELD-WEN, INC. (2006 TRANSACTION) 2012 (		11/29/2010	Various		1,777,956	1,132,747	1,693,511	1,079,328		619,277		619,277		1,672,310		105,646	105,646	10,028	09/30/2012
478366-AQ-0	JOHNSON CONTROLS INC		01/06/2010	BANK OF AMERICA		6,259,320	6,000,000	6,169,680	6,132,577		(3,468)		(3,468)		6,129,110		130,210	130,210	154,000	01/15/2011
46625H-GG-9	JP MORGAN CHASE & CO		02/10/2010	J. P. MORGAN SECURITIES, INC.		5,282,150	5,000,000	4,953,819	4,964,156		3,062		3,062		4,967,218		314,932	314,932	58,333	06/01/2011
46629Q-AG-1	JPMAC 2006-CH2, AF6		12/01/2010	SCHEDULED REDEMPTION		245,961	245,961	245,952	150,992	96,345	(1,376)		94,969		245,961				7,933	10/25/2036
46629B-AF-6	JPMAC 2006-CW2 AF6		12/01/2010	Various		70,400	70,400	61,785	50,923	20,174	8,368	9,066	19,477		70,400				2,628	08/25/2036
46626L-GZ-7	JPMAC 2006-FRE2 A3		12/27/2010	SCHEDULED REDEMPTION		1,347,373	1,347,373	1,347,373	1,347,373						1,347,373				3,040	02/25/2036
46630M-AG-7	JPMAC 2007-CH2 AF6		12/01/2010	Various		20,638	20,638	17,057	25,097	24,529	3,496	3,443	24,581		20,638				2,075	01/25/2037
46630P-AP-0	JPMMT 07A2 3A1		12/01/2010	SCHEDULED REDEMPTION		4,084,871	4,084,871	3,839,779			245,092		245,092		4,084,871				101,127	04/25/2037
46630P-AZ-8	JPMMT 2007-A2 4A1M		12/01/2010	SCHEDULED REDEMPTION		4,806,752	4,806,752	4,302,043			504,709		504,709		4,806,752				163,835	04/25/2037
481247-AA-2	JPMORGAN CHASE & CO		12/13/2010	MORGAN STANLEY DEAN WITTER		10,260,800	10,000,000	10,303,400	10,241,442		(119,666)		(119,666)		10,121,777		139,023	139,023	325,521	12/01/2011
481247-AK-0	JPMORGAN CHASE & CO		08/17/2010	Various		82,216,254	80,000,000	79,950,400	79,962,867		9,408		9,408		79,972,275		2,243,979	2,243,979	1,194,722	06/15/2012
466247-YH-0	JPMT 2005-A8 1A1		12/01/2010	SCHEDULED REDEMPTION		2,493,933	2,493,933	2,200,143			293,790		293,790		2,493,933				79,007	11/25/2035
442488-AZ-5	K HOVNANIAN ENTERPRSIES		09/02/2010	DEUTSCHE BANK SECURITIES		1,950,000	3,000,000	720,000	778,240		66,846		66,846		845,085		1,104,915	1,104,915	183,125	05/15/2016
484908-AC-2	KANSAS CITY MO IDR FED EX AFCO CARGO 97		11/01/2010	CALLED @ 100.00		355,000	355,000	355,000	355,000						355,000				25,631	11/01/2022
48601T-AA-6	KATONAH 7, CLASS A1 LOANS	F	02/15/2010	SCHEDULED REDEMPTION		8,977	8,977	8,102			875		875		8,977				24	11/15/2017
48601T-AB-4	KATONAH 7, CLASS A2 LOANS	F	02/15/2010	SCHEDULED REDEMPTION		8,977	8,977	8,102			875		875		8,977				24	11/15/2017
487836-AS-7	KELLOGG CO		02/16/2010	WALL STREET ACCESS		10,622,000	10,000,000	10,641,700	10,398,757		(41,700)		(41,700)		10,357,057		264,943	264,943	253,000	04/01/2011
487836-BB-3	KELLOGG CO		04/19/2010	RBC DOMINION SECURITIES		5,321,150	5,000,000	5,256,300			(6,393)		(6,393)		5,249,907		71,243	71,243	87,764	05/30/2016
49338P-AB-0	KEYSTONE AUTOMOTIVE OPER		03/10/2010	GOLDMAN, SACHS & CO.		975,167	2,000,000	358,656	472,810						472,810		502,357	502,357	(72,583)	11/01/2013
990776-9A-6	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER		12/31/2010	SCHEDULED REDEMPTION		29,109	29,109	29,122	29,114	25	(30)		(4)		29,109				142	01/12/2012
49567#-AA-6	KINGDOM FILMS LLC (DISNEY) SUB NOTE		04/07/2010	CALLED @ 113.996800		5,984,832	5,250,000	5,250,000	5,250,000						5,250,000		734,832	734,832		08/11/2017
496902-AB-3	KINROSS GOLD CORP 1.750000% 03/15/2028	A	03/29/2010	EXCHANGE		2,715,300	2,500,000	2,862,724	2,603,125	129,885	(18,119)		111,766		2,714,891		410	410	23,576	03/15/2028
50064Y-AA-1	KOREA HYDRO & NUCLEAR PO	F	09/09/2010	UNION BANK OF SWITZERLAND		5,577,500	5,000,000	4,946,750	4,951,710		6,738		6,738		4,958,448		619,052	619,052	231,771	06/17/2014
50065L-AA-8	KOREA NATIONAL OIL CORP	F	02/03/2010	BARCLAYS BANK		5,250,000	5,000,000	4,967,200	4,969,626		598		598		4,970,225		279,775	279,775	140,347	07/30/2014
501044-CD-1	KROGER CO		02/23/2010	HSBC SECURITIES, INC.		5,468,000	5,000,000	5,073,716	5,033,636		(1,971)		(1,971)		5,031,665		436,335	436,335	61,139	06/15/2012
502413-AL-1	L-3 COMMUNICATIONS CORP		07/15/2010	CALLED @ 101.021		3,535,735	3,500,000	3,306,149	3,391,456		14,828		14,828		3,406,284		129,451	129,451	214,375	07/15/2013
50540R-AG-7	LABORATORY CORP AMERICA HOLDINGS		11/01/2010	BARCLAYS CAPITAL		1,993,022	1,811,000	1,624,208	1,434,971		24,238		24,238		1,459,209		533,813	533,813	2,223	09/11/2021
513075-AG-6	LAMAR MEDIA CORP		04/22/2010	TENDER OFFER		2,261,942	2,280,000	2,228,739	2,253,199		2,501		2,501		2,255,700		6,242	6,242	179,218	01/01/2013
990954-9B-7	LAS VEGAS SANDS LLC DELAYED DRAW TERM LO		09/30/2010	SCHEDULED REDEMPTION		1,490	1,490	1,490	1,490						1,490				3,727	05/23/2014
991082-9C-4	LAUREATE EDUCATION, INC INCREMENTAL TERM		10/19/2009	VARIOUS															3,694	08/15/2014
991082-9A-8	LAUREATE EDUCATION, INC. TERM LOAN B		01/26/2009	VARIOUS															5,527	08/18/2014
991082-9B-6	LAUREATE EDUCATION, INC. TERM LOAN B DEL		01/26/2009	VARIOUS															827	08/17/2014
54251R-AC-7	LBMLT 2006-6, 2A2		09/27/2010	Various		3,507,303	4,785,388	4,785,388	3,106,317	1,679,070			1,679,070		4,785,387		(1,278,085)	(1,278,085)	11,299	07/25/2036
526057-BE-3	LENNAR CORP 2.750000% 12/15/2020		12/17/2010	DEUTSCHE BANK CAPITAL CORP.		517,120	500,000	500,000							500,000		17,120	17,120	1,604	12/15/2020
54265S-AA-3	LGCLO 2004-1A A LOANS		11/25/2010	SCHEDULED REDEMPTION		1,607,110	1,607,110	1,329,884	1,362,132		244,978		244,978		1,607,110				9,110	05/25/2016
530715-AR-2	LIBERTY MEDIA CORP 3.250000% 03/15/2031		03/10/2010	BARCLAYS CAPITAL		1,806,360	3,000,000	2,226,522	1,785,000	513,494	3,813		517,307		2,302,307		(495,947)	(495,947)	48,750	03/15/2031
530718-AF-2	LIBERTY MEDIA LLC 3.12500% 03/30/2023		03/25/2010	Various		8,626,094	8,250,000	8,412,167	8,284,100	74,839	(7,967)		66,872		8,350,972		275,122	275,122	124,067	03/30/2023
535678-AA-4	LINEAR TECHNOLOGY CORP 3.000000% 05/01/2		03/09/2010	EXCHANGE		4,572,641	4,500,000	4,617,135	4,511,250	64,521	(3,130)		61,391		4,572,641				48,000	05/01/2027
535678-AC-0	LINEAR TECHNOLOGY CORP 3.000000% 05/01/2		11/18/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		774,977	750,000	737,250	738,347		461		461		738,807		36,169	36,169	23,875	05/01/2027
52522Q-AP-7	LMT 2007-10 3A3		12/01/2010	Various		2,461,054	2,461,054	911,320	760,619	274,783	1,723,136	297,484	1,700,434		2,461,054				103,003	12/25/2037
53961*-AQ-9	LOCAL INITIATIVES SUPPORT CORP		06/02/2010	SCHEDULED REDEMPTION		142,857	142,857	142,857	142,857						142,857				5,714	06/02/2014
53961*-AS-5	LOCAL INITIATIVES SUPPORT CORPORATION		03/22/2010	SCHEDULED REDEMPTION		142,857	142,857	142,857	142,857						142,857				5,714	03/22/2015
502161-AJ-1	LSI CORP 4.000000% 05/15/2010		05/15/2010	Various		4,106,750	4,100,000	4,108,788	4,098,105	450	3,400		3,850		4,101,955		4,795	4,795	44,678	05/15/2010
549463-AE-7	LUCENT TECHNOLOGIES	R	08/31/2010	BARCLAYS BANK		1,626,000	2,400,000	2,034,443	1,719,000	342,551	5,272		347,823		2,066,823		(440,823)	(440,823)	149,640	03/15/2029
52524V-AL-3	LXS 2007-15N AF3		12/27/2010	SCHEDULED REDEMPTION		10,462,006	10,462,006	3,711,241	1,588,075	1,610,747	7,263,185		8,873,931		10,462,006				59,042	08/25/2047
57643L-KJ-4	MABS 2005-HE2, A3		09/14/2010	Various		1,841,655	1,856,615	1,856,615	1,856,615						1,856,615		(14,960)	(14,960)	6,394	10/25/2035
576449-AB-8	MABS 2006-HE4 A2		12/27/2010	Various		43,002	43,002	36,451	17,563	22,567	6,551	3,679	25,440		43,002				166	11/25/2036
55659R-AA-6	MADISON AVENUE CDO LTD 2A-A INVESTMENT G	F	09/24/2010	SCHEDULED REDEMPTION		1,123,041	1,123,041	1,093,552			29,489		29,489		1,123,041				5,261	03/24/2014
966602-AA-2	MAGMA CDO, CLASS A INVESTMENT GRADE	F	11/15/2010	SCHEDULED REDEMPTION		4,158,130	4,158,130	4,087,325			70,805		70,805		4,158,130				32,203	11/15/2012

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T		12/20/2010	SCHEDULED REDEMPTION		204,991	204,991	204,969			22		22		204,991				766	10/20/2032
576203-AJ-2	MASSEY ENERGY CO 3.250000% 08/01/2015		11/05/2010	Various		1,181,875	1,250,000	1,055,150	1,085,906		20,806		20,806		1,106,713		75,162	75,162	50,172	08/01/2015
57629W-AW-0	MASSMUTUAL GLOBAL FUNDIN		01/28/2010	MORGAN KEEGAN & COMPANY, INC.		14,926,950	15,000,000	14,753,744	14,865,515		7,098		7,098		14,872,613		54,337	54,337	9,649	08/26/2011
57652T-AM-9	MATAGORDA CNTY TX NAV HOUSTON INDS 98B		10/19/2010	CITIGROUP GLOBAL MARKETS		20,025,000	20,000,000	20,001,000	20,000,427		(414)		(414)		20,000,013		24,987	24,987	1,004,250	11/01/2029
577729-AE-6	MAXTOR CORP 2.375000% 08/15/2012		08/20/2010	Various		1,150,000	1,150,000	1,517,643	1,225,878		(54,031)	16,457	(70,488)		1,155,390		(5,390)	(5,390)	35,512	08/15/2012
581241-AA-4	MCJUNKIN RED MAN CORP		09/03/2010	Various		1,383,500	1,500,000	1,462,995	1,463,100		2,552		2,552		1,465,652		(82,152)	(82,152)	98,615	12/15/2016
58470K-AA-2	MEDICIS PHARMACE		03/22/2010	RBC DOMINION SECURITIES		1,552,500	1,500,000	1,696,131	1,522,500	158,372	(1,527)		156,845		1,679,345		(126,845)	(126,845)	11,563	06/04/2032
585055-AL-0	MEDTRONIC INC 1.500000% 04/15/2011		06/15/2010	Various		7,014,414	7,000,000	6,640,168	6,760,568		62,460		62,460		6,823,028		191,386	191,386	60,542	04/15/2011
587200-AF-3	MENTOR GRAPHICS CORP 6.250000% 03/01/202		09/24/2010	Various		1,710,625	1,650,000	1,611,000	967,544		928		928		1,611,972		98,653	98,653	90,043	03/01/2026
050700-30-1	MERRILL LYNCH - RITS 2007-1 2007-1		11/24/2010	DISTRIBUTION		81											81	81		05/30/2027
05070B-30-7	MERRILL LYNCH - RITS 2007-2 2007-2		08/23/2010	Various		82	50,000	148									82	82		05/22/2027
05070C-30-5	MERRILL LYNCH - RITS 2007-3 2007-3		03/05/2010	DISTRIBUTION		70											70	70		05/29/2027
05070D-30-3	MERRILL LYNCH - RITS 2007-4 2007-4		09/16/2010	Various		102	2,500,000	6,778									102	102		06/01/2027
59018Y-J6-9	MERRILL LYNCH & CO		12/10/2010	DISTRIBUTION		2,111											2,111	2,111		08/28/2017
59023F-AB-1	MERRILL LYNCH MORTGAGE INVESTO		12/10/2010	Various		1,170,093	7,119,438	1,088,015	1,947,806	2,020,576	11,050	2,132,161	(100,534)		1,847,271		(677,178)	(677,178)		10/25/2037
552953-AR-2	MGM MIRAGE INC		04/13/2010	GOLDMAN, SACHS & CO.		3,211,156	3,700,000	3,266,125	2,876,750	478,123	11,193		489,316		3,366,066		(154,909)	(154,909)	159,916	07/15/2015
601073-AD-1	MILLIPORE CORP 3.750000% 06/01/2026		04/23/2010	Various		8,650,313	7,000,000	7,052,582	7,024,615		(2,682)		(2,682)		7,021,933		1,628,380	1,628,380	91,458	06/01/2026
60467M-AA-9	MIRANT MID-ATLAN		12/30/2010	SCHEDULED REDEMPTION		1,050,745	1,050,745	1,122,044	1,073,073	6,525	(28,853)		(22,328)		1,050,745				135,940	06/30/2012
59020U-YL-3	MLMI 2005-A5 A1		12/01/2010	SCHEDULED REDEMPTION		1,100,544	1,100,544	1,012,500	1,023,185		77,358		77,358		1,100,544				23,274	06/25/2035
59020U-H3-2	MLMI 2005-A7 2A1		12/01/2010	SCHEDULED REDEMPTION		1,432,304	1,432,304	1,267,589			164,715		164,715		1,432,304				49,510	09/25/2035
59020U-6G-5	MLMI 2006-RM1W A2D		02/17/2010	Various		3,211,660	7,968,317	3,094,129	3,224,674		(18,960)		(18,960)		3,205,714		5,946	5,946	135,371	02/25/2037
59020U-6K-6	MLMI 2006-WMC2, A2B		09/21/2010	Various		3,714,415	7,633,020	4,406,073	5,004,208		(116,186)	509,450	(625,636)		4,378,571		(664,156)	(664,156)	331,600	03/25/2037
615322-AW-4	MONUMENTAL GLOBAL FUNDNG	R	03/15/2010	MATURED		3,000,000	3,000,000	2,999,880	2,999,995		5		5		3,000,000				69,375	03/15/2010
61747Y-CF-0	MORGAN STANLEY		07/21/2010	U.S. BANCORP PIPER JAFFRAY		5,393,100	5,000,000	4,982,550	4,984,487		1,802		1,802		4,986,289		406,811	406,811	210,833	05/13/2014
61757U-AB-6	MORGAN STANLEY		12/13/2010	MORGAN STANLEY DEAN WITTER		41,088,000	40,000,000	41,331,974	40,944,215		(469,019)		(469,019)		40,475,195		612,805	612,805	1,357,778	12/01/2011
61757U-AF-7	MORGAN STANLEY		08/13/2010	BARCLAYS BANK		10,170,230	10,000,000	10,037,200	10,025,539		(9,241)		(9,241)		10,016,297		153,933	153,933	181,111	09/22/2011
61757U-AH-3	MORGAN STANLEY		08/12/2010	MORGAN STANLEY DEAN WITTER		20,477,600	20,000,000	19,903,200	19,926,689		17,966		17,966		19,944,656		532,944	532,944	252,417	06/20/2012
61757U-AP-5	MORGAN STANLEY		08/11/2010	MORGAN STANLEY DEAN WITTER		20,543,600	20,000,000	19,971,800	19,979,138		5,715		5,715		19,984,854		558,746	558,746	411,250	03/13/2012
61749G-AC-6	MORGAN STANLEY HOME EQUITY LOA		12/27/2010	Various		1,776,098	1,776,098	1,754,878	1,074,782	701,316	6,817	6,817	701,316		1,776,098				4,144	04/25/2036
61746R-BX-8	MSAC 2003-HE1, M3		12/27/2010	SCHEDULED REDEMPTION		465,425	465,425	469,243	89,119	376,306			376,306		465,425				8,390	05/25/2033
61746R-DB-4	MSAC 2003-HE2, M2		09/16/2010	Various		393,953	622,760	629,571	350,377	276,264	(636)		275,628		626,005		(232,052)	(232,052)	13,690	08/25/2033
61746R-EJ-6	MSAC 2003-HE3 M2		12/27/2010	SCHEDULED REDEMPTION		1,060,341	1,060,341	1,071,878	639,998	420,569	(226)		420,343		1,060,341				13,289	10/25/2033
61746R-EV-9	MSAC 2004-HE1, A4		09/14/2010	BANK OF AMERICA		5,853,499	6,989,253	7,011,094	6,989,253						6,989,253		(1,135,754)	(1,135,754)	58,178	01/25/2034
61746R-GT-2	MSAC 2004-WMC1 M2		12/27/2010	SCHEDULED REDEMPTION		1,003,764	1,003,764	1,010,665	534,061	473,587	(3,884)		469,703		1,003,764				14,820	06/25/2034
61748B-AC-8	MSAC 2006-HE4 A3		12/27/2010	Various		3,686,947	3,686,947	3,574,562	2,254,408	1,430,678	107,189	105,329	1,432,539		3,686,947				8,733	06/25/2036
61755E-AB-4	MSAC 2007-NC4 A2A		12/27/2010	Various		174,220	174,220	14,549	206,831						174,220				625	05/25/2037
61746W-HY-9	MSDWC 2001-NC2, M1		09/27/2010	Various		1,006,538	1,234,249	1,235,792	661,053	574,530	(360)		574,171		1,235,224		(228,685)	(228,685)	9,989	01/25/2032
61746W-WK-2	MSDWC 2002-AM3, M1		12/27/2010	SCHEDULED REDEMPTION		739,123	739,123	743,627	480,962	261,084	(2,922)		258,162		739,123				7,057	02/25/2033
61746W-WL-0	MSDWC 2002-AM3, M2		09/16/2010	Various		305,329	540,526	545,002	181,054	362,551	(493)		362,058		543,112		(237,783)	(237,783)	12,598	02/25/2033
61749Q-AD-2	MSIX 2006-1 A3		12/27/2010	Various		1,058,677	1,058,677	935,677	529,912	491,917	122,339	85,490	528,766		1,058,677				3,447	07/25/2036
61749Q-AC-4	MSIX 2006-1, A2		05/25/2010	SCHEDULED REDEMPTION		543,893	543,893	543,893	543,893						543,893				372	07/25/2036
61748H-EF-4	MSM 2004-8AR 4A1		12/01/2010	SCHEDULED REDEMPTION		706,391	706,391	492,707	493,692		212,699		212,699		706,391				12,081	10/25/2034
61750Y-AA-7	MSM 2006-15XS A1		12/27/2010	SCHEDULED REDEMPTION		5,678,531	5,678,531	4,780,614	5,049,346		629,185		629,185		5,678,531				13,400	11/25/2036
61751J-AF-8	MSM 2007-6XS 2A1S		12/27/2010	Various		8,009,124	7,759,379	5,439,804	5,927,422		2,211,688	379,730	1,831,958		8,009,124				17,834	02/25/2047
62845E-AA-6	MUZINICH CASHFLOW CBO II, CLASS A HIGH		11/08/2010	SCHEDULED REDEMPTION		4,728,511	4,728,511	4,448,741	4,463,615		264,896		264,896		4,728,511				29,838	11/08/2012
57164U-AA-3	MVCOT 2006-2A A		12/01/2010	SCHEDULED REDEMPTION		974,331	974,331	974,316	974,317		14		14		974,331				33,057	10/20/2028
571628-AA-4	MVCOT 2007-1A A		12/01/2010	SCHEDULED REDEMPTION		1,985,592	1,985,592	1,985,544	1,985,546		46		46		1,985,592				66,039	05/20/2029
62911*-9B-6	N.E.W. HOLDINGS TERM LOAN		03/23/2010	Various		2,472,693	2,472,693	2,356,331	2,357,910	340	114,443		114,783		2,472,693				19,428	05/22/2014
629568-AP-1	NABORS INDUSTRIES INC .940000% 05/15/201		04/14/2010	Various		13,367,000	13,500,000	12,987,159	13,172,530		52,831		52,831		13,225,361		141,639	141,639	42,300	05/15/2011
63936J-AB-1	NAVIGATOR 2003-1A, CLASS A2 LOANS	F	11/15/2010	SCHEDULED REDEMPTION		952,015	952,015	909,174	909,742		42,273		42,273		952,015				9,466	11/15/2015

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
63934E-AL-2	NAVISTAR INTL CORP 3.000000% 10/15/2014		04/05/2010	J. P. MORGAN SECURITIES, INC.		1,153,421	1,000,000	957,500	958,634		2,120		2,120		960,754		192,667	192,667	13,333	10/15/2014
643528-AB-8	NCAMT 2006-ALT1 AF2		12/01/2010	SCHEDULED REDEMPTION		13,645,619	13,645,619	13,487,887	13,645,619						13,645,619				269,894	07/25/2036
75523@-AC-2	NCLR/RAZA DEVELOPMENT FUND SR NTS		10/01/2010	SCHEDULED REDEMPTION		400,000	400,000	400,000	400,000						400,000				12,167	10/23/2011
63543P-AV-8	NCSLT 2004-2, A2		06/25/2010	SCHEDULED REDEMPTION		2,586,734	2,586,734	2,590,574	2,587,228		(494)		(494)		2,586,734				2,757	10/27/2025
990963-9B-8	NEFF CORPORATION 1ST LIEN TERM LOAN		10/01/2010	Various		450,000	450,000	184,384		163,819	286,181		450,000		450,000				17,439	05/31/2013
64016*-DV-7	NEIGHBORHOOD HSG REPLACEMENT REHAB LOAN		12/29/2010	Various		3,967,781	11,579,942	3,213,952	7,255,760	4,324,182		8,365,990	(4,041,808)		3,213,952		753,829	753,829	240,418	09/03/2020
64016*-DQ-8	NEIGHBORHOOD HSG SVCS		09/29/2010	Various		321,513	318,861	200,878	318,861			117,983	(117,983)		200,878		120,636	120,636	5,284	07/15/2012
64016*-BW-7	NEIGHBORHOOD HSG SVCS AMER		12/15/2010	PRINCIPAL PAYMENT		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				10,417	02/11/2014
64016*-DL-9	NEIGHBORHOOD HSG SVCS AMER-		03/28/2010	Various		80,302	80,302	80,302	80,302						80,302				1,601	03/28/2010
64016*-DM-7	NEIGHBORHOOD HSG SVCS AMER-		03/28/2010	Various		395,868	395,868	395,868	395,868						395,868				7,905	03/28/2010
640204-AG-8	NEIMAN MARCUS GROUP INC		01/27/2010	Various		2,236,098	2,257,331	2,282,706	2,206,541	69,199	(312)		68,886		2,275,428		(39,330)	(39,330)	58,059	10/15/2015
64110D-AB-0	NETAPP INC 1.750000% 06/01/2013		10/07/2010	Various		8,914,148	5,750,000	5,656,925	5,683,591		14,486		14,486		5,698,076		3,216,071	3,216,071	76,575	06/01/2013
64468C-AV-6	NEW HAMPSHIRE BUS PCR PUB SVC NH 01C		10/29/2010	Various		19,852,578	18,810,000	18,810,000	18,810,000						18,810,000		1,042,578	1,042,578	872,586	05/01/2021
645903-AK-1	NEW JERSEY ECON SOLID WST BRIDGEWTR 05A		10/21/2010	DISTRIBUTION		496,200		496,200	496,200						496,200					07/01/2025
645903-AL-9	NEW JERSEY ECON SOLID WST BRIDGEWTR 05B		10/15/2010	DISTRIBUTION		273,500		273,500	273,500						273,500					07/01/2017
651229-AH-9	NEWELL RUBBERMAID INC 5.500000% 03/15/20		09/20/2010	Various		1,850,653	1,000,000	1,456,090	1,447,193		(92,240)		(92,240)		1,354,952		495,700	495,700	54,389	03/15/2014
651639-AF-3	NEWMONT MINING CORP 1.250000% 07/15/2014		02/19/2010	EXCHANGE		2,609,006	2,500,000	2,669,912	2,612,315		(3,309)		(3,309)		2,609,006				18,576	07/15/2014
651639-AG-1	NEWMONT MINING CORP 1.625000% 07/15/2017		02/19/2010	EXCHANGE		2,408,333	2,300,000	2,443,147	2,410,225		(1,892)		(1,892)		2,408,333				22,217	07/15/2017
990619-9A-8	NIELSEN FINANCE LLC CLASS A DOLLAR TERM		12/31/2010	SCHEDULED REDEMPTION		175,274	175,274	174,567	174,580	39	656		694		175,274				2,121	08/09/2013
654090-AJ-1	NIELSEN FINANCE LLC/CO		07/23/2010	BARCLAYS BANK		2,936,250	3,000,000	2,010,000	2,182,913		188,461		188,461		2,371,374		564,876	564,876		08/01/2016
67021B-AB-5	NII CAPITAL CORP		02/17/2010	BANK OF AMERICA		1,017,500	1,000,000	991,870	973,750	18,143	74		18,217		991,967		25,533	25,533	16,517	12/15/2019
658262-EJ-5	NORTH CAROLINA STATE EDUCATION ASSISTANC		06/24/2010	DISTRIBUTION		5,760											5,760	5,760		07/01/2036
G6644#-AL-2	NORTHGATE PLC SERIES A SENIOR MAKE-WHOL	F	07/31/2010	Various		466,190		466,190	466,190						466,190					09/30/2012
G6644#-AF-5	NORTHGATE PLC SERIES A SENIOR NOTE DUE D	F	10/01/2010	Various		4,851,921	3,478,077	3,092,715	2,963,582		111,162		111,162		4,304,083		547,839	547,839	186,112	12/14/2013
63860F-AB-9	NSTR 2006-B, AV2		12/27/2010	SCHEDULED REDEMPTION		3,490,316	3,490,316	3,490,316	3,490,316						3,490,316				8,146	09/25/2036
67090F-AD-8	NUVEEN INVESTMENTS INC		05/14/2010	MORGAN STANLEY DEAN WITTER		2,278,800	2,320,000	2,257,550	2,105,400	161,862	2,369		164,231		2,269,631		9,169	9,169	119,257	11/15/2015
67090F-9A-6	NUVEEN INVESTMENTS, INC.FIRST LIEN TERM		04/29/2010	SCHEDULED REDEMPTION		13,514	13,514	12,878			13,514		13,514		13,514				690	11/13/2014
677525-RE-9	OHIO AIR QUALITY DAYTON PWR & LIGHT 06		10/19/2010	PRAGER MCCARTHY & SEALY		101,296	100,000	93,098	93,306		96		96		93,402		7,894	7,894	5,480	09/01/2036
677525-MK-0	OHIO AIR QUALITY DEV AUTH JMG PROJ 1997		09/16/2010	CALLED @ 100.00		915,000	915,000	926,007		915,000			915,000		915,000				49,324	10/01/2022
681904-AL-2	OMNICARE INC 3.250000% 12/15/2035		12/16/2010	Various		1,469,100	1,553,000	1,391,876			510		510		1,392,386		76,714	76,714	24,338	12/15/2035
681919-AT-3	OMNICOM GROUP INC 0% 07/01/2038		06/21/2010	TENDER OFFER		9,000,000	9,000,000	8,805,801	8,653,998		5,611		5,611		8,659,609		340,391	340,391		07/01/2038
682189-AF-2	ON SEMICONDUCTOR CORP 2.625000% 12/15/20		03/09/2010	EXCHANGE		1,904,217	1,700,000	2,070,985	1,887,666	26,898	(10,347)		16,551		1,904,217				10,413	12/15/2026
68383K-AB-5	OPTI CANADA INC	A	01/28/2010	Various		3,019,113	3,400,000	3,522,750	2,800,750	667,807	(1,159)		666,648		3,467,398		(448,285)	(448,285)	27,617	12/15/2014
671040-AH-6	OSI PHARMACEUTICALS INC 3.000000% 01/15/		03/05/2010	KBC FINANCIAL PRODUCTS USA INC		1,647,840	1,500,000	1,450,270	1,358,394	75,809	(1,832)		73,977		1,432,372		215,468	215,468	29,375	01/15/2038
69121P-DE-0	OWNIT 2006-2, A2B		11/01/2010	SCHEDULED REDEMPTION		1,305,539	1,305,539	1,305,539	933,448	372,091			372,091		1,305,539				37,153	01/25/2037
6944P0-AF-2	PACIFIC LIFE GLOBAL FNDG		01/28/2010	MORGAN KEEGAN & COMPANY, INC.		4,982,700	5,000,000	4,981,474	4,990,417		576		576		4,990,994		(8,294)	(8,294)	2,807	06/22/2011
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L		11/01/2010	Various		796,233	794,010	723,746	769,772	10,056	65,591	51,409	24,238		794,010		2,223	2,223	10,711	05/31/2012
706451-BS-9	PEMEX PROJ FDG MASTER TR	R	01/20/2010	MORGAN STANLEY DEAN WITTER		7,106,400	7,000,000	6,810,759	6,832,276		1,041		1,041		6,833,317		273,083	273,083	161,000	03/01/2018
708690-BB-7	PENNSYLVANIA ECON DEV COLVER PROJ 05F		07/09/2010	PRAGER MCCARTHY & SEALY		175,171	180,000	178,814	179,045		55		55		179,100		(3,930)	(3,930)	9,319	12/01/2018
71722T-AF-1	PENNSYLVANIA HIGHER ED ASSIST AGY - TRUS		03/11/2010	Various		14,700,000	14,700,000	14,700,000	14,700,000						14,700,000				44,221	04/25/2044
71722T-AG-9	PENNSYLVANIA HIGHER ED ASSIST AGY - TRUS		03/11/2010	Various		6,700,000	6,700,000	6,700,000	6,700,000						6,700,000				27,401	04/25/2044
P78954-AA-5	PETRO CO TRIN/TOBAGO LTD	F	02/02/2010	BARCLAYS BANK		927,500	1,000,000	825,000	829,532		767		767		830,299		97,201	97,201	14,500	05/08/2022
716743-AC-3	PETRONAS GLOBAL SUKUK LT	F	01/15/2010	JEFFERIES & COMPANY, INC.		1,011,800	1,000,000	998,710	998,800		13		13		998,813		12,987	12,987	18,771	08/12/2014
69337M-AA-8	PHHAM 2007-3 A1		12/27/2010	SCHEDULED REDEMPTION		6,986,893	6,986,893	5,606,982	5,460,434		1,526,459		1,526,459		6,986,893				15,302	07/25/2037
69336Q-AC-6	PHHMC 2007-4 A3		12/01/2010	SCHEDULED REDEMPTION		2,781,181	2,781,181	2,711,198	2,733,960		47,221		47,221		2,781,181				134,342	06/18/2037
72650R-AT-9	PLAINS ALL AMER PIPELINE		08/17/2010	WARBURG DILLION READ LLC		3,422,040	3,000,000	2,705,710	2,732,204		14,867		14,867		2,747,071		674,969	674,969	156,542	05/01/2018
693476-AZ-6	PNC FUNDING CORP		03/15/2010	Various		9,878,615	10,000,000	9,414,840	9,651,496		33,741		33,741		9,685,238		193,377	193,377	15,670	01/31/2012
69347U-AC-4	PNC FUNDING CORP		12/14/2010	MATURED		3,000,000	3,000,000	2,980,649	2,992,410		7,590		7,590		3,000,000				153,750	12/14/2010

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
73316P-JD-3	POPLR 2005-6 A3		09/22/2010	Various		1,271,649	1,387,781	1,384,528	1,387,151		(152)		(152)		1,386,999		(115,350)	(115,350)	65,770	01/25/2036
73316P-KG-4	POPLR 2006-B, A-2		11/26/2010	SCHEDULED REDEMPTION		4,385,780	4,385,780	4,385,780	4,385,779						4,385,780				8,614	05/25/2036
73316Q-AB-4	POPLR 2006-D, A2		12/27/2010	SCHEDULED REDEMPTION		36,880	36,880	36,880	36,880						36,880				158	11/25/2046
70069F-EF-0	PPSI 2004-WHQ2, A3D		07/26/2010	SCHEDULED REDEMPTION		1,184,891	1,184,891	1,127,128	1,146,856		38,035		38,035		1,184,891				2,244	02/25/2035
74112K-AC-9	PRESTIGE AUTO RECEIVABLES TRUS		12/15/2010	SCHEDULED REDEMPTION		777,698	777,698	803,460			(25,761)		(25,761)		777,698				11,718	08/15/2014
74251V-AA-0	PRINCIPAL LIFE INC FDG		08/23/2010	CANTOR, FITZGERALD & CO.		4,032,200	4,000,000	3,149,465	3,162,364		6,180		6,180		3,168,544		863,656	863,656	209,061	10/15/2036
74254P-JR-4	PRINCIPAL LIFE INC FNDG		11/15/2010	MATURED		5,000,000	5,000,000	4,948,127	4,980,608		19,392		19,392		5,000,000				260,000	11/15/2010
742718-DL-0	PROCTER & GAMBLE CO		06/28/2010	CALLED @ 109.1970966		18,563,506	17,000,000	18,255,730	18,183,032		(137,117)		(137,117)		18,045,915		517,591	517,591	745,072	01/15/2014
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC		08/20/2010	BARCLAYS BANK		4,579,830	4,500,000	3,321,246	3,338,444		8,277		8,277		3,346,721		1,233,109	1,233,109	178,838	12/14/2036
744448-CA-7	PUBLIC SERVICE COLORADO		05/06/2010	WELLS FARGO BROKERAGE SERVICES		1,745,220	1,500,000	1,493,970	1,494,066		26		26		1,494,092		251,128	251,128	75,833	08/01/2038
74762E-AE-2	QUANTA SERVICES INC 3.750000% 04/30/2026		05/14/2010	REDEMPTION		1,828,926	1,800,000	1,984,083	1,860,793		(32,239)		(32,239)		1,828,554		372	372	36,375	04/30/2026
748351-AR-4	QUEST 2006-X1, A-2		12/27/2010	SCHEDULED REDEMPTION		414,931	414,931	395,325	213,057	201,874			201,874		414,931				1,228	03/25/2036
74837R-AB-0	QUICKSILVER RESOURCES 1.875000% 11/01/20		10/18/2010	JEFFERIES & COMPANY, INC.		111,875	100,000	136,278	110,971		(4,919)		(4,919)		106,052		5,823	5,823	1,823	11/01/2024
749121-BY-4	QWEST COMMUNICATIONS INT 3.500000% 11/15		11/08/2010	Various		4,519,417	3,350,000	4,351,634	3,475,625	148,293	(250,809)		(102,516)		3,373,109		1,146,308	1,146,308	108,863	11/15/2025
74922G-AN-4	RALI 2006-QA14 A13		12/01/2010	Various		4,815,001	6,251,156	4,550,112	4,352,756		462,245		462,245		4,815,001				204,192	11/25/2036
75970N-BD-8	RAMC 2005-3 AF3		07/14/2010	Various		9,849,676	9,888,535	9,778,448	9,824,457		(4,588)		(4,588)		9,819,869		29,807	29,807	203,917	11/25/2035
759950-FX-1	RAMC 2005-4, A3		12/01/2010	SCHEDULED REDEMPTION		2,089,752	2,089,752	2,089,752	2,089,752						2,089,752				69,010	02/25/2036
759950-GV-4	RAMC 2006-1, AF3		12/01/2010	SCHEDULED REDEMPTION		808,432	808,432	808,411	707,625	100,801	5		100,806		808,432				28,421	05/25/2036
75971E-AF-3	RAMC 2006-3, AF3		09/15/2010	Various		2,825,000	5,000,000	2,718,019	2,494,419	2,497,558	82,310	2,266,356	313,512		2,807,931		17,070	17,070	224,216	11/25/2036
760985-D2-4	RAMP 2003-RS10, MI1		12/01/2010	SCHEDULED REDEMPTION		359,391	359,391	359,286	359,323		69		69		359,391				14,612	11/25/2033
760985-WR-8	RAMP 2003-RZ3, M1		09/14/2010	Various		981,677	1,370,625	1,370,028	1,370,259		(30)		(30)		1,370,229		(388,552)	(388,552)	42,911	06/25/2033
760985-YW-5	RAMP 2003-RZ4, M1		11/01/2010	SCHEDULED REDEMPTION		263,104	263,104	262,498	262,728		376		376		263,104				13,864	10/25/2033
760985-H9-5	RAMP 2003-RZ5, M1		09/14/2010	Various		1,206,267	1,608,106	1,607,757	1,607,883		(77)		(77)		1,607,806		(401,540)	(401,540)	65,413	12/25/2033
760985-4U-2	RAMP 2004-RZ2 AI6		12/01/2010	Various		546,807	616,049	585,860	589,577		(42,186)	1,915	(44,100)		546,807				22,497	03/25/2034
75156V-AB-1	RAMP 2006-RS3, A-I-2		12/27/2010	Various		4,437,634	4,477,880	4,434,892	3,887,900	589,979	2,742	42,988	549,733		4,437,634				10,517	05/25/2036
76110W-UZ-7	RASC 2003-KS10 MI2		12/01/2010	SCHEDULED REDEMPTION		207,811	207,811	207,774	85,579	122,202	29		122,231		207,811				7,039	12/25/2033
76110W-UY-0	RASC 2003-KS10, MI1		09/14/2010	Various		1,720,149	2,029,481	2,028,863	2,028,982		58		58		2,029,040		(308,891)	(308,891)	78,362	12/25/2033
76110W-VS-2	RASC 2003-KS11, MI2		12/01/2010	SCHEDULED REDEMPTION		317,858	317,858	317,783	159,709	158,095	54		158,148		317,858				10,898	01/25/2034
45660N-QS-7	RAST 2003-A6 A2		12/01/2010	SCHEDULED REDEMPTION		1,529,619	1,529,619	1,512,410	1,514,043		15,576		15,576		1,529,619				48,792	06/01/2033
75508A-AA-4	RAYONIER TRS HOLDINGS IN 3.750000% 10/15		03/31/2010	EXCHANGE		1,515,620	1,500,000	1,529,250	1,517,067		(1,480)		(1,480)		1,515,587		33	33	25,938	10/15/2012
75508A-AB-2	RAYONIER TRS HOLDINGS IN 3.750000% 10/15		10/19/2010	Various		758,731	700,000	707,772	704,938		(926)		(926)		704,013		54,719	54,719	12,177	10/15/2012
75508A-AD-8	RAYONIER TRS HOLDINGS IN 4.500000% 08/15		02/11/2010	MORGAN STANLEY DEAN WITTER		275,000	250,000	250,000	250,000						250,000		25,000	25,000	5,781	08/15/2015
758750-AB-9	REGAL BELOIT CORP 2.750000% 03/15/2024		08/09/2010	CONVERSION		717,347	450,000	450,000	450,000						450,000		267,347	267,347	7,184	03/15/2024
7591EA-AB-9	REGIONS BANK		08/12/2010	BANK OF AMERICA		42,161,537	40,700,000	41,969,840	41,608,180		(290,304)		(290,304)		41,317,877		843,660	843,660	911,228	12/09/2011
7591EP-AG-5	REGIONS FINANCIAL CORP		04/23/2010	ROYAL BANK OF SCOTLAND PLC		4,970,850	5,000,000	4,944,100			51		51		4,944,151		26,699	26,699	1,597	06/15/2015
76110V-KG-2	RFMS2 2002-HS2		09/14/2010	Various		1,425,909	1,455,434	1,455,276	1,455,139		107		107		1,455,246		(29,336)	(29,336)	62,009	01/25/2032
76110V-MU-9	RFMS2 2003-HS2, M1		09/14/2010	Various		649,459	790,347	790,164	790,292		7		7		790,299		(140,840)	(140,840)	27,660	07/25/2033
76110V-RV-2	RFMS2 2005-HS1, AI2		12/01/2010	SCHEDULED REDEMPTION		7,324,084	7,324,084	7,269,036	6,592,219	676,927	54,938		731,865		7,324,084				209,087	09/25/2035
76110V-SR-0	RFMS2 2005-HS2, AI2		12/01/2010	SCHEDULED REDEMPTION		8,054,956	8,054,956	7,460,336	6,095,180	1,486,341	473,435		1,959,776		8,054,956				273,330	12/25/2035
76110V-TA-6	RFMS2 2005-HSA1 AI5		12/01/2010	Various		235,996	235,996	187,795	83,439	113,805	43,313	4,561	152,556		235,996				7,873	12/25/2035
76110V-TU-2	RFMS2 2006-HI1, A2		01/01/2010	SCHEDULED REDEMPTION		49,985	49,985	49,977	49,985						49,985				230	02/25/2036
76110V-TV-0	RFMS2 2006-HI1, A3		12/01/2010	SCHEDULED REDEMPTION		3,895,549	3,895,549	3,895,413	3,895,506		43		43		3,895,549				130,249	02/25/2036
74957V-AM-1	RFMSI 2006-S6 A12		12/01/2010	SCHEDULED REDEMPTION		4,717,384	4,717,384	4,683,684	4,676,182		41,202		41,202		4,717,384				198,567	07/25/2036
749581-AJ-3	RFSMI 2007-S1 A5		12/01/2010	SCHEDULED REDEMPTION		1,187,274	1,187,274	1,036,638			150,635		150,635		1,187,274				32,068	01/25/2037
995642-9B-3	RH DONNELLEY TERM LOAN		10/06/2010	Various		10,869,549	12,066,784	11,010,698	10,945,923		334,090	73,404	260,687		11,206,610		(337,061)	(337,061)	602,395	10/31/2014
767201-AE-6	RIO TINTO FIN USA LTD	F	11/02/2010	TENDER OFFER		3,395,910	3,000,000	2,988,750	2,991,774		1,795		1,795		2,993,569		402,341	402,341	228,635	07/15/2013
771196-AN-2	ROCHE HLDGS INC	R	01/07/2010	WELLS FARGO BROKERAGE SERVICES		2,126,780	2,000,000	1,989,400	1,992,242		104		104		1,992,346		134,434	134,434	32,750	03/01/2012
785778-QJ-3	SACO 2006-3, A1		11/18/2010	Various		1,639,299	5,444,781	799,265	910,106	4,288,949	(9,454)	3,544,675	734,820		1,644,926		(5,627)	(5,627)	26,783	04/25/2036
785779-AA-7	SACO 2006-6, A		11/18/2010	Various		1,729,092	5,758,304	646,750	1,015,013	4,196,224	(7,762)	3,808,898	379,564		1,394,577		334,514	334,514	23,239	06/25/2036
86360X-AA-8	SACO 2006-GEL3, A1		12/27/2010	SCHEDULED REDEMPTION		1,967,049	1,967,049	1,967,049	1,967,049						1,967,049				4,894	07/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
786514-BP-3	SAFEWAY INC		07/27/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		6,978,420	6,000,000	5,814,704	5,834,919		9,810		9,810		5,844,729		1,133,691	1,133,691	365,125	08/15/2017
86358E-ZS-8	SAIL 2005-11 A6		12/27/2010	SCHEDULED REDEMPTION		2,305,640	2,305,640	2,304,919	2,305,404		236		236		2,305,640				6,741	01/25/2036
79466L-AA-2	SALESFORCE.COM INC .750000% 01/15/2015		11/30/2010	Various		3,117,660	2,000,000	2,000,000							2,000,000		1,117,660	1,117,660	10,490	01/15/2015
07384M-6M-9	SAMI 0412 2A3		12/01/2010	SCHEDULED REDEMPTION		2,681,402	2,681,402	2,596,456	2,598,146		83,256		83,256		2,681,402				50,815	02/25/2035
86360K-BL-1	SAMI 2006-AR3 3A3		12/27/2010	SCHEDULED REDEMPTION		672,371	672,371	155,917	114,027		558,344		558,344		672,371				2,323	02/25/2036
80004C-AC-5	SANDISK CORP 1.000000% 05/15/2013		11/05/2010	STIFEL CAPITAL MARKETS		475,625	500,000	436,119	416,875	49,843	8,143		57,986		474,861		764	764	4,931	05/15/2013
80007P-AC-3	SANDRIDGE ENERGY INC		02/26/2010	Various		2,515,875	2,620,000	2,661,538	2,574,150	81,050	(743)		80,307		2,654,457		(138,582)	(138,582)	53,564	06/01/2018
80104M-BG-2	SANKATY HIGH YIELD PARTNERS II, CL B LOA		07/31/2010	SCHEDULED REDEMPTION		3,251,567	3,251,567	2,714,235	2,731,316	91,451	428,800		520,251		3,251,567				62,209	12/31/2010
800907-AK-3	SANMINA CORP		04/08/2010	JEFFERIES & COMPANY, INC.		754,688	750,000	720,000	727,112		806		806		727,919		26,769	26,769	68,047	03/01/2016
86364C-AB-8	SARM 2007-6 1A2		12/27/2010	Various		757,815	8,170,590	2,135,286	1,243,412	4,051,302	(306,021)	4,230,878	(485,597)		757,815				26,189	07/25/2037
86359D-SR-9	SASC 2005-17 5A1		12/01/2010	SCHEDULED REDEMPTION		1,730,906	1,730,906	1,423,670			307,236		307,236		1,730,906				52,287	10/25/2035
86363M-AA-9	SASC 2007-GEL2 A1		12/27/2010	SCHEDULED REDEMPTION		2,370,329	2,370,329	2,370,329	2,370,329						2,370,329				5,857	05/25/2037
805564-PF-2	SAST 2003-3 M2		09/16/2010	Various		796,576	1,252,079	1,262,252	384,492	869,891	(340)		869,550		1,254,042		(457,466)	(457,466)	16,593	12/25/2033
805564-PP-0	SAST 2004-1 M2		09/16/2010	Various		951,770	2,069,436	1,700,380	446,143	1,623,292	(1,204)	370,025	1,252,063		1,698,206		(746,436)	(746,436)	28,855	03/25/2035
80556Y-AB-1	SAST 2007-2 A2A		11/26/2010	SCHEDULED REDEMPTION		296,033	296,033	296,033	296,033						296,033				415	05/25/2047
805423-AA-8	SAVVIS INC 3.000000% 05/15/2012		08/04/2010	TENDER OFFER		2,475,000	2,500,000	2,003,750	2,132,310		83,527		83,527		2,215,836		259,164	259,164	53,958	05/15/2012
78388J-AJ-5	SBA COMMUNICATIONS CORP .375000% 12/01/2		12/01/2010	REDEMPTION		4,265,286	3,700,000	4,148,771	3,832,448		(132,448)		(132,448)		3,700,000		565,286	565,286	13,875	12/01/2010
806857-AD-0	SCHLUMBERGER LIMITED 2.125000% 06/01/202		06/11/2010	CONVERSION		400,012	400,000	423,000	401,963		(1,951)		(1,951)		400,012				4,250	06/01/2023
80689#-AU-0	SCHNEIDER NATIONAL LEASING, SER B SR GTD		12/16/2010	MATURED		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				142,800	12/16/2010
81721M-AB-5	SENIOR HOUSING PROPS TR		05/17/2010	CALLED @ 101.313		1,692,940	1,671,000	1,729,645	1,641,758	42,981	(3,973)		39,008		1,680,765		12,175	12,175	77,493	04/15/2015
78412F-AH-7	SESI LLC 1.500000% 12/15/2026		12/02/2010	MCMAHAN SECURITIES CO LP		359,224	359,000	291,688	293,202		1,857		1,857		295,059		64,165	64,165	7,958	12/15/2026
822582-AG-7	SHELL INTERNATIONAL FIN	F	01/11/2010	PARIBAS CAPITAL MARKETS		15,106,650	15,000,000	14,999,400	14,999,482		11		11		14,999,492		107,158	107,158	60,667	09/22/2011
822582-AH-5	SHELL INTERNATIONAL FIN	F	07/14/2010	NOMURA SECURITIES INTERNATIONAL, INC.		10,262,800	10,000,000	9,979,500	9,980,358		1,732		1,732		9,982,090		280,710	280,710	268,125	09/22/2015
826428-AJ-3	SIERRA PACIFIC RESOURCES		12/22/2010	CALLED @ 101.951		2,688,448	2,637,000	2,669,963	2,655,258		(12,020)		(12,020)		2,643,238		45,210	45,210	209,766	06/15/2012
82651C-AA-1	SIERRA RECEIVABLES FUNDING COM		12/20/2010	SCHEDULED REDEMPTION		6,733,473	6,733,473	6,732,848	6,732,860		613		613		6,733,473				381,818	12/22/2025
82669J-AA-6	SIG6 6A 6 INVESTMENT GRADE		09/27/2010	SCHEDULED REDEMPTION		3,993,264	3,993,264	3,817,560	3,833,162		160,102		160,102		3,993,264				41,916	09/27/2016
86386M-AS-3	SLCC STUDENT LOAN TRUST I 2002-2A-16		06/30/2010	TENDER OFFER		13,024,000	14,800,000	14,800,000	14,800,000						14,800,000		(1,776,000)	(1,776,000)	593,086	07/01/2042
78442G-SD-9	SLMA 2006-3, A5		03/03/2010	BANK OF AMERICA		33,782,018	35,293,000	35,293,000	35,293,000						35,293,000		(1,510,982)	(1,510,982)	48,461	01/25/2021
78443C-CF-9	SLMA 2006-A, A2		03/03/2010	J. P. MORGAN SECURITIES, INC.		16,734,375	17,000,000	17,000,000	17,000,000						17,000,000		(265,625)	(265,625)	13,076	12/15/2020
832248-AM-0	SMITHFIELD FOODS INC		01/27/2010	BANK OF AMERICA		1,500,000	1,500,000	1,449,819	1,481,416		909		909		1,482,324		17,676	17,676	52,500	08/01/2011
835415-AJ-9	SONAT INC		02/01/2010	DEUTSCHE BANK SECURITIES		1,045,000	1,000,000	1,035,000	1,016,515		(941)		(941)		1,015,574		29,426	29,426	42,149	07/15/2011
845905-AU-2	SOVEREIGN BANCORP	R	09/01/2010	MATURED		5,000,000	5,000,000	3,882,394	4,595,299		404,701		404,701		5,000,000				240,000	09/01/2010
846042-AA-7	SOVEREIGN BANK	R	08/12/2010	MORGAN STANLEY DEAN WITTER		15,472,800	15,000,000	15,279,450	15,205,839		(61,198)		(61,198)		15,144,640		328,160	328,160	442,292	01/17/2012
991185-9A-9	SPANSION LLC TERM LOAN		12/31/2010	Various		1,762,250	1,762,250	1,766,656			(4,441)		(4,441)		1,762,250				81,352	02/09/2015
007947-A@-3	SPRINGDALE AR INDL DEV AERT INC 07 TXBL		12/17/2010	Various		2,600,580	6,336,111	1,731,500		1,731,500		656,944	1,074,556		1,731,500		869,080	869,080		12/15/2011
850260-DR-8	SPRINGDALE AR INDL DEV AERT INC 08		12/20/2010	Various		3,852,633	10,220,000	5,521,151	5,521,151		36,338		36,338		5,557,488		(1,704,855)	(1,704,855)		12/15/2023
991056-9A-2	STALLION OILFIELD SERVICES TERM LOANS		09/29/2009	JEFFERIES & COMPANY, INC.		470,000	1,000,000	943,487	159,304						159,304		310,696	310,696		08/01/2012
854315-AA-6	STANFIELD VANTAGE CLO CLASS A1 LOANS	F	12/21/2010	SCHEDULED REDEMPTION		2,646,709	2,646,709	2,461,439			185,270		185,270		2,646,709				13,706	03/21/2017
D04580-57-3	STATE BANK INDIA LONDON	F	01/20/2010	Various		8,060,410	8,000,000	7,973,220	7,974,102		272		272		7,974,375		86,035	86,035	87,625	10/23/2014
85748K-AA-1	STATE STREET CAPITAL TRU		08/17/2010	Various		36,421,523	35,500,000	35,448,880	35,461,845		10,124		10,124		35,471,969		949,554	949,554	610,063	04/30/2012
86063*-AA-1	STIFEL CAPCO SERIES A (BOND)		03/31/2010	MATURED		3,001,075	3,001,075	1,225,053	2,956,950		44,125		44,125		3,001,075					03/31/2010
86063*-AB-9	STIFEL CAPCO SERIES B (BOND #2)		12/30/2010	Various			350,000		316,710		30,459	347,169	(316,710)							12/31/2010
867363-AH-6	SUNGARD DATA SYSTEMS INC		11/16/2010	TENDER OFFER		3,275,000	3,275,000	3,359,322	3,328,556		(28,097)		(28,097)		3,300,460		(25,460)	(25,460)	457,275	08/15/2013
86801B-AB-1	SUNTRUST BANK		12/13/2010	GOLDMAN, SACHS & CO.		30,721,980	30,000,000	30,777,800	30,544,770		(275,123)		(275,123)		30,269,648		452,332	452,332	972,500	11/16/2011
84751P-HT-9	SURF 2005-BC4 A2B		12/27/2010	SCHEDULED REDEMPTION		2,735,105	2,735,105	2,735,212	2,735,105						2,735,105				7,019	09/25/2036
84751P-LM-9	SURF 2006-BC2, A2B		12/01/2010	Various		749,619	749,619	560,855	569,336		189,346	9,063	180,283		749,619				27,048	02/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
86959L-AB-9	SVENSKA HANDELSBANKEN AB	F	03/29/2010	J. P. MORGAN SECURITIES, INC.		5,099,850	5,000,000	4,993,850	4,994,437		495		495		4,994,933		104,917	104,917	78,663	09/14/2012
83612L-AE-9	SVHE 2006-WF1, M1		12/01/2010	Various			1,320,640	105,405	58,862	818,343	(87,601)	789,603	(58,862)						81,636	10/25/2036
83612Q-AB-4	SVHE 2007-NS1 A2		09/24/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		5,330,000	6,500,000	6,500,000	4,385,072	2,114,928			2,114,928		6,500,000		(1,170,000)	(1,170,000)	21,167	01/25/2037
83612Q-AC-2	SVHE 2007-NS1 A3		09/24/2010	BANK OF AMERICA		3,189,375	6,000,000	6,000,000	2,306,191	3,729,528	(8,137)		3,721,391		6,027,581		(2,838,206)	(2,838,206)	23,960	01/25/2037
78487M-AA-7	SVOVM 2006-AA A		12/01/2010	SCHEDULED REDEMPTION		1,429,793	1,429,793	1,429,509	1,429,611		182		182		1,429,793				44,500	02/20/2024
86838A-AB-0	SWIFT 2007-AE1 B		01/15/2010	SCHEDULED REDEMPTION		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				4,132	01/15/2012
871130-AB-6	SYBASE INC 1.750000% 02/22/2025		05/05/2010	Various		9,259,357	5,550,000	6,161,198	5,602,053		(33,578)		(33,578)		5,568,474		3,690,883	3,690,883	45,099	02/22/2025
871130-AC-4	SYBASE INC 3.500000% 08/15/2029		06/25/2010	Various		734,665	500,000	500,000	500,000						500,000		234,665	234,665	15,264	08/15/2029
87239M-AA-9	TDIC FINANCE LTD	F	02/02/2010	Various		6,264,375	6,000,000	6,005,040	6,004,603		(120)		(120)		6,004,482		259,893	259,893	226,687	07/02/2014
67109@-AC-1	TECHTRONIC INDUSTRIES CO SER C SR NTS	F	06/30/2010	PRINCIPAL PAYMENT		2,500,000	2,500,000	2,495,743	2,474,299		5,381		5,381		2,479,681		20,319	20,319	134,879	03/22/2012
67109@-AD-9	TECHTRONIC INDUSTRIES CO SER D SR NTS	F	06/30/2010	PRINCIPAL PAYMENT		2,500,000	2,500,000	2,600,880	2,452,368	124,728	(6,246)		118,482		2,570,850		(70,850)	(70,850)	140,092	03/22/2015
87927V-AU-2	TELECOM ITALIA CAPITAL	F	09/23/2010	BARCLAYS BANK		3,446,070	3,000,000	2,692,901	2,720,047		17,515		17,515		2,737,561		708,509	708,509	171,476	06/04/2018
87938W-AA-1	TELEFONICA EMISIONES SAU	F	04/13/2010	BARCLAYS BANK		3,156,450	3,000,000	2,967,120	2,981,526		3,549		3,549		2,985,075		171,375	171,375	57,845	06/20/2011
88164R-AB-3	TEVA PHARMACEUT FIN LLC .250000% 02/01/2	R	03/29/2010	DEUTSCHE BANK CAPITAL CORP.		2,044,351	1,100,000	1,275,475	1,103,523		(3,523)		(3,523)		1,100,000		944,351	944,351	1,833	02/01/2024
882330-AH-6	TEXAS COMP ELEC HOLD LLC		06/16/2010	Various		1,412,165	1,947,063	1,832,313	1,337,123	450,577	(232)		450,344		1,837,902		(425,738)	(425,738)	50,435	11/01/2016
991099-9C-8	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		01/07/2010	Various		2,468,310	2,947,236	2,763,626	2,751,895	16,338	1,690		18,028		2,769,923		(301,613)	(301,613)	22,038	10/10/2014
882389-CA-5	TEXAS EAST TRANS		12/01/2010	MATURED		5,000,000	5,000,000	4,975,250	4,996,918		3,082		3,082		5,000,000				365,000	12/01/2010
883203-BN-0	TEXTRON INC 4.500000% 05/01/2013		11/10/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,793,081	1,000,000	1,032,653	1,028,486		(6,783)		(6,783)		1,021,704		771,377	771,377	44,875	05/01/2013
884903-BA-2	THOMSON REUTERS CORP	A	07/30/2010	MORGAN STANLEY DEAN WITTER		162,894	145,000	162,894							162,894				455	07/15/2013
88731E-AF-7	TIME WARNER ENTMT CO L P DEB		08/12/2010	GOLDMAN, SACHS & CO.		3,885,120	3,000,000	3,000,786	2,973,169		718		718		2,973,888		911,232	911,232	231,708	03/15/2023
887317-AB-1	TIME WARNER INC		07/14/2010	TENDER OFFER		12,750,000	12,000,000	12,048,578	12,093,027		(27,038)		(27,038)		12,065,989		684,011	684,011	438,167	11/15/2011
887317-AC-9	TIME WARNER INC		02/15/2010	DISTRIBUTION		864									864		864	864		11/15/2016
887319-AC-5	TIME WARNER TELECOM LLC 2.375000% 04/01/		04/16/2010	MCMAHAN SECURITIES CO LP		1,130,000	1,000,000	1,023,890	1,023,158		(2,123)		(2,123)		1,021,034		108,966	108,966	13,194	04/01/2026
88157G-AA-8	TMTS 2007-1SL A1		12/27/2010	SCHEDULED REDEMPTION		590,216	590,216	590,216	35,413	554,803			554,803		590,216				1,337	01/25/2038
89233P-4B-9	TOYOTA MOTOR CREDIT CORP		06/15/2010	Various		10,021,800	10,000,000	9,987,600			6		6		9,987,606		34,194	34,194	889	06/17/2015
893830-AV-1	TRANSOCEAN INC 1.500000% 12/15/2037		06/09/2010	Various		9,451,500	10,600,000	11,011,622	10,628,938		(93,107)		(93,107)		10,535,831		(1,084,331)	(1,084,331)	76,787	12/15/2037
991204-9A-8	TRANSUNION LLC TERM LOAN		12/31/2010	SCHEDULED REDEMPTION		15,006	15,006	15,203			(197)		(197)		15,006				21	06/15/2017
89578P-AD-1	TRIAD AUTO RECEIVABLES OWNER T		12/12/2010	SCHEDULED REDEMPTION		7,393,689	7,393,689	7,326,961	7,348,987		44,702		44,702		7,393,689				274,717	05/13/2013
896518-AB-3	TRINITY HIGHER ED AUTH, INC. - TRUST 200		08/11/2010	CALLED @ 100.00000000		600,000	600,000	600,000	600,000						600,000				5,090	06/01/2040
896818-AB-7	TRIUMPH GROUP INC 2.625000% 10/01/2026		08/02/2010	Various		2,134,653	1,500,000	1,581,593	1,568,669		(17,229)		(17,229)		1,551,440		583,212	583,212	27,526	10/01/2026
902494-AP-8	TYSON FOODS INC 3.250000% 10/15/2013		06/17/2010	MCMAHAN SECURITIES CO LP		334,463	270,000	299,808			(3,314)		(3,314)		296,494		37,969	37,969	6,021	10/15/2013
05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B		08/31/2010	DISTRIBUTION		70									70		70	70		04/10/2026
05068M-69-5	U.S. BANCORP - RITS 2006-6 SERIES B		09/16/2010	Various		118	4,000,000	19,690							118		118	118		04/10/2026
912325-A*-8	U.S. OFFICE PRODUCTS CO. TRANCHE B		10/29/2010	DISTRIBUTION		42,971									42,971		42,971	42,971		12/31/2009
906619-AW-1	UNION FINANCIAL SERVICES-1 INC TAX STUDE		03/12/2010	NELNET/UNION BANK & TRUST		29,008,000	29,600,000	27,390,360	27,477,720		14,113		14,113		27,491,833		1,516,167	1,516,167	120,999	12/01/2032
91324P-BE-1	UNITEDHEALTH GROUP INC		01/21/2010	ROYAL BANK OF SCOTLAND PLC		1,090,960	1,000,000	840,397	842,492		109		109		842,601		248,359	248,359	13,066	11/15/2037
990846-9A-7	UNIVISION COMMUNICATIONS FIRST LIEN TERM		02/28/2008	VARIOUS															1,385	03/29/2017
903207-AC-2	UPFC AUTO RECEIVABLES TRUST		12/15/2010	SCHEDULED REDEMPTION		8,118,432	8,118,432	8,156,487	8,145,470		(27,038)		(27,038)		8,118,432				297,190	07/15/2014
91160H-AA-5	US BANCORP		08/12/2010	MORGAN STANLEY DEAN WITTER		15,402,450	15,000,000	15,091,800	15,068,713		(18,950)		(18,950)		15,049,763		352,687	352,687	309,375	03/13/2012
90345A-AA-0	US CENTRAL FEDERAL CRED		12/16/2010	BANK OF AMERICA		10,069,800	10,000,000	9,994,900	9,995,405		2,441		2,441		9,997,846		71,954	71,954	145,139	10/19/2011
903485-AA-8	USXL 2006-1A, A		06/15/2010	SCHEDULED REDEMPTION		4,970,481	4,970,481	4,970,459	4,970,477		3		3		4,970,481				105,533	04/15/2014
91913T-AA-9	VALEO CDO II, CLASS A1 INVESTMENT GRAD	F	12/01/2010	SCHEDULED REDEMPTION		2,670,230	2,670,230	2,596,799			73,431		73,431		2,670,230				28,476	06/01/2013
919136-AA-9	VALEO IG CDO, CLASS A1 INVESTMENT GRAD	F	07/15/2010	SCHEDULED REDEMPTION		4,170,530	4,170,530	4,066,267			104,263		104,263		4,170,530				18,872	01/15/2013
92343E-AC-6	VERISIGN INC 3.250000% 08/15/2037		03/31/2010	EXCHANGE		5,657,372	5,000,000	5,697,363	5,661,417		(4,138)		(4,138)		5,657,279		93	93	102,014	08/15/2037
927804-EZ-3	VIRGINIA ELECTRIC POWER		08/30/2010	BANK OF AMERICA		3,470,580	3,000,000	2,811,333	2,840,709		14,814		14,814		2,855,523		615,057	615,057	183,150	01/15/2016
92979A-AD-3	WACHOVIA AUTO LOAN OWNER TRUST		12/20/2010	SCHEDULED REDEMPTION		5,555,499	5,555,499	5,506,454	5,534,141		21,358		21,358		5,555,499				123,567	04/20/2012
92977F-AD-4	WACHOVIA AUTO OWNER TRUST		08/20/2010	SCHEDULED REDEMPTION		3,533,233	3,533,233	3,556,005	3,546,743		(13,510)		(13,510)		3,533,233				93,433	03/20/2013

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2010	SCHEDULED REDEMPTION		207,923	207,923	207,923	207,923						207,923				11,768	01/15/2019
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2010	SCHEDULED REDEMPTION		176,677	176,677	176,677	176,677						176,677				10,000	01/15/2019
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20		01/15/2010	SCHEDULED REDEMPTION		145,268	145,268	145,268	145,268						145,268				8,222	01/15/2019
933623-BR-0	WAMEGO KS PCR KS GAS & ELEC 04		08/05/2010	PRAGER MCCARTHY & SEALY		1,125,102	1,100,000	1,100,000	1,100,000						1,100,000		25,102	25,102	20,803	06/01/2031
92926W-AB-3	WAMU 2007-0A1 A1B		12/25/2010	Various		487,827	487,827	214,704	140,566	89,418	288,656	30,813	347,261		487,827				1,444	02/25/2047
941053-AG-5	WASTE CONNECTIONS INC 3.750000% 04/01/20		02/09/2010	CITIGROUP GLOBAL MARKETS		1,040,000	1,000,000	1,058,750	1,029,040		(13,229)		(13,229)		1,015,811		24,189	24,189	13,646	04/01/2026
990457-9K-1	WC LUXCO S.A.R.L. TERM B-3 LOAN	F	12/31/2010	SCHEDULED REDEMPTION		1,237,991	1,237,991	1,243,020			(5,029)		(5,029)		1,237,991				6,929	02/20/2016
949744-AC-0	WELLS FARGO & COMPANY		08/16/2010	BARCLAYS BANK		5,137,964	5,000,000	4,998,700	4,998,997		254		254		4,999,251		138,713	138,713	72,014	06/15/2012
95082P-AE-5	WESCO INTERNATIONAL INC 2.625000% 10/15/		10/05/2010	BARCLAYS CAPITAL		1,025,780	1,000,000	1,276,988	987,500	81,147	(66,973)		14,174		1,001,674		24,106	24,106	25,740	10/15/2025
95082P-AH-8	WESCO INTERNATIONAL INC 6.000000% 09/15/		11/30/2010	Various		4,011,198	2,490,000	2,651,850	2,645,141		(15,228)		(15,228)		2,629,913		1,381,285	1,381,285	165,585	09/15/2029
952355-AC-9	WEST CORP		11/24/2010	Various		2,615,656	2,575,000	2,569,531	2,571,220		585		585		2,571,805		43,851	43,851	280,755	10/15/2014
959319-AC-8	WESTERN REFINING INC 5.750000% 06/15/201		03/11/2010	MORGAN STANLEY DEAN WITTER		774,580	1,000,000	1,010,000	791,250	217,770	(377)		217,393		1,008,643		(234,063)	(234,063)	14,535	06/15/2014
961214-BH-5	WESTPAC BANKING CORP	F	07/26/2010	HSBC SECURITIES, INC.		5,280,650	5,000,000	4,994,900	4,995,187		489		489		4,995,676		284,974	284,974	193,667	02/27/2015
949808-AT-6	WFMBS 2003-J 2A5		12/01/2010	SCHEDULED REDEMPTION		3,067,519	3,067,519	3,018,630	3,025,116		42,403		42,403		3,067,519				80,774	10/25/2033
94980S-AT-2	WFMBS 2006-9 1A18		12/01/2010	SCHEDULED REDEMPTION		3,506,291	3,506,291	3,322,211			184,080		184,080		3,506,291				102,504	08/25/2036
94985A-AA-7	WFMBS 2006-AR15 A1		12/01/2010	SCHEDULED REDEMPTION		1,408,755	1,408,755	1,215,051			193,704		193,704		1,408,755				35,882	10/25/2036
94984S-AA-9	WFMBS 2006-AR18 1A1		12/01/2010	SCHEDULED REDEMPTION		2,781,837	2,781,837	2,487,598			294,238		294,238		2,781,837				85,886	11/25/2036
94985W-DN-8	WFMBS 2007-11 A85		12/01/2010	SCHEDULED REDEMPTION		968,116	968,116	862,531			105,585		105,585		968,116				27,599	08/25/2037
94985W-DZ-1	WFMBS 2007-11 A96		12/01/2010	Various		2,626,359	2,626,359	2,344,394			281,965	19,329	262,636		2,626,359				82,109	08/25/2037
94985L-AG-0	WFMBS 2007-13 A7		12/01/2010	SCHEDULED REDEMPTION		3,035,078	3,035,078	2,693,632			341,446		341,446		3,035,078				114,731	09/25/2037
94985L-AH-8	WFMBS 2007-13 A8		12/01/2010	SCHEDULED REDEMPTION		1,535,339	1,535,339	1,348,220			187,120		187,120		1,535,339				44,798	09/25/2037
39153L-AB-2	WILSON GREATBATC 2.250000% 06/15/2013		04/30/2010	MCMAHAN SECURITIES CO LP		922,500	1,000,000	891,890	853,750	74,260	6,698		80,957		934,707		(12,207)	(12,207)	8,750	06/15/2013
990794-9A-9	WIMAR OPCO LLC, TERM LOAN		03/08/2010	EXCHANGE		838,017	3,812,313	3,805,326	837,973	44			44		838,017					01/03/2012
97381W-AP-9	WINDSTREAM CORP		07/15/2010	CITIBANK		1,256,250	1,250,000	1,254,688			(2)		(2)		1,254,686		1,564	1,564	282	09/01/2018
92933B-AB-0	WMG ACQUISITION CORP		09/08/2010	OPPENHEIMER & CO. INC		2,301,750	2,200,000	2,387,000			(4,205)		(4,205)		2,382,795		(81,045)	(81,045)	51,089	06/15/2016
934548-AE-8	WMG ACQUSITION CORP		09/08/2010	Various		3,920,625	4,250,000	3,924,375	3,946,012		40,658		40,658		3,986,670		(66,045)	(66,045)	283,195	04/15/2014
92933U-AA-0	WMHEN 2007-WM1 N1	F	12/31/2010	WRITE OFF OF INVESTMENT			1,519,279													01/25/2047
748203-9A-6	WORLD COLOR USA TERM LOAN	A	07/02/2010	Various		1,996,389	1,996,389	1,821,304	1,820,847		175,542		175,542		1,996,389				124,550	07/21/2012
98156D-AD-9	WORLD OMNI AUTO RECEIVABLES TR		10/15/2010	SCHEDULED REDEMPTION		13,658,008	13,658,008	13,802,113	13,739,036		(81,028)		(81,028)		13,658,008				307,058	01/17/2012
98157D-AC-0	WORLDCOM INC		04/23/2010	DISTRIBUTION		767,084									767,084		767,084	767,084		05/15/2006
98310W-AC-2	WYNDHAM WORLDWIDE 3.500000% 05/01/2012		09/29/2010	J. P. MORGAN SECURITIES, INC.		1,122,703	500,000	531,934	525,544		(8,219)		(8,219)		517,325		605,378	605,378	16,188	05/01/2012
98374P-BA-3	XLLIAC GLOBAL FUNDING		02/12/2010	MORGAN KEEGAN & COMPANY, INC.		4,980,000	5,000,000	4,979,240	4,993,767		1,340		1,340		4,995,107		(15,107)	(15,107)	7,946	08/10/2010
98417E-AC-4	XSTRATA FINANCE CANADA		08/12/2010	MORGAN STANLEY DEAN WITTER		6,472,620	6,000,000	5,099,627	5,110,346		5,425		5,425		5,115,771		1,356,850	1,356,850	312,800	11/15/2037
98385X-AM-8	XTO ENERGY INC		05/06/2010	MORGAN STANLEY DEAN WITTER		3,625,320	3,000,000	2,831,730	2,834,313		710		710		2,835,024		790,296	790,296	157,500	08/01/2037
98385X-AS-5	XTO ENERGY INC		12/17/2010	TENDER OFFER		3,378,840	3,000,000	2,997,930	2,998,412		354		354		2,998,765		380,075	380,075	173,458	12/15/2013
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						2,892,879,881	3,144,408,622	2,815,647,388	2,548,350,300	93,236,204	43,520,157	49,622,360	87,134,001	(337,380)	2,834,456,713	1,156,691	57,266,477	58,423,168	69,343,893	XXX
97181#-HV-8	BORDERS GROUP SR SEC NTS		12/01/2010	SCHEDULED REDEMPTION		198,233	198,233	196,368	197,050		1,184		1,184		198,233				8,466	12/01/2017
836520-EQ-5	FIRST SOURCE CORP/CITY OF SO BEND		12/01/2010	SCHEDULED REDEMPTION		631,881	631,881	631,881	631,881						631,881				21,701	04/01/2012
31909@-AA-3	FIRST SOURCE CORP/FIRST BANK CNTR		12/01/2010	SCHEDULED REDEMPTION		189,536	189,536	189,536	189,536						189,536				8,161	04/01/2012
4199999. Bonds - Credit Tenant Loans						1,019,651	1,019,651	1,017,786	1,018,467		1,184		1,184		1,019,651				38,328	XXX
293791-AV-1	ENTERPRISE PRODUCTS OPER		04/28/2010	CITIBANK		5,543,938	5,350,000	5,483,779	5,216,250	233,418	(4,003)		229,416		5,445,666		98,272	98,272	338,536	08/01/2066
749770-AQ-6	RABOBANK NEDERLAND	F	01/06/2010	BANK OF AMERICA		6,375,000	5,000,000	5,000,000	5,000,000						5,000,000		1,375,000	1,375,000	333,056	12/29/2049
844030-AH-9	SOUTHERN UNION CO		09/30/2010	Various		2,696,313	3,000,000	2,989,755	2,565,000	424,790	10		424,800		2,989,800		(293,487)	(293,487)	188,415	11/01/2066
90261X-BY-7	UBS AG STAMFORD CT	F	07/14/2010	WARBURG DILLION READ LLC		2,117,140	2,000,000	1,800,479	1,826,654		11,547		11,547		1,838,201		278,939	278,939	118,806	07/15/2016
98877C-AA-5	ZFS FINANCE USA TRUST I	R	01/26/2010	BANK OF AMERICA		2,655,000	3,000,000	2,009,049	2,018,363		558		558		2,018,922		636,078	636,078	43,333	05/09/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
225448-AA-7	CREDIT SUISSE GUERNSEY	F	02/02/2010	CREDIT SUISSE FIRST BOSTON CORPORATION		2,625,000	3,000,000	2,270,062	2,274,441		259		259		2,274,700		350,300	350,300	39,067	01/01/9999
236363-AA-5	DANSKE BANK A/S	F	09/23/2010	BANK OF AMERICA		2,835,300	3,000,000	2,643,260	2,629,455		1,395		1,395		2,630,850		204,450	204,450	138,979	01/01/9999
93935R-AA-3	WASH MUTUAL PFD FDG II		05/31/2010	DISTRIBUTION		13,790									13,790			13,790		01/01/9999
4899999. Bonds - Hybrid Securities						24,861,480	24,350,000	22,196,383	21,530,163	658,208	9,766		667,974		22,198,137		2,663,343	2,663,343	1,200,191	XXX
8399997. Total - Bonds - Part 4						10,063,982,915	10,587,828,331	9,656,454,554	9,365,951,141	118,638,791	34,198,532	83,178,139	69,659,184	(10,439,500)	9,805,241,011	14,515,816	244,226,092	258,741,909	285,139,367	XXX
8399998. Total - Bonds - Part 5						2,312,344,571	2,242,083,321	2,290,767,350			20,571		20,571		2,290,816,604		21,527,966	21,527,966	18,496,149	XXX
8399999. Total - Bonds						12,376,327,485	12,829,911,653	11,947,221,905	9,365,951,141	118,638,791	34,219,103	83,178,139	69,679,755	(10,439,500)	12,096,057,615	14,515,816	265,754,059	280,269,875	303,635,516	XXX
00169X-20-3	AFFILIATED MANAGERS GROU		04/14/2010	MCMAHAN SECURITIES CO LP	22,842.000	1,014,450	0.00	1,086,697	907,970	179,328			179,328		1,087,297		(72,847)	(72,847)	24,124	
053611-30-7	AVERY DENNISON CORP		10/07/2010	Various	85,000.000	3,297,082	0.00	4,059,265	3,289,500	961,326	52,371	195,178	818,519		4,108,019		(810,937)	(810,937)	221,484	
G16962-ZZ-1	BUNGE LTD		01/01/2010	VARIOUS	4,000.000	2,521,720	0.00	2,521,720	1,658,256	863,464			863,464		2,521,720					
12946P-40-3	CALENERGY CAPITAL TRST 2		07/29/2010	REDEMPTION	39,500.000	1,975,000	0.00	2,002,688	2,000,839		(6,764)		(6,764)		1,994,075		(19,075)	(19,075)	81,606	
20451N-10-1	COMPASS MINERALS INTERNATION		05/11/2010	Various	10,160.000	784,410	0.00	662,193	662,193						662,193		122,217	122,217	3,962	
35671D-78-2	FREEPORT-MCMORAN C & G		04/23/2010	Various	90,000.000	9,859,906	0.00	5,339,729	5,339,729						5,339,729		4,520,177	4,520,177	278,438	
38144G-80-4	GOLDMAN SACHS SERIES D		08/27/2009	EXCHANGE	8,000.000	148,400	0.00	148,400	182,720	(34,320)			(34,320)		148,400					
391164-ZZ-6	GREAT PLAINS ENERGY INC		01/01/2010	VARIOUS	500,000.000	500,000	0.00	500,000	500,000						500,000					
595017-AA-2	MICROCHIP TECHNOLOGY INC 2.125000% 12/15		03/29/2010	EXCHANGE	6,500,000.000	6,577,530	0.00	6,582,078	6,555,098	22,952	(510)		22,442		6,577,540		(9)	(9)	39,903	
595017-AB-0	MICROCHIP TECHNOLOGY INC 2.125000% 12/15		09/29/2010	Various	1,350,000.000	1,521,545	0.00	1,367,896			(1,105)		(1,105)		1,366,792		154,753	154,753	23,030	
628530-20-6	MYLAN INC		11/16/2010	Various	11,000.000	12,972,832	0.00	10,819,665	10,819,665						10,819,665		2,153,167	2,153,167	563,063	
64572*-13-8	NEW JERSEY WATER CO., 4.70% CUM.		10/01/2010	REDEMPTION	150.000	15,000	0.00	13,305	15,000						15,000				705	
65339F-30-9	NEXTERA ENERGY INC		08/26/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH	10,000.000	524,512	0.00	492,500	493,957		1,547		1,547		495,504		29,008	29,008	20,938	
69351T-60-1	PPL CORPORATION		10/05/2010	Various	10,000.000	581,390	0.00	508,000			(661)		(661)		507,339		74,051	74,051	12,271	
837004-4*-8	SOUTH CAROLINA ELECTRIC & GAS CO., 6.00%		06/30/2010	CALLED @ 51.2337	16,464.000	843,512	0.00	823,200	823,200						823,200		20,312	20,312		
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						43,137,289	XXX	36,927,337	33,248,127	1,992,750	44,879	195,178	1,842,450		36,966,474		6,170,815	6,170,815	1,269,523	XXX
8999997. Total - Preferred Stocks - Part 4						43,137,289	XXX	36,927,337	33,248,127	1,992,750	44,879	195,178	1,842,450		36,966,474		6,170,815	6,170,815	1,269,523	XXX
8999998. Total - Preferred Stocks - Part 5						2,917,988	XXX	2,780,925			(1,734)		(1,734)		2,779,191		138,797	138,797	18,945	XXX
8999999. Total - Preferred Stocks						46,055,277	XXX	39,708,262	33,248,127	1,992,750	43,145	195,178	1,840,716		39,745,664		6,309,613	6,309,613	1,288,468	XXX
682430-10-6	1800 FLOWERS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,120.000	13,241		13,568	13,568						13,568		(327)	(327)		
336901-10-3	1ST SOURCE CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,320.000	73,482		67,563	69,509	(1,946)			(1,946)		67,563		5,919	5,919	648	
885535-10-4	3 COM CORP.		04/12/2010	MERGER	85,140.000	672,606		495,322	638,550	(143,228)			(143,228)		495,322		177,284	177,284		
88580F-10-9	3 PAR INC		09/27/2010	Various	5,960.000	61,155		71,450	70,626	824			824		71,450		(10,295)	(10,295)		
88554D-20-5	3D SYSTEMS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,920.000	59,199		36,124	44,296	(8,172)			(8,172)		36,124		23,075	23,075		
88579Y-10-1	3M COMPANY		10/18/2010	Various	164,577.000	13,649,341		11,384,416	13,605,581	(2,221,164)			(2,221,164)		11,384,416		2,264,925	2,264,925	107,123	
65440K-10-6	99 CENTS ONLY STORES		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,540.000	68,585		58,790	59,338	(548)			(548)		58,790		9,794	9,794		
000361-10-5	A A R CORP.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,520.000	204,059		195,508	195,790	(282)			(282)		195,508		8,551	8,551		
001765-10-6	A M R CORP.		05/11/2010	Various	82,985.000	616,870		658,693	641,474	17,219			17,219		658,693		(41,823)	(41,823)		
000360-20-6	AAON INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,060.000	65,875		57,357	59,639	(2,282)			(2,282)		57,357		8,518	8,518	551	
002535-30-0	AARONS INC		05/11/2010	UBS AG	3,880.000	82,604		70,609	71,728	(1,119)			(1,119)		70,609		11,995	11,995	102	
Q0015N-10-4	ABACUS PROPERTY GROUP	D	12/06/2010	DISTRIBUTION	0.000	14		14							14					
002567-10-5	ABAXIS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,940.000	138,516		120,936	126,217	(5,281)			(5,281)		120,936		17,580	17,580		
H0010V-10-1	ABB LTD-REG CMN STK	D	07/29/2010	DISTRIBUTION	0.000	87,453		87,453							87,453					
002824-10-0	ABBOTT LABS		08/12/2010	Various	268,247.000	13,500,444		12,839,336	14,482,656	(1,643,319)			(1,643,319)		12,839,336		661,108	661,108	252,091	
002896-20-7	ABERCROMBIE + FITCH CO		08/12/2010	Various	30,240.000	1,232,828		927,981	1,053,864	(125,883)			(125,883)		927,981		304,847	304,847	7,172	
00350L-10-9	ABINGTON BANCORP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,780.000	47,738		45,205	39,824	5,381			5,381		45,205		2,533	2,533	289	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
003654-10-0	ABIOMED INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,660.000	67,698		72,580	58,208	14,372			14,372		72,580		(4,882)	(4,882)		
000957-10-0	ABM INDUSTRIES		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,520.000	212,935		212,763	217,343	(4,581)			(4,581)		212,763		172	172	1,420	
00374N-10-7	ABOVENET INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,760.000	151,505		138,445	179,510	(41,065)			(41,065)		138,445		13,060	13,060		
00383Y-10-2	ABRAXIS BIOSCIENCE INC		10/19/2010	Various	2,837.000	155,830		103,284	115,040	(11,757)			(11,757)		103,284		52,546	52,546		
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,380.000	74,344		69,751	67,232	2,519			2,519		69,751		4,594	4,594		
004239-10-9	ACADIA REALTY TRUST		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,280.000	42,478		34,415	38,464	(4,049)			(4,049)		34,415		8,063	8,063	818	
00430U-10-3	ACCELRYS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,800.000	48,784		39,079	38,964	115			115		39,079		9,705	9,705		
00081T-10-8	ACCO BRANDS CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,080.000	87,223		90,620	87,942	2,677			2,677		90,620		(3,397)	(3,397)		
F00189-12-0	ACCOR EUR3	D	07/09/2010	DISTRIBUTION	0.000	218,681		218,681							218,681					
004397-10-5	ACCURAY		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,640.000	62,522		58,283	48,470	9,812			9,812		58,283		4,239	4,239		
H0023R-10-5	ACE LIMITED		08/12/2010	Various	58,714.000	3,066,252		3,386,991	2,959,186	427,805			427,805		3,386,991		(320,739)	(320,739)	18,201	
E0060D-14-5	ACERINOX	D	10/06/2010	DISTRIBUTION	0.000	1,751		1,751							1,751					
004446-10-0	ACETO CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,540.000	33,114		36,837	28,531	8,306			8,306		36,837		(3,723)	(3,723)	554	
004498-10-1	ACI WORLDWIDE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,160.000	62,264		55,945	54,194	1,751			1,751		55,945		6,319	6,319		
004764-10-6	ACME PACKET INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,400.000	142,685		55,564	59,400	(3,836)			(3,836)		55,564		87,121	87,121		
00484M-10-6	ACORDA THERAPEUTICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,060.000	148,634		100,865	102,393	(1,528)			(1,528)		100,865		47,768	47,768		
004934-10-5	ACTEL CORP		11/02/2010	Various	5,640.000	112,497		72,291	67,003	5,288			5,288		72,291		40,206	40,206		
00506P-10-3	ACTIVIDENTITY CORP	R	03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,360.000	25,525		28,128	24,346	3,782			3,782		28,128		(2,604)	(2,604)		
00507V-10-9	ACTIVISION BLIZZARD INC	R	08/12/2010	Various	142,527.000	1,677,539		1,778,762	1,583,475	195,287			195,287		1,778,762		(101,223)	(101,223)	21,379	
00508X-20-3	ACTUANT CORP		05/18/2010	Various	29,080.000	646,891		345,268	538,852	(193,584)			(193,584)		345,268		301,623	301,623		
00508B-10-2	ACTUATE CORPORATION		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,120.000	59,869		58,022	43,314	14,708			14,708		58,022		1,847	1,847		
00508Y-10-2	ACUITY BRANDS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,800.000	205,069		164,722	171,072	(6,350)			(6,350)		164,722		40,347	40,347	1,248	
00509L-70-3	ACURA PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,900.000	6,727		9,182	10,127	(945)			(945)		9,182		(2,455)	(2,455)		
005125-10-9	ACXIOM CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,740.000	108,396		55,506	77,031	(21,524)			(21,524)		55,506		52,890	52,890		
000886-30-9	ADC TELECOMMUNICATI		12/09/2010	Various	21,460.000	157,901		154,993	133,267	21,726			21,726		154,993		2,908	2,908		
007094-10-5	ADMINISTAFF INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,840.000	102,943		130,063	114,176	15,888			15,888		130,063		(27,121)	(27,121)	629	
00724F-10-1	ADOBE SYS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	130,224.000	4,546,192		4,471,229	4,789,639	(318,409)			(318,409)		4,471,229		74,963	74,963		
00724X-10-2	ADOLOR CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,100.000	18,772		16,446	14,746	1,700			1,700		16,446		2,326	2,326		
00101B-10-3	ADPT CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	26,520.000	84,433		87,056	88,842	(1,786)			(1,786)		87,056		(2,623)	(2,623)		
00738A-10-6	ADTRAN INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,120.000	318,335		306,647	273,306	33,341			33,341		306,647		11,688	11,688	1,091	
00739W-10-7	ADVANCE AMERICA CASH ADVANCE		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,780.000	66,120		66,225	59,937	6,289			6,289		66,225		(105)	(105)	674	
00752J-10-8	ADVANCED ANALOGIC TECH INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,060.000	34,445		35,584	39,636	(4,052)			(4,052)		35,584		(1,139)	(1,139)		
00751Y-10-6	ADVANCED AUTO PARTS INC.		08/12/2010	Various	26,400.000	1,115,650		1,034,088	1,068,672	(34,584)			(34,584)		1,034,088		81,562	81,562	1,584	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
00752H-10-2	ADVANCED BATTERY TECHNOLOGIES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,360.000	45,041		47,323	45,440	1,883			1,883		47,323		(2,283)	(2,283)		
007973-10-0	ADVANCED ENERGY INDUSTRIES		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,220.000	108,997		103,730	108,878	(5,147)			(5,147)		103,730		5,266	5,266		
007903-10-7	ADVANCED MICRO DEVICES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	118,920.000	1,087,581		930,343	1,151,146	(220,803)			(220,803)		930,343		157,238	157,238		
007974-10-8	ADVENT SOFTWARE		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,420.000	150,103		143,911	139,297	4,615			4,615		143,911		6,191	6,191		
00762W-10-7	ADVISORY BOARD CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,460.000	56,834		38,625	44,764	(6,138)			(6,138)		38,625		18,209	18,209		
00766T-10-0	AECOM TECHNOLOGY GROUP		05/11/2010	Various	22,852.000	641,406		584,937	628,430	(43,493)			(43,493)		584,937		56,469	56,469		
001031-10-3	AEP INDUSTRIES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,180.000	35,969		45,269	45,170	98			98		45,269		(9,300)	(9,300)		
007865-10-8	AEROPOSTALE INC		05/11/2010	Various	16,740.000	479,006		469,059	379,998	89,061			89,061		469,059		9,947	9,947		
008073-10-8	AEROVIRONMENT INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,840.000	69,592		80,883	82,587	(1,704)			(1,704)		80,883		(11,291)	(11,291)		
00130H-10-5	AES CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	148,148.000	1,723,295		2,110,325	1,971,850	138,475			138,475		2,110,325		(387,030)	(387,030)		
00817Y-10-8	AETNA INC.		08/12/2010	Various	101,346.000	2,972,490		2,710,155	3,212,668	(502,514)			(502,514)		2,710,155		262,335	262,335		
001040-10-7	AFC ENTERPRISES INC		03/18/2010	Various	5,820.000	62,138		49,545	47,491	2,053			2,053		49,545		12,593	12,593		
008190-10-0	AFFILIATED COMPUTER		02/08/2010	Various	15,720.000	947,928		847,433	938,327	(90,893)			(90,893)		847,433		100,494	100,494		
008252-10-8	AFFILIATED MANAGERS GR		05/11/2010	Various	17,840.000	1,413,466		1,128,677	1,201,524	(72,847)			(72,847)		1,128,677		284,789	284,789		
00826A-10-9	AFFYMAX INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,080.000	64,022		72,477	76,199	(3,722)			(3,722)		72,477		(8,455)	(8,455)		
00826T-10-8	AFFYMETRIX INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,720.000	112,522		91,805	91,805						91,805		20,718	20,718		
001055-10-2	AFLAC INC.		08/12/2010	Various	100,560.000	4,942,177		4,605,285	4,650,900	(45,615)			(45,615)		4,605,285		336,892	336,892	42,459	
001084-10-2	AGCO CORP.		08/12/2010	Various	19,279.000	664,612		559,706	623,483	(63,777)			(63,777)		559,706		104,906	104,906		
B4399L-10-2	AGEAS	D	06/08/2010	UBS AG	8,679.000	20,071		32,372	31,678	703			703	(10)	32,372	(5,386)	(6,916)	(12,302)	722	
00846L-10-1	AGFEED INDUSTRIES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,600.000	28,883		34,787	33,000	1,787			1,787		34,787		(5,904)	(5,904)		
00846U-10-1	AGILENT TECHNOLOGIES INC		08/12/2010	Various	81,191.000	2,545,826		2,175,474	2,522,604	(347,130)			(347,130)		2,175,474		370,352	370,352		
00847J-10-5	AGILYSYS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,560.000	26,911		26,552	32,396	(5,844)			(5,844)		26,552		359	359		
10000D-UM-0	AGNICO EAGLE MINES LTD COM	C	06/08/2010	ITG, INC CANADA	15,000.000	900,472		808,906	935,190	(116,835)			(116,835)	(9,450)	808,906	7,641	83,925	91,566	2,277	
008492-10-0	AGREE REALTY CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,720.000	39,655		38,030	40,059	(2,029)			(2,029)		38,030		1,625	1,625	877	
009128-30-7	AIR METHODS CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,560.000	82,319		85,989	86,067	(78)			(78)		85,989		(3,670)	(3,670)		
009158-10-6	AIR PRODUCTS & CHEM		08/12/2010	Various	46,257.000	3,447,083		3,727,927	3,749,592	(21,666)			(21,666)		3,727,927		(280,843)	(280,843)	20,816	
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,040.000	26,880		40,155	31,786	8,369			8,369		40,155		(13,274)	(13,274)		
G0129K-10-4	AIRCASTLE LTD		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,700.000	105,966		102,791	105,395	(2,604)			(2,604)		102,791		3,175	3,175	1,070	
00949P-10-8	AIRTRAN HOLDINGS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	26,300.000	132,101		131,290	137,286	(5,996)			(5,996)		131,290		811	811		
00950V-10-1	AIRVANA INC		04/09/2010	MERGER	4,900.000	37,485		32,759	37,240	(4,481)			(4,481)		32,759		4,726	4,726		
001547-10-8	AK STL HLD G CORP COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	25,057.000	573,194		435,018	534,967	(99,949)			(99,949)		435,018		138,176	138,176	1,253	
00971T-10-1	AKAMAI TECHNOLOGIES		08/12/2010	Various	31,996.000	1,318,265		659,950	810,459	(150,509)			(150,509)		659,950		658,316	658,316		
009728-10-6	AKORN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,360.000	33,891		16,980	22,124	(5,144)			(5,144)		16,980		16,910	16,910		
011311-10-7	ALAMO GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,440.000	26,534		23,458	24,696	(1,238)			(1,238)		23,458		3,076	3,076	86	
011659-10-9	ALASKA AIR GROUP, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,000.000	307,833		198,365	241,920	(43,555)			(43,555)		198,365		109,468	109,468		

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
01167P-10-1	ALASKA COM SYSTEMS GRP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,340.000	78,854		80,218	74,533	5,685			5,685		80,218		(1,365)	(1,365)	2,008	
012348-10-8	ALBANY INTERNATIONAL CORP.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,860.000	130,413		116,553	131,616	(15,062)			(15,062)		116,553		13,860	13,860	1,406	
012423-10-9	ALBANY MOLECULAR RESEARCH INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,280.000	45,780		49,264	47,942	1,322			1,322		49,264		(3,484)	(3,484)		
013817-10-1	ALCOA INC COM		12/29/2010	Various	510,000.000	6,565,183		6,147,364	8,221,200	(2,073,836)			(2,073,836)		6,147,364		417,819	417,819	27,300	
H01301-10-2	ALCON, INC	R	06/08/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,000.000	1,669,373		1,418,748	1,972,200	(553,452)			(553,452)		1,418,748		250,626	250,626	26,524	
01449J-10-5	ALERE INC		05/11/2010	Various	30,026.000	1,177,192		1,132,542	1,246,379	(113,837)			(113,837)		1,132,542		44,650	44,650		
014482-10-3	ALEXANDER & BALDWIN, INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,480.000	183,020		178,769	187,580	(8,811)			(8,811)		178,769		4,251	4,251	1,726	
014752-10-9	ALEXANDERS, INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	460.000	136,656		136,325	140,033	(3,708)			(3,708)		136,325		331	331		
015271-10-9	ALEXANDRIA REAL ESTATE		08/12/2010	Various	16,580.000	1,157,857		893,377	1,065,928	(172,551)			(172,551)		893,377		264,480	264,480	11,367	
015351-10-9	ALEXION PHARMACEUTICAL INC		08/12/2010	Various	19,680.000	1,046,770		946,161	960,778	(14,617)			(14,617)		946,161		100,609	100,609		
G01717-10-0	ALIBABA.COM LTD	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	798,000.000	1,693,620		2,094,898	1,867,320	226,644			226,644	934	2,094,898	(2,699)	(398,579)	(401,278)		
016230-10-4	ALICO INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,020.000	27,469		30,165	29,029	1,136			1,136		30,165		(2,696)	(2,696)		
016255-10-1	ALIGN TECHNOLOGY INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	12,780.000	245,372		204,376	227,740	(23,363)			(23,363)		204,376		40,995	40,995		
01642T-10-8	ALKERMES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,460.000	114,287		82,766	89,019	(6,252)			(6,252)		82,766		31,521	31,521		
017175-10-0	ALLEGHANY CORP.		11/02/2010	Various	5,708.000	1,741,560		1,575,926	1,575,408	407			407		1,575,926		165,633	165,633		
017361-10-6	ALLEGHENY ENERGY INC		08/12/2010	Various	32,826.000	768,910		841,858	770,754	71,103			71,103		841,858		(72,948)	(72,948)	4,924	
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		08/12/2010	Various	23,379.000	1,176,501		830,811	1,046,678	(215,867)			(215,867)		830,811		345,690	345,690	5,792	
01748X-10-2	ALLEGIANT TRAVEL CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,640.000	135,019		102,341	124,529	(22,188)			(22,188)		102,341		32,679	32,679		
018490-10-2	ALLERGAN I NC COM		08/12/2010	Various	62,699.000	3,950,687		3,560,335	3,950,664	(390,329)			(390,329)		3,560,335		390,351	390,351	4,841	
018522-30-0	ALLETE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,580.000	219,776		223,039	215,034	8,004			8,004		223,039		(3,262)	(3,262)	2,895	
018581-10-8	ALLIANCE DATA SYSTEMS CORP		08/12/2010	Various	10,940.000	689,290		640,310	706,615	(66,305)			(66,305)		640,310		48,980	48,980		
019205-10-3	ALLIANCE FINANCIAL CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	980.000	26,818		28,006	26,607	1,399			1,399		28,006		(1,188)	(1,188)	549	
018606-20-2	ALLIANCE HEALTHCARE SERVICES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,820.000	33,264		36,319	33,232	3,086			3,086		36,319		(3,054)	(3,054)		
018802-10-8	ALLIANT ENERGY CORP COM		08/12/2010	Various	12,340.000	425,728		335,320	373,408	(38,089)			(38,089)		335,320		90,408	90,408	13,683	
018804-10-4	ALLIANT TECHSYSTEMS, INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,817.000	792,253		746,470	866,547	(120,077)			(120,077)		746,470		45,784	45,784		
01903Q-10-8	ALLIED CAPITAL CP		04/05/2010	MERGER	39,640.000	195,822		124,248	143,100	(18,852)			(18,852)		124,248		71,573	71,573	7,928	
01923A-10-9	ALLIED HEALTHCARE INTL INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,400.000	29,458		31,513	30,264	1,249			1,249		31,513		(2,055)	(2,055)		
019344-10-0	ALLIED NEVADA GOLD CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,940.000	250,249		131,664	180,055	(48,392)			(48,392)		131,664		118,585	118,585		
019615-10-3	ALLION HEALTHCARE INC		01/14/2010	MERGER	5,160.000	34,056		25,906	33,850	(7,944)			(7,944)		25,906		8,150	8,150		
019645-50-6	ALLIS CHALMERS ENERGY INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	13,020.000	51,646		61,875	49,085	12,790			12,790		61,875		(10,230)	(10,230)		
019777-10-1	ALLOS THERAPEUTICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,500.000	25,457		23,388	22,995	393			393		23,388		2,068	2,068		
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION	R	03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	21,600.000	429,582		468,856	436,968	31,888			31,888		468,856		(39,274)	(39,274)		
020409-10-8	ALMOST FAMILY INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,720.000	62,864		55,298	67,992	(12,693)			(12,693)		55,298		7,565	7,565		
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,120.000	144,346		172,488	143,074	29,414			29,414		172,488		(28,143)	(28,143)		

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
020520-10-2	ALON USA ENERGY INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,640.000	20,658		26,012	18,058	7,955			7,955		26,012		(5,354)	(5,354)	106	
02076X-10-2	ALPHA NATURAL RESOURCES		08/12/2010	Various	23,435.000	1,074,458		942,212	1,016,610	(74,399)			(74,399)		942,212		132,246	132,246		
021441-10-0	ALTERA CORP		08/12/2010	Various	92,279.000	2,311,762		1,539,736	2,088,274	(548,538)			(548,538)		1,539,736		772,026	772,026	9,579	
G0229R-10-8	ALTERRA CAPITAL HOLDINGS LTD		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,400.000	243,397		229,320	231,920	(2,600)			(2,600)		229,320		14,077	14,077	1,040	
02208R-10-6	ALTRA HOLDINGS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,640.000	72,996		65,003	69,654	(4,651)			(4,651)		65,003		7,994	7,994		
00163U-10-6	AMAG PHARMACEUTICALS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,780.000	138,991		134,960	143,753	(8,793)			(8,793)		134,960		4,031	4,031		
023135-10-6	AMAZON COM INC		08/12/2010	Various	81,817.000	10,560,698		7,584,068	11,006,023	(3,421,955)			(3,421,955)		7,584,068		2,976,630	2,976,630		
00163T-10-9	AMB PROPERTY CORP		12/21/2010	Various	27,220.000	701,239		629,111	695,471	(67,165)			(67,165)		629,111		72,128	72,128	17,091	
023139-10-8	AMBAC FINANCIAL GRO		03/18/2010	MERRILL LYNCH & COMPANY, INC.	63,340.000	48,885		52,572	52,572						52,572		(3,687)	(3,687)		
023177-10-8	AMBASSADORS GRP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,140.000	45,660		66,741	55,021	11,721			11,721		66,741		(21,081)	(21,081)	248	
02341W-10-3	AMCOL INTL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,160.000	142,225		133,379	146,647	(13,268)			(13,268)		133,379		8,846	8,846	1,858	
G02602-10-3	AMDOCS LTD		08/12/2010	Various	47,700.000	1,455,922		1,242,432	1,360,881	(118,449)			(118,449)		1,242,432		213,489	213,489		
023436-10-8	AMEDISYS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,080.000	171,256		138,012	149,565	(11,553)			(11,553)		138,012		33,244	33,244		
027745-10-8	AMER NATL BNKSHS/DANVILLE VA		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,160.000	23,384		25,797	25,404	393			393		25,797		(2,413)	(2,413)	267	
023586-10-0	AMERCO		05/11/2010	CREDIT SUISSE INTERNATIONAL	720.000	41,793		33,731	35,798	(2,067)			(2,067)		33,731		8,062	8,062		
023608-10-2	AMEREN CORP		08/12/2010	Various	30,760.000	794,997		796,995	859,742	(62,747)			(62,747)		796,995		(1,997)	(1,997)	11,843	
02364W-10-5	AMERICA MOVIL SAB DE CV	R	06/08/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	24,500.000	1,175,698		1,078,266	1,151,010	(72,744)			(72,744)		1,078,266		97,433	97,433		
02913V-10-3	AMERICA PUBLIC EDUCATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,900.000	81,340		69,384	65,284	4,100			4,100		69,384		11,956	11,956		
02364L-10-9	AMERICA SERVICE GROUP, INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,020.000	32,923		33,025	32,057	968			968		33,025		(102)	(102)	121	
023850-10-0	AMERICAN APPAREL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,380.000	24,492		21,986	22,878	(892)			(892)		21,986		2,507	2,507		
024061-10-3	AMERICAN AXLE MFG HLDGS		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,520.000	103,702		63,910	76,350	(12,441)			(12,441)		63,910		39,792	39,792		
02503Y-10-3	AMERICAN C AP LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	29,520.000	174,747		97,602	72,029	25,573			25,573		97,602		77,145	77,145		
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		03/29/2010	Various	11,880.000	335,928		320,511	333,828	(13,317)			(13,317)		320,511		15,416	15,416	(3,970)	
02503X-10-5	AMERICAN CAPITAL AGENCY CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,740.000	76,395		74,654	72,720	1,934			1,934		74,654		1,741	1,741	3,836	
02505A-10-3	AMERICAN CARESOURCE HOLDINGS		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,240.000	4,141		5,376	5,376						5,376		(1,235)	(1,235)		
025195-40-5	AMERICAN COMMERCIAL LINES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,020.000	51,900		52,093	37,027	15,066			15,066		52,093		(193)	(193)		
025353-10-3	AMERICAN DENTAL PARTNERS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,440.000	44,768		50,934	44,376	6,558			6,558		50,934		(6,166)	(6,166)		
025537-10-1	AMERICAN ELEC PWR INC		08/12/2010	Various	81,747.000	2,826,345		2,855,771	2,843,978	1,888			1,888		2,845,866		(19,522)	(19,522)	36,045	
025676-20-6	AMERICAN EQUITY INVT LIFE HL		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,420.000	55,211		37,198	40,325	(3,127)			(3,127)		37,198		18,013	18,013		
025816-10-9	AMERICAN EXPRESS CO		08/12/2010	Various	222,640.000	9,175,817		7,742,325	9,021,373	(1,279,048)			(1,279,048)		7,742,325		1,433,492	1,433,492	70,805	
025932-10-4	AMERICAN FINANCIAL GROUP INC		05/11/2010	Various	15,978.000	463,296		384,975	398,651	(13,676)			(13,676)		384,975		78,321	78,321	4,394	
026375-10-5	AMERICAN GREETINGS CORP., CLASS A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,740.000	185,765		209,352	190,445	18,907			18,907		209,352		(23,586)	(23,586)	2,272	
026874-78-4	AMERICAN INTL GROUP INC		08/12/2010	Various	26,260.000	904,005		1,143,713	787,275	356,438			356,438		1,143,713		(239,708)	(239,708)		
027070-10-1	AMERICAN ITALIAN PASTA		07/27/2010	Various	4,860.000	227,414		140,501	169,079	(28,579)			(28,579)		140,501		86,914	86,914		

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
02744M-10-8	AMERICAN MEDICAL SYSTEMS HOLDINGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,000.000	169,430		132,982	154,320	(21,338)			(21,338)		132,982		36,448	36,448		
028731-10-7	AMERICAN ORIENTAL BIOENGINEE	R	03/18/2010	MERRILL LYNCH & COMPANY, INC.	14,780.000	60,794		68,595	68,727	(132)			(132)		68,595		(7,802)	(7,802)		
028884-10-4	AMERICAN PHYSICIANS CAP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,220.000	70,848		66,217	67,310	(1,093)			(1,093)		66,217		4,631	4,631	200	
028882-10-8	AMERICAN PHYSICIANS SVC GP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,300.000	33,913		32,036	29,991	2,045			2,045		32,036		1,877	1,877		
02916P-10-3	AMERICAN RAILCAR INDUSTRIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,060.000	24,466		22,767	22,701	66			66		22,767		1,699	1,699		
029174-10-9	AMERICAN REALTY INVESTORS IN		03/18/2010	MERRILL LYNCH & COMPANY, INC.	440.000	4,895		5,386	5,390	(4)			(4)		5,386		(491)	(491)		
029263-10-0	AMERICAN REPROGRAPHICS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,040.000	63,415		57,896	56,360	1,536			1,536		57,896		5,519	5,519		
G02995-10-1	AMERICAN SAFETY INSURANCE HOLDINGS LTD	R	03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,240.000	35,358		36,711	32,368	4,343			4,343		36,711		(1,353)	(1,353)		
029429-10-7	AMERICAN SCIENCE ENGINEERING INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,920.000	144,709		127,587	145,613	(18,026)			(18,026)		127,587		17,123	17,123	576	
029683-10-9	AMERICAN SOFTWARE, INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,640.000	27,723		30,413	27,840	2,573			2,573		30,413		(2,690)	(2,690)	418	
029899-10-1	AMERICAN STATES WATER CO		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,020.000	137,762		145,446	142,348	3,097			3,097		145,446		(7,683)	(7,683)	1,045	
030111-10-8	AMERICAN SUPERCONDUCTOR CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,620.000	252,110		325,346	393,458	(68,112)			(68,112)		325,346		(73,235)	(73,235)		
029912-20-1	AMERICAN TOWER CORP		08/16/2010	Various	87,617.000	3,862,196		3,168,031	3,785,931	(617,899)			(617,899)		3,168,031		694,165	694,165		
030371-10-8	AMERICAN VANGUARD CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,560.000	37,323		37,501	37,848	(347)			(347)		37,501		(179)	(179)		
030420-10-3	AMERICAN WATER WORKS CO INC		08/12/2010	Various	9,420.000	213,170		187,290	211,102	(23,812)			(23,812)		187,290		25,880	25,880	3,956	
030506-10-9	AMERICAN WOODMARK CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,280.000	46,622		44,095	44,870	(775)			(775)		44,095		2,526	2,526	205	
03062T-10-5	AMERICAS CAR-MART INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,140.000	53,192		52,249	56,346	(4,097)			(4,097)		52,249		942	942		
03060R-10-1	AMERICREDIT CORP		10/01/2010	Various	14,620.000	332,015		255,493	278,365	(22,872)			(22,872)		255,493		76,521	76,521		
03070L-30-0	AMERIGON INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,960.000	49,714		40,283	39,382	900			900		40,283		9,431	9,431		
03073T-10-2	AMERIGROUP CORPORATE		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,140.000	217,514		143,117	165,534	(22,417)			(22,417)		143,117		74,397	74,397		
03076C-10-6	AMERIPRISE FINL INC		08/12/2010	Various	56,200.000	2,489,376		2,087,414	2,181,684	(94,270)			(94,270)		2,087,414		401,962	401,962	25,671	
03076K-10-8	AMERIS BANCORP		05/11/2010	Various	3,384.840	38,152		23,382	24,056	(846)			(846)		23,382		14,770	14,770		
03071H-10-0	AMERISAFE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,280.000	70,002		75,281	76,912	(1,630)			(1,630)		75,281		(5,280)	(5,280)		
03073E-10-5	AMERISOURCEBERGEN CORP		08/12/2010	Various	69,293.000	2,099,286		1,572,664	1,806,469	(233,805)			(233,805)		1,572,664		526,622	526,622	8,024	
03070Q-10-1	AMERISTAR CASINOS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,020.000	102,038		103,534	91,685	11,850			11,850		103,534		(1,496)	(1,496)	632	
030710-10-7	AMERON, INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,000.000	128,816		138,925	126,920	12,005			12,005		138,925		(10,109)	(10,109)	600	
031001-10-0	AMES NATIONAL CORP		03/18/2010	MORGAN STANLEY CAPITAL	1,480.000	29,955		36,538	31,243	5,295			5,295		36,538		(6,583)	(6,583)	148	
031100-10-0	AMETEK INC		08/12/2010	Various	14,251.000	569,776		546,864	544,958	1,906			1,906		546,864		22,912	22,912	975	
031162-10-0	AMGEN INC		08/12/2010	Various	209,712.000	12,351,520		12,439,655	11,863,408	576,247			576,247		12,439,655		(88,135)	(88,135)		
001712-10-8	AMICAS INC		04/29/2010	MERGER	7,820.000	47,311		30,270	42,541	(12,271)			(12,271)		30,270		17,041	17,041		
03152W-10-9	AMICUS THERAPEUTICS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,300.000	10,911		15,713	13,101	2,612			2,612		15,713		(4,802)	(4,802)		
031652-10-0	AMKOR TECHNOLOGY		03/18/2010	MERRILL LYNCH & COMPANY, INC.	24,300.000	163,940		183,518	173,988	9,530			9,530		183,518		(19,578)	(19,578)		
001744-10-1	AMN HEALTHCARES SERVICES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,120.000	64,711		76,418	64,507	11,911			11,911		76,418		(11,708)	(11,708)		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
032015-10-9	AMPAL-AMERICAN ISRAEL CORP-A		03/18/2010	MORGAN STANLEY CAPITAL	4,300.000	11,376		9,403	11,610	(2,207)			(2,207)		9,403		1,973	1,973		
032037-10-3	AMPCO-PITTSBURGH CORP.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,900.000	49,903		56,202	59,907	(3,705)			(3,705)		56,202		(6,298)	(6,298)	342	
032095-10-1	AMPHENOL CORP.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	22,800.000	1,007,316		1,050,804	1,052,904	(2,100)			(2,100)		1,050,804		(43,487)	(43,487)	351	
032159-10-5	AMREP CORP.		03/18/2010	MORGAN STANLEY CAPITAL	200.000	2,902		2,976	2,740	236			236		2,976		(74)	(74)		
03232P-40-5	AMSUNG CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,000.000	155,759		157,968	154,140	3,828			3,828		157,968		(2,209)	(2,209)		
032359-30-9	AMTRUST FINL SERVICES		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,280.000	17,779		14,984	15,130	(145)			(145)		14,984		2,795	2,795	166	
032346-10-8	AMYLIN PHARMACEUTIALS INC		05/11/2010	Various	51,520.000	916,465		623,237	731,069	(107,831)			(107,831)		623,237		293,227	293,227		
032511-10-7	ANADARKO PETE CORP		08/12/2010	Various	185,073.000	11,290,039		9,604,752	11,552,257	(1,976,630)			(1,976,630)		9,575,626		1,714,412	1,714,412	20,939	
032515-10-8	ANADIGICS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	14,140.000	63,464		65,817	59,671	6,147			6,147		65,817		(2,354)	(2,354)		
032654-10-5	ANALOG DEVICES INC		08/12/2010	Various	66,234.000	1,998,095		1,862,679	2,091,670	(228,991)			(228,991)		1,862,679		135,417	135,417	13,247	
032657-20-7	ANALOGIC CORP.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,800.000	118,401		112,205	107,828	4,377			4,377		112,205		6,196	6,196	280	
032744-10-4	ANAREN INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,260.000	43,210		55,819	49,063	6,756			6,756		55,819		(12,609)	(12,609)		
034164-10-3	ANDERSON INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,140.000	136,670		106,895	106,895						106,895		29,775	29,775	362	
03475V-10-1	ANGIODYNAMICS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,400.000	82,875		79,649	86,832	(7,183)			(7,183)		79,649		3,227	3,227		
Y01373-10-2	ANHUI CONCH CEMENT CO LTD-H	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	188,000.000	1,166,027		1,325,383	1,081,080	101,383	142,351		243,734	569	1,325,383	(1,723)	(157,634)	(159,357)		
035290-10-5	ANIXTER INTERNATIONAL INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,520.000	308,729		273,881	307,092	(33,211)			(33,211)		273,881		34,848	34,848		
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		08/12/2010	Various	116,480.000	1,972,830		2,033,001	2,020,928	12,073			12,073		2,033,001		(60,171)	(60,171)	203,926	
036115-10-3	ANNTAYLOR STORES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	12,800.000	261,626		200,541	174,592	25,949			25,949		200,541		61,085	61,085		
03662Q-10-5	ANSYS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,220.000	686,958		651,192	661,461	(10,269)			(10,269)		651,192		35,766	35,766		
037023-10-8	ANTHRACITE CAPITAL INC		03/18/2010	MORGAN STANLEY CAPITAL	17,380.000	122		1,670	1,670						1,670		(1,549)	(1,549)		
037347-10-1	ANWORTH MORTGAGE ASSET CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	23,440.000	163,033		180,482	164,080	16,402			16,402		180,482		(17,450)	(17,450)	6,563	
00184X-10-5	AOL INC		05/11/2010	Various	23,695.000	568,148		431,709	551,620	(119,910)			(119,910)		431,709		136,438	136,438		
037389-10-3	AON CORP.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	58,808.000	2,483,566		2,243,954	2,254,699	(11,228)			(11,228)		2,243,471		240,094	240,094	8,821	
00185E-10-6	APAC TELESERVICES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,840.000	33,173		37,329	34,806	2,522			2,522		37,329		(4,156)	(4,156)		
037411-10-5	APACHE CORP		08/12/2010	Various	80,106.000	7,786,141		7,643,862	8,264,536	(620,674)			(620,674)		7,643,862		142,279	142,279	23,685	
03748R-10-1	APARTMENT INVT + MGMT CO CLASS A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	29,860.000	537,742		473,167	475,371	(2,204)			(2,204)		473,167		64,574	64,574	2,986	
G0471F-10-9	APCO OIL AND GAS INTERNATIONAL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,940.000	47,082		45,889	42,874	3,015			3,015		45,889		1,194	1,194	39	
037598-10-9	APOGEE ENTERPRISES, INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,640.000	102,583		100,780	92,960	7,820			7,820		100,780		1,804	1,804	541	
037604-10-5	APOLLO GROUP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	31,137.000	2,016,282		2,265,088	1,886,279	378,808			378,808		2,265,088		(248,806)	(248,806)		
03761U-10-6	APOLLO INVESTMENT CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,140.000	164,988		139,792	134,754	5,038			5,038		139,792		25,196	25,196	7,918	
037833-10-0	APPLE INC.		08/12/2010	Various	200,000.000	49,174,543		36,883,157	42,172,000	(5,288,843)			(5,288,843)		36,883,157		12,291,386	12,291,386		
03820C-10-5	APPLIED INDUSTRIAL TECH INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,120.000	151,660		100,827	112,998	(12,172)			(12,172)		100,827		50,833	50,833	768	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
038222-10-5	APPLIED MATERIALS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	418,682.000	5,224,834		5,528,953	5,836,427	(307,474)			(307,474)		5,528,953		(304,120)	(304,120)	25,121	
03822W-40-6	APPLIED MICRO CIRCUITS CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	14,500.000	130,340		141,777	108,315	33,462			33,462		141,777		(11,436)	(11,436)		
038237-10-3	APPLIED SIGNAL TECHNOLOGY		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,880.000	54,024		63,068	55,555	7,513			7,513		63,068		(9,044)	(9,044)	360	
03834A-10-3	APPROACH RESOURCES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,720.000	25,246		26,076	20,998	5,078			5,078		26,076		(830)	(830)		
038336-10-3	APTARGROUP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	12,040.000	486,645		463,480	430,310	33,170			33,170		463,480		23,165	23,165	1,806	
03836W-10-3	AQUA AMERICA INC		08/12/2010	Various	32,860.000	616,307		548,637	575,379	(26,741)			(26,741)		548,637		67,670	67,670	7,690	
038750-10-8	ARBITRON INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,640.000	142,092		129,736	132,089	(2,352)			(2,352)		129,736		12,355	12,355	1,128	
L0302D-12-9	ARCELORMITTAL COMMON STOCK	D	06/08/2010	UBS AG	565.000	15,135		2,865	26,240	(19,374)			(19,374)	(4,001)	2,865	(48)	12,317	12,270	180	
G0450A-10-5	ARCH CAPITAL GROUP		08/12/2010	Various	14,560.000	1,107,572		1,008,456	1,041,768	(33,312)			(33,312)		1,008,456		99,116	99,116		
03937R-10-2	ARCH CHEMICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,120.000	77,017		65,151	65,466	(315)			(315)		65,151		11,866	11,866	424	
039380-10-0	ARCH COAL INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	16,660.000	407,887		391,168	370,685	20,483			20,483		391,168		16,718	16,718	3,165	
039483-20-1	ARCHER DANIELS		09/10/2010	Various	50,000.000	2,101,424		2,167,500	2,180,500	75,708	116,847		192,555		2,373,055		(271,631)	(271,631)	117,188	
039483-10-2	ARCHER DANIELS MIDLAND CO		08/12/2010	Various	159,052.000	4,597,690		4,569,025	4,979,918	(410,893)			(410,893)		4,569,025		28,665	28,665	23,858	
039666-10-2	ARCSIGHT INC		10/25/2010	Various	4,040.000	107,829		100,611	103,343	(2,732)			(2,732)		100,611		7,218	7,218		
03969P-10-7	ARDEA BIOSCIENCES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,180.000	58,485		53,442	44,520	8,922			8,922		53,442		5,042	5,042		
039762-10-9	ARDEN GROUP INC CL A		03/18/2010	MERRILL LYNCH & COMPANY, INC.	220.000	22,515		26,255	21,036	5,219			5,219		26,255		(3,740)	(3,740)	55	
040047-10-2	ARENA PHARMACEUTICALS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20,060.000	63,694		82,647	71,213	11,434			11,434		82,647		(18,954)	(18,954)		
040049-10-8	ARENA RESOURCES INC		07/22/2010	Various	8,440.000	274,683		339,548	363,933	(24,385)			(24,385)		339,548		(64,865)	(64,865)		
04010L-10-3	ARES CAPITAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,437.000	20,603		15,700	17,891	(2,190)			(2,190)		15,700		4,903	4,903	503	
04010E-10-9	ARGAN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,500.000	15,887		19,140	21,585	(2,445)			(2,445)		19,140		(3,253)	(3,253)		
G0464B-10-7	ARGO GROUP INTL		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,980.000	226,398		250,394	203,397	46,996			46,996		250,394		(23,995)	(23,995)	838	
040149-10-6	ARGON ST INC		08/05/2010	MERGER	2,880.000	99,360		55,911	62,554	(6,642)			(6,642)		55,911		43,449	43,449		
04033A-10-0	ARIAD PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,160.000	36,812		19,034	20,885	(1,851)			(1,851)		19,034		17,779	17,779		
04033V-20-3	ARIBA INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	19,300.000	254,527		243,300	241,636	1,664			1,664		243,300		11,227	11,227		
040790-10-7	ARKANSAS BEST CORP DEL		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,700.000	167,384		172,013	167,751	4,262			4,262		172,013		(4,629)	(4,629)	171	
04247X-10-2	ARMSTRONG WORLD IND		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,980.000	254,014		261,184	271,731	(10,547)			(10,547)		261,184		(7,170)	(7,170)		
04269E-10-7	ARQULE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,640.000	32,962		43,651	35,572	8,079			8,079		43,651		(10,689)	(10,689)		
04269X-10-5	ARRAY BIOPHARMA INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,400.000	26,080		25,554	29,224	(3,670)			(3,670)		25,554		526	526		
04269Q-10-0	ARRIS GROUP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	27,580.000	337,393		323,875	315,239	8,635			8,635		323,875		13,518	13,518		
042735-10-0	ARROW ELECTRONICS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	27,680.000	822,296		794,258	819,605	(25,347)			(25,347)		794,258		28,038	28,038		
Q0538G-10-7	ARROW ENERGY	D	07/30/2010	Various	44,752.000	202,659		164,965	166,277	(8,371)			(8,371)	7,059	164,965	(4,320)	42,015	37,694		
042744-10-2	ARROW FINANCIAL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,220.000	59,034		59,536	55,500	4,036			4,036		59,536		(503)	(503)	555	
04289L-10-7	ART TECHNOLOGY GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	28,040.000	118,905		105,896	126,460	(20,565)			(20,565)		105,896		13,009	13,009		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
043113-20-8	ARTESIAN RESOURCES CORP-CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,280.000	23,855		21,613	23,437	(1,823)			(1,823)		21,613		2,241	2,241	481	
363576-10-9	ARTHUR J GALLAGHER & CO		03/18/2010	MERRILL LYNCH & COMPANY, INC.	31,860.000	818,680		778,576	717,169	61,407			61,407		778,576		40,105	40,105	10,195	
043176-10-6	ARUBA NETWORKS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	13,020.000	167,404		118,474	138,793	(20,319)			(20,319)		118,474		48,930	48,930		
043353-10-1	ARVINMERITOR INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	16,140.000	202,874		145,178	180,445	(35,268)			(35,268)		145,178		57,696	57,696		
043387-10-9	ARYX THERAPEUTICS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,060.000	2,187		6,198	6,613	(414)			(414)		6,198		(4,011)	(4,011)		
043436-10-4	ASBURY AUTOMOTIVE GROUP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,160.000	100,630		100,362	82,555	17,807			17,807		100,362		268	268		
261570-10-5	ASCENA RETAIL GROUP		05/11/2010	Various	47,430.000	1,217,972		707,303	1,095,633	(388,330)			(388,330)		707,303		510,669	510,669		
043632-10-8	ASCENT MEDIA CORP CL A		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,000.000	85,045		76,668	76,590	78			78		76,668		8,377	8,377		
043635-10-1	ASCENT SOLAR TECHNOLOGIES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,300.000	10,846		20,465	17,490	2,975			2,975		20,465		(9,619)	(9,619)		
Y0261Y-10-2	ASCOTT RESIDENCE TRUST	D	11/29/2010	DISTRIBUTION	0.000	2,501		2,501							2,501					
044103-10-9	ASHFORD HOSPITALITY TRUST		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,400.000	53,888		24,884	29,696	(4,812)			(4,812)		24,884		29,004	29,004		
044209-10-4	ASHLAND INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	17,220.000	881,878		741,366	682,256	59,109			59,109		741,366		140,513	140,513	1,292	
04518A-10-4	ASIAINFO LINKAGE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,420.000	179,932		146,834	195,617	(48,783)			(48,783)		146,834		33,098	33,098		
G05384-10-5	ASPEN INSURANCE HLDGS LTD	R	03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	24,360.000	684,478		680,584	619,962	60,622			60,622		680,584		3,894	3,894	3,654	
04543P-10-0	ASSETT ACCEPTANCE CAPITAL		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,320.000	20,759		23,757	22,510	1,247			1,247		23,757		(2,998)	(2,998)		
04544X-30-0	ASSISTED LIVING CONCEPTS CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	800.000	28,314		18,777	21,096	(2,319)			(2,319)		18,777		9,537	9,537		
G05600-13-8	ASSOCD BRIT FOODS ORD GBP0.0568	D	06/08/2010	UBS AG	42,007.000	580,782		530,241	557,601	(188,282)			(188,282)	160,921	530,241	(162,377)	212,918	50,541	14,344	
045487-10-5	ASSOCIATED BANC-CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	29,700.000	408,005		359,860	326,997	32,863			32,863		359,860		48,144	48,144	297	
045604-10-5	ASSOCIATED ESTATES		05/11/2010	Various	3,240.000	44,175		30,993	36,515	(5,522)			(5,522)		30,993		13,182	13,182	892	
04621X-10-8	ASSURANT I NC		08/12/2010	Various	18,000.000	660,775		541,524	530,640	10,884			10,884		541,524		119,251	119,251	4,684	
G0585R-10-6	ASSURED GUARANTY LTD		03/18/2010	MERRILL LYNCH & COMPANY, INC.	23,160.000	497,186		472,221	503,962	(31,741)			(31,741)		472,221		24,965	24,965	1,042	
046224-10-1	ASTEC INDS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,120.000	123,604		111,302	110,993	309			309		111,302		12,302	12,302		
046265-10-4	ASTORIA FINANCIAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,420.000	157,699		103,839	117,091	(13,252)			(13,252)		103,839		53,860	53,860	1,225	
046433-10-8	ASTRONICS CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,980.000	17,992		18,787	16,929	1,858			1,858		18,787		(795)	(795)		
00206R-10-2	AT&T INC		08/12/2010	Various	1,279,511.000	33,237,307		39,758,158	35,864,693	3,864,208			3,864,208		39,728,901		(6,491,594)	(6,491,594)	537,395	
00211W-10-4	ATC TECHNOLOGY CORPORATION		10/25/2010	Various	4,360.000	103,326		91,654	103,986	(12,332)			(12,332)		91,654		11,672	11,672		
04685W-10-3	ATHENAHEALTH INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,500.000	294,085		289,982	339,300	(49,319)			(49,319)		289,982		4,103	4,103		
04743P-10-8	ATHEROS COMMUNICATIONS		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,700.000	248,589		186,413	229,408	(42,995)			(42,995)		186,413		62,176	62,176		
049079-20-5	ATLANTIC TELE NETWORK INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,000.000	83,079		101,694	110,020	(8,326)			(8,326)		101,694		(18,615)	(18,615)	400	
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,880.000	154,224		103,945	107,280	(3,335)			(3,335)		103,945		50,280	50,280		
049513-10-4	ATMEL CORP		05/11/2010	Various	76,860.000	431,145		331,774	354,325	(22,551)			(22,551)		331,774		99,371	99,371		
00207R-10-1	ATMI INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,100.000	131,835		131,672	132,202	(530)			(530)		131,672		162	162		

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
00208J-10-8	ATP OIL GAS CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,880.000	144,076		159,146	144,046	15,100			15,100		159,146		(15,070)	(15,070)		
049904-10-5	ATRION CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	46,735		45,674	49,830	(4,157)			(4,157)		45,674		1,062	1,062	2,035	
002083-10-3	ATS MEDICAL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,100.000	24,365		28,234	32,623	(4,389)			(4,389)		28,234		(3,869)	(3,869)		
050095-10-8	ATWOOD OCEANICS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,200.000	452,073		511,775	473,220	38,555			38,555		511,775		(59,701)	(59,701)		
050473-10-7	AUBURN NATL BANCORPORATION		03/18/2010	MERRILL LYNCH & COMPANY, INC.	280.000	5,500		7,201	5,513	1,688			1,688		7,201		(1,701)	(1,701)	55	
050757-10-3	AUDIOVOX CL A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,680.000	28,508		28,923	26,091	2,831			2,831		28,923		(415)	(415)		
052769-10-6	AUTODESK INCORPORATED		08/12/2010	Various	48,040.000	1,417,194		1,224,735	1,220,696	4,039			4,039		1,224,735		192,459	192,459		
052800-10-9	AUTOLIV INV		08/12/2010	Various	13,260.000	664,699		490,656	574,954	(84,297)			(84,297)		490,656		174,043	174,043	102	
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		08/12/2010	Various	70,110.000	2,962,665		2,771,613	3,002,110	(230,497)			(230,497)		2,771,613		191,052	191,052	50,901	
05329W-10-2	AUTONATION INC DEL		08/12/2010	Various	17,978.000	328,959		335,687	344,279	(8,592)			(8,592)		335,687		(6,728)	(6,728)		
053332-10-2	AUTOZONE INC		08/12/2010	Various	4,214.000	822,031		606,654	666,107	(59,453)			(59,453)		606,654		215,377	215,377		
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,400.000	299,172		322,640	281,812	40,828			40,828		322,640		(23,468)	(23,468)		
Y0486S-10-4	AVAGO TECHNOLOGIES LTD	R	08/12/2010	Various	12,987.000	268,647		221,688	237,532	(15,844)			(15,844)		221,688		46,959	46,959		
053484-10-1	AVALONBAY CMNTYS INC		08/12/2010	Various	24,740.000	2,548,840		1,837,131	2,031,401	(194,271)			(194,271)		1,837,131		711,709	711,709	53,746	
05348P-40-1	AVANIR PHARMACEUTICALS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,520.000	27,945		28,361	25,688	2,673			2,673		28,361		(415)	(415)		
053494-10-0	AVATAR HOLDINGS, INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,060.000	19,887		19,653	18,031	1,622			1,622		19,653		235	235		
053611-10-9	AVERY DENNISON CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	24,980.000	871,783		938,926	911,520	27,406			27,406		938,926		(67,142)	(67,142)	4,996	
002346-10-4	AVI BIOPHARMA INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20,980.000	26,393		39,136	30,631	8,505			8,505		39,136		(12,744)	(12,744)		
05366Y-10-2	AVIAT NETWORKS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	13,000.000	81,205		94,961	89,830	5,131			5,131		94,961		(13,756)	(13,756)		
05367P-10-0	AVID TECHNOLOGY INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,260.000	87,281		94,544	79,878	14,667			14,667		94,544		(7,263)	(7,263)		
053774-10-5	AVIS BUDGET GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	22,440.000	250,573		277,827	294,413	(16,585)			(16,585)		277,827		(27,254)	(27,254)		
05379B-10-7	AVISTA CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,920.000	102,997		100,641	106,223	(5,582)			(5,582)		100,641		2,356	2,356	1,230	
053807-10-3	AVNET INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	36,200.000	1,047,578		973,299	1,091,792	(118,493)			(118,493)		973,299		74,280	74,280		
053893-10-3	AVOCENT CORP		01/12/2010	MERGER	9,740.000	243,500		241,847	243,403	(1,555)			(1,555)		241,847		1,653	1,653		
054303-10-2	AVON PRODS INC COM		08/12/2010	Various	119,969.000	3,849,960		3,925,680	3,779,024	146,657			146,657		3,925,680		(75,720)	(75,720)	26,393	
002444-10-7	AVX CORP	R	05/11/2010	UBS AG	780.000	11,302		9,210	9,883	(672)			(672)		9,210		2,092	2,092	31	
G0692U-10-9	AXIS CAPITAL HOLDINGS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	27,940.000	876,911		876,098	793,775	82,322			82,322		876,098		813	813	5,867	
002474-10-4	AZZ INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,680.000	92,486		106,820	87,636	19,184			19,184		106,820		(14,334)	(14,334)	670	
05508R-10-6	B G FOODS INC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	640.000	6,844		5,069	5,875	(806)			(806)		5,069		1,775	1,775	218	
05615F-10-2	BABCOCK AND WILCOX CO		08/17/2010	DIRECT	0.500	11		10							10		2	2		
G0689Q-15-2	BABCOCK INTERNATIONAL GROUP PLC	D	08/09/2010	VARIOUS	0.720			7							7		(7)	(7)		
056525-10-8	BADGER METER INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,260.000	128,450		128,424	129,813	(1,389)			(1,389)		128,424		25	25	391	
056752-10-8	BAIDU INC SPON ADR	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	2,500.000	1,777,762		981,610	1,028,075	(46,465)			(46,465)		981,610		796,152	796,152		
057224-10-7	BAKER HUGHES INC		08/12/2010	Various	179,611.000	8,122,456		6,549,643	7,270,653	(721,010)			(721,010)		6,549,643		1,572,814	1,572,814	60,860	
057665-20-0	BALCHEM CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,800.000	44,566		34,642	40,212	(5,570)			(5,570)		34,642		9,924	9,924	198	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
057741-10-0	BALDOR ELECTRIC CO.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,540.000	365,083		311,717	296,069	15,649			15,649		311,717		53,366	53,366	3,584	
057755-20-9	BALDWIN LYONS INC CL B		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,660.000	41,954		38,433	40,853	(2,420)			(2,420)		38,433		3,522	3,522	830	
058498-10-6	BALL CORP COM		08/12/2010	Various	21,260.000	1,165,730		1,108,411	1,099,142	9,269			9,269		1,108,411		57,318	57,318	3,036	
05874B-10-7	BALLY TECHNOLOGIES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,060.000	456,333		513,886	497,957	15,929			15,929		513,886		(57,554)	(57,554)		
05945F-10-3	BANCFIRST CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,960.000	82,496		72,578	72,598	(20)			(20)		72,578		9,918	9,918	451	
E16100-36-9	BANCO DE VALENCIA	D	11/25/2010	Various	0.840	1,267		1,265							1,265		2	2		
P16994-13-2	BANCO LATINOAMERICANO COME-E	R	03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,680.000	97,921		95,931	92,852	3,079			3,079		95,931		1,989	1,989	1,002	
E19550-20-6	BANCO POPULAR ESPANOL	D	07/15/2010	Various	2,731.580	24,841		33,036	20,100	602			602	(6)	33,036	(3,443)	(4,752)	(8,195)	244	
E15819-19-1	BANCO SABADELL	D	04/30/2010	Various	0.400	12,548		12,548	2						12,548					
E1979K-70-9	BANCO SANTANDER - RIGHTS	D	10/21/2010	CITIGROUP GLOBAL MARKETS LIMITED	691,871.000	117,673		153,885							153,885	(11,204)	(25,008)	(36,212)		
E19790-10-9	BANCO SANTANDER SA EUR 0.5	D	12/07/2010	Various	34,033.000	453,046		716,962	563,961	(714)			(714)	(170)	716,962	(93,677)	(170,239)	(263,916)	13,434	
05969A-10-5	BANCORP INC/THE		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,480.000	39,107		25,097	30,733	(5,636)			(5,636)		25,097		14,010	14,010		
059690-10-7	BANCORP RHODE ISLAND INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	800.000	22,167		20,852	20,544	308			308		20,852		1,315	1,315	136	
059692-10-3	BANCORPSOUTH INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	28,900.000	593,440		722,532	677,994	44,538			44,538		722,532		(129,092)	(129,092)	12,716	
060505-10-4	BANK AMER CORP COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,788,200.000	30,594,819		32,937,348	26,930,292	6,007,056			6,007,056		32,937,348		(2,342,529)	(2,342,529)	17,882	
063750-10-3	BANK MUTUAL CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,000.000	74,799		95,888	76,120	19,768			19,768		95,888		(21,089)	(21,089)	770	
064058-10-0	BANK NEW YORK MELLON CORP		05/11/2010	Various	131,439.000	4,087,021		3,843,402	3,676,349	167,053			167,053		3,843,402		243,619	243,619	22,945	
064149-10-7	BANK NOVA SCOTIA HALIFAX COM	C	06/08/2010	ITG, INC CANADA	42,000.000	1,930,487		1,905,554	1,958,541	(35,789)			(35,789)	(17,197)	1,905,554	15,424	9,509	24,933	33,568	
Y0698A-10-7	BANK OF CHINA LTD CMN STK	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	6,940,000.000	3,568,839		3,380,821	3,758,912	(379,798)			(379,798)	1,707	3,380,821	(4,199)	192,217	188,018		
Y0698B-10-2	BANK OF COMMUNICATIONS CO-H	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	2,422,000.000	2,721,393		2,744,366	2,814,219	(71,143)			(71,143)	1,290	2,744,366	(3,448)	(19,525)	(22,973)		
M1637D-10-6	BANK OF CYPRUS	D	12/31/2010	Various	0.310	19,666		19,667							19,667		(1)	(1)		
062540-10-9	BANK OF HAWAII CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	25,400.000	1,141,787		1,066,219	1,195,324	(129,105)			(129,105)		1,066,219		75,568	75,568	11,430	
062896-10-5	BANK OF KENTUCKY FINL CORP		03/18/2010	MORGAN STANLEY CAPITAL	600.000	12,764		13,507	11,268	2,239			2,239		13,507		(744)	(744)	168	
063425-10-2	BANK OF MARIN BANCORP/CA		03/18/2010	MERRILL LYNCH & COMPANY, INC.	960.000	31,357		30,354	31,258	(904)			(904)		30,354		1,003	1,003	144	
06643P-10-4	BANKFINANCIAL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,480.000	50,567		52,629	54,252	(1,623)			(1,623)		52,629		(2,063)	(2,063)	384	
06652V-10-9	BANNER CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,260.000	28,404		13,872	14,097	(225)			(225)		13,872		14,532	14,532	105	
066849-10-0	BAR HARBOR BANKSHARES		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	520.000	14,666		17,164	14,274	2,890			2,890		17,164		(2,498)	(2,498)	135	
G08036-12-4	BARCLAYS ORD GBP0.25	D	06/08/2010	UBS AG	9,722.000	39,022			43,331	(49,415)			(49,415)	6,084			39,022	39,022	360	
067383-10-9	BARD (C.R.) INC.		08/12/2010	Various	25,108.000	2,062,932		1,943,100	1,955,913	(12,813)			(12,813)		1,943,100		119,832	119,832	10,055	
067511-10-5	BARE ESCENTUALS INC		03/15/2010	MERGER	14,520.000	264,264		193,117	177,580	15,538			15,538		193,117		71,147	71,147		
067774-10-9	BARNES & NOBLE		03/18/2010	MERRILL LYNCH & COMPANY, INC.	680.000	15,393		14,219	12,968	1,251			1,251		14,219		1,175	1,175	170	
067806-10-9	BARNES GROUP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,160.000	182,463		189,309	171,704	17,605			17,605		189,309		(6,845)	(6,845)	813	
06846N-10-4	BARRETT BILL CORP		03/19/2010	Various	8,520.000	270,423		302,354	265,057	37,296			37,296		302,354		(31,930)	(31,930)		
068463-10-8	BARRETT BUSINESS SVCS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,640.000	24,149		18,057	20,156	(2,099)			(2,099)		18,057		6,092	6,092	131	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
06985P-10-0	BASICENERGY SERVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,900.000	44,141		43,563	43,610	(47)			(47)		43,563		578	578		
07011T-30-6	BASIN WATER		09/21/2010	DISTRIBUTION	0.000	9,574											9,574	9,574		
071813-10-9	BAXTER INTL INC		05/11/2010	Various	75,354.000	4,320,568		4,245,961	4,421,773	(175,812)			(175,812)		4,245,961		74,608	74,608	41,501	
054937-10-7	BB+T CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	139,214.000	4,456,991		2,978,911	3,531,859	(568,490)			(568,490)		2,963,370		1,493,621	1,493,621	20,882	
E11805-10-3	BBVA(BILB-VIZ-ARG) EURO.49	D	06/08/2010	Various	26,317.000	233,373		360,797	480,654	2,550		122,262	(119,712)	(145)	360,797	(60,024)	(67,400)	(127,425)	4,660	
05534B-76-0	BCE INC COM NPV	C	06/08/2010	ITG, INC CANADA	6,100.000	181,954		153,639	167,598	(12,488)			(12,488)	(1,472)	153,639	1,244	27,072	28,315	2,248	
073302-10-1	BE AEROSPACE		08/12/2010	Various	32,260.000	870,548		679,176	758,110	(78,934)			(78,934)		679,176		191,372	191,372		
073685-10-9	BEACON ROOFING SUPPLY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,680.000	101,805		73,815	74,880	(1,065)			(1,065)		73,815		27,990	27,990		
075560-10-5	BEAZER HOMES USA		12/27/2010	Various	9,960.000	56,014		58,914	48,206	10,708			10,708		58,914		(2,900)	(2,900)		
075571-10-9	BEBE STORES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,340.000	41,877		39,205	33,482	5,723			5,723		39,205		2,672	2,672	134	
075811-10-9	BECKMAN COULTER INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,160.000	766,076		736,762	730,310	6,451			6,451		736,762		29,315	29,315	2,009	
075887-10-9	BECTON DICKINSON		08/12/2010	Various	54,147.000	3,983,553		3,730,877	4,270,032	(539,156)			(539,156)		3,730,877		252,677	252,677	48,737	
075896-10-0	BED BATH & BEYOND INC		08/12/2010	Various	33,441.000	1,323,296		1,225,102	1,291,826	(66,724)			(66,724)		1,225,102		98,194	98,194		
077347-30-0	BEL FUSE INC CL B		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,100.000	47,017		42,277	45,129	(2,852)			(2,852)		42,277		4,740	4,740	294	
077454-10-6	BELDEN INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,220.000	248,239		271,533	224,022	47,511			47,511		271,533		(23,295)	(23,295)	1,022	
B10414-11-6	BELGACOM SA NPV	D	06/08/2010	UBS AG	867.000	25,354		31,893	31,496	406			406	(9)	31,893	(5,306)	(1,233)	(6,539)	1,461	
080555-10-5	BELO CORPORATION		03/18/2010	MERRILL LYNCH & COMPANY, INC.	19,680.000	134,934		107,117	107,059	58			58		107,117		27,817	27,817		
08160H-10-1	BENCHMARK ELECTRONICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,780.000	140,621		126,488	128,210	(1,722)			(1,722)		126,488		14,133	14,133		
08173R-10-4	BENEFICIAL MUTUAL BANCORP IN		05/11/2010	CREDIT SUISSE INTERNATIONAL	960.000	10,071		9,208	9,446	(238)			(238)		9,208		863	863		
082047-20-0	BENIHANA INC - CLASS A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,400.000	20,752		12,886	12,886						12,886		7,866	7,866		
G1191G-12-0	BERKELEY GRP HLDGS UNIT	D	06/08/2010	UBS AG	3,498.000	37,968		51,638	46,106	3,527			3,527	2,004	51,638	(7,398)	(6,272)	(13,669)		
084423-10-2	BERKLEY W R CORP COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	36,320.000	930,950		920,861	894,925	25,936			25,936		920,861		10,089	10,089	4,358	
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		05/11/2010	CREDIT SUISSE INTERNATIONAL	107,940.000	8,390,650		8,875,550							8,875,550		(484,900)	(484,900)		
084680-10-7	BERKSHIRE HILLS BANCORP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,660.000	67,130		81,215	75,689	5,526			5,526		81,215		(14,084)	(14,084)	586	
085789-10-5	BERRY PETROLEUM CO CL A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,540.000	266,626		281,014	278,091	2,923			2,923		281,014		(14,387)	(14,387)	716	
086516-10-1	BEST BUY CO INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	165,686.000	6,809,774		6,302,135	6,537,970	(235,835)			(235,835)		6,302,135		507,639	507,639	23,196	
05541T-10-1	BGC PARTNERS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,380.000	59,875		57,472	47,956	9,517			9,517		57,472		2,403	2,403	623	
Q18193-12-0	BHP BILLITON LTD COMN STOCK	D	06/08/2010	ITG HONG KONG LIMITED	803.000	24,137		18,158	31,140	(9,715)			(9,715)	(3,267)	18,158	415	5,564	5,978	343	
G10877-10-1	BHP BILLITON PLC ORD USD0.50	D	06/08/2010	UBS AG	8,419.000	212,234		231,787	269,408	(104,385)			(104,385)	66,764	231,787	(65,725)	46,172	(19,553)	3,538	
S1201R-16-2	BIDVEST GROUP ZAR0.05	D	02/05/2010	J. P. MORGAN SECURITIES, INC.	38,178.000	644,621		476,124	668,802	(171,716)			(171,716)	(20,962)	476,124	(5,103)	173,600	168,497		
08915P-10-1	BIG 5 SPORTING GOODS CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,740.000	72,313		77,057	81,433	(4,376)			(4,376)		77,057		(4,745)	(4,745)	237	
089302-10-3	BIG LOTS INC		05/11/2010	Various	33,240.000	1,223,768		878,806	963,295	(84,489)			(84,489)		878,806		344,963	344,963		
089750-50-9	BIGBAND NETWORKS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,280.000	27,036		36,036	28,483	7,553			7,553		36,036		(9,000)	(9,000)		
08986R-10-1	BIGLARI HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	120.000	41,005		27,878	38,894	(11,016)			(11,016)		27,878		13,126	13,126		
090572-20-7	BIO RAD LABORATORIES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,360.000	1,134,455		1,063,209	1,095,786	(32,577)			(32,577)		1,063,209		71,247	71,247		

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
09058V-10-3	BIOCRYST PHARMACEUTICILS		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,680.000	33,774		42,209	30,233	11,977			11,977		42,209		(8,435)	(8,435)		
09064M-10-5	BIODEL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,860.000	15,512		20,116	16,752	3,364			3,364		20,116		(4,604)	(4,604)		
09060J-10-6	BIODELIVERY SCIENCES INTL		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,400.000	9,657		12,395	9,432	2,963			2,963		12,395		(2,738)	(2,738)		
09062X-10-3	BIOGEN IDEC INC.		08/12/2010	Various	65,361.000	3,521,394		3,224,360	3,496,814	(272,453)			(272,453)		3,224,360		297,034	297,034		
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		08/12/2010	Various	46,340.000	978,743		807,678	871,655	(63,977)			(63,977)		807,678		171,064	171,064		
09063H-10-7	BIOMED REALTY TRUST INC		12/29/2010	Various	10,060.000	183,636		134,815	158,747	(25,915)			(25,915)		134,815		48,821	48,821	1,720	
09064X-10-1	BIOMIMETIC THERAPEUTICS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,240.000	43,001		47,631	38,653	8,977			8,977		47,631		(4,629)	(4,629)		
09057G-60-2	BIO-REFERENCE LABS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,420.000	54,114		41,730	47,420	(5,690)			(5,690)		41,730		12,384	12,384		
09069N-10-8	BIOSCRIP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,180.000	75,020		63,473	76,745	(13,272)			(13,272)		63,473		11,547	11,547		
090931-10-6	BIOSPECIFICS TECHNOLOGIES		03/18/2010	MERRILL LYNCH & COMPANY, INC.	600.000	17,172		19,686	17,610	2,076			2,076		19,686		(2,515)	(2,515)		
055482-10-3	BJ SVCS CO		04/30/2010	Various	55,920.000	1,297,564		1,156,543	1,040,112	116,431			116,431		1,156,543		141,021	141,021	5,592	
09180C-10-6	BJS RESTAURANTS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,300.000	54,910		38,200	43,286	(5,086)			(5,086)		38,200		16,709	16,709		
05548J-10-6	BJ'S WHOLESALE CLUB		03/18/2010	MERRILL LYNCH & COMPANY, INC.	22,700.000	805,903		819,089	742,517	76,572			76,572		819,089		(13,185)	(13,185)		
091797-10-0	BLACK + DECKER CORPORATION		03/12/2010	MERGER	18,660.000	1,376,576		959,400	1,209,728	(250,328)			(250,328)		959,400		417,176	417,176	2,239	
091826-10-7	BLACK BOX CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	660.000	20,315		17,559	18,704	(1,145)			(1,145)		17,559		2,756	2,756	79	
092113-10-9	BLACK HILLS CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,000.000	155,800		127,972	133,150	(5,178)			(5,178)		127,972		27,828	27,828	1,800	
09227Q-10-0	BLACKBAUD INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,660.000	249,209		231,306	228,266	3,040			3,040		231,306		17,904	17,904	1,063	
091935-50-2	BLACKBOARD INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,060.000	306,128		277,039	320,453	(43,414)			(43,414)		277,039		29,088	29,088		
09247X-10-1	BLACKROCK INC		05/11/2010	Various	4,700.000	975,854		1,021,033	1,091,340	(70,307)			(70,307)		1,021,033		(45,179)	(45,179)	4,700	
095180-10-5	BLOUNT INTERNATIONAL INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,640.000	18,533		15,962	16,564	(602)			(602)		15,962		2,570	2,570		
09534T-50-8	BLUE COAT SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,180.000	128,035		101,051	119,297	(18,246)			(18,246)		101,051		26,983	26,983		
09578R-10-3	BLUE NILE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,860.000	155,794		173,500	181,124	(7,624)			(7,624)		173,500		(17,706)	(17,706)		
096231-10-5	BLUEGREEN CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,360.000	10,036		11,105	8,131	2,974			2,974		11,105		(1,069)	(1,069)		
09624H-10-9	BLUELINX HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,540.000	9,369		9,046	7,036	2,010			2,010		9,046		323	323		
09643P-20-7	BLYTH INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,520.000	48,401		59,909	51,254	8,655			8,655		59,909		(11,508)	(11,508)	1,520	
055921-10-0	BMC SOFTWARE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	26,240.000	1,029,490		1,035,899	1,052,224	(16,325)			(16,325)		1,035,899		(6,410)	(6,410)		
05569C-10-5	BMP SUNSTONE CORP	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	7,260.000	36,377		30,231	41,309	(11,078)			(11,078)		30,231		6,146	6,146		
F07875-19-2	BNP PARIBAS S.A.	D	06/08/2010	UBS AG	1,580.000	78,927		125,761	126,721	(921)			(921)	(38)	125,761	(20,922)	(25,912)	(46,834)	2,487	
096761-10-1	BOB EVANS FARMS, INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,840.000	220,266		200,101	198,018	2,083			2,083		200,101		20,165	20,165	1,231	
097023-10-5	BOEING CO		08/12/2010	Various	155,914.000	10,675,352		8,040,262	8,439,625	(399,363)			(399,363)		8,040,262		2,635,091	2,635,091	162,247	
09746Y-10-5	BOISE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,540.000	38,177		40,785	34,727	6,058			6,058		40,785		(2,609)	(2,609)		
05561Q-20-1	BOK FINANCIAL CORP		05/11/2010	Various	3,380.000	185,723		131,070	160,618	(29,548)			(29,548)		131,070		54,653	54,653	811	
097698-10-4	BOLT TECHNOLOGY CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,840.000	19,814		23,742	20,277	3,465			3,465		23,742		(3,928)	(3,928)		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
098570-10-4	BOOKS-A-MILLION INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,620.000	12,064		10,886	10,886						10,886		1,177	1,177		
099469-50-4	BOOTS & COOTS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,760.000	49,441		27,022	27,654	(632)			(632)		27,022		22,419	22,419		
Q16969-10-9	BORAL LIMITED NPV	D	08/27/2010	DISTRIBUTION	0.000	966		966							966					
09951T-10-6	BORALEX POWER INCOME FUND	C	11/24/2010	Various	0.000	5,486											5,486	5,486		
099709-10-7	BORDERS GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,080.000	22,278		13,074	13,074						13,074		9,204	9,204		
099724-10-6	BORG WARNER INC.		08/12/2010	Various	32,200.000	1,176,850		964,712	1,069,684	(104,972)			(104,972)		964,712		212,138	212,138		
101121-10-1	BOSTON PPTYS INC		08/12/2010	Various	30,240.000	2,496,401		1,988,870	2,028,197	(39,327)			(39,327)		1,988,870		507,531	507,531	27,483	
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,660.000	45,905		35,572	32,658	2,914			2,914		35,572		10,333	10,333	113	
101137-10-7	BOSTON SCI ENTIFIC CORP COM		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	347,241.000	2,470,762		3,475,961	3,125,169	350,792			350,792		3,475,961		(1,005,199)	(1,005,199)		
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,480.000	24,413		19,519	26,004	(6,485)			(6,485)		19,519		4,894	4,894		
10211F-10-0	BOVIE MEDICAL CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,640.000	25,445		30,141	28,428	1,712			1,712		30,141		(4,696)	(4,696)		
103043-10-5	BOWNE & CO., INC.		11/24/2010	Various	8,540.000	97,043		68,538	57,047	11,491			11,491		68,538		28,505	28,505	1,461	
103304-10-1	BOYD GAMING CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	32,560.000	294,365		373,204	272,527	100,677			100,677		373,204		(78,840)	(78,840)		
055622-10-4	BP PLC - SPONS ADR	R	06/08/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,165.000	355,825		588,972	589,265	(293)			(293)		588,972		(233,147)	(233,147)	8,539	
055639-10-8	BPZ RESOURES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,360.000	44,062		60,959	79,420	(18,461)			(18,461)		60,959		(16,897)	(16,897)		
104674-10-6	BRADY CORPORATION		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,560.000	321,738		297,532	316,906	(19,373)			(19,373)		297,532		24,206	24,206	1,848	
105368-20-3	BRANDYWINE REALTY		03/19/2010	Various	28,700.000	355,539		306,823	327,180	(20,357)			(20,357)		306,823		48,716	48,716	4,190	
05564E-10-6	BRE PROPERTIES INC		05/11/2010	Various	13,140.000	554,403		406,008	434,671	(28,663)			(28,663)		406,008		148,395	148,395	4,928	
108035-10-6	BRIDGE BANCORP INC		03/18/2010	MORGAN STANLEY CAPITAL	1,080.000	27,254		26,625	25,963	661			661		26,625		630	630	248	
10807M-10-5	BRIDGEPOINT EDUCATION INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	940.000	22,730		16,000	14,119	1,881			1,881		16,000		6,730	6,730		
109043-10-9	BRIGGS & STRATTON CORP.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,280.000	221,175		230,389	211,049	19,341			19,341		230,389		(9,214)	(9,214)	2,482	
109178-10-3	BRIGHAM EXPLORATION CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,440.000	99,437		52,259	73,712	(21,453)			(21,453)		52,259		47,177	47,177		
109473-40-5	BRIGHTPOINT		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,540.000	87,915		100,310	84,819	15,491			15,491		100,310		(12,395)	(12,395)		
109641-10-0	BRINKER INTERNATIONAL, INC.		05/11/2010	Various	31,600.000	605,056		493,779	471,472	22,307			22,307		493,779		111,277	111,277	3,476	
109696-10-4	BRINKS COMPANY		03/18/2010	MERRILL LYNCH & COMPANY, INC.	14,840.000	407,121		380,309	361,206	19,103			19,103		380,309		26,812	26,812	1,484	
109699-10-8	BRINKS HOME SECURITY HLD		05/24/2010	Various	14,580.000	624,258		474,560	475,891	(1,331)			(1,331)		474,560		149,698	149,698		
110122-10-8	BRISTOL MYERS SQUIBB CO		12/27/2010	Various	446,564.000	11,850,064		11,532,782	11,275,741	226,205			226,205		11,501,946		348,118	348,118	305,944	
110394-10-3	BRISTOW GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,580.000	93,054		82,236	99,201	(16,965)			(16,965)		82,236		10,818	10,818		
111320-10-7	BROADCOM CORP		08/12/2010	Various	104,160.000	3,537,427		3,137,309	3,275,832	(138,523)			(138,523)		3,137,309		400,118	400,118	8,333	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		08/12/2010	Various	59,140.000	1,295,030		1,070,104	1,334,198	(264,094)			(264,094)		1,070,104		224,926	224,926	17,349	
11161T-10-8	BROADWIND ENERGY INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,880.000	28,266		49,950	55,659	(5,709)			(5,709)		49,950		(21,684)	(21,684)		
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	91,046.000	515,969		729,905	694,681	35,224			35,224		729,905		(213,935)	(213,935)		
112211-10-7	BRONCO DRILLING CO INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,200.000	25,205		37,055	26,364	10,691			10,691		37,055		(11,850)	(11,850)		
112463-10-4	BROOKDALE SENIOR LIVING INC		08/12/2010	Various	19,960.000	403,370		353,826	363,072	(9,247)			(9,247)		353,826		49,545	49,545		
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A	C	06/08/2010	ITG, INC CANADA	51,900.000	1,186,132		1,241,131	1,150,110	102,423			102,423	(11,402)	1,241,131	11,490	(66,488)	(54,999)	11,387	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
112723-10-1	BROOKFIELD HOMES		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,780.000	29,960		20,696	22,240	(1,544)			(1,544)		20,696		9,264	9,264		
114039-10-0	BROOKLYN FEDERAL BANCORP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	480.000	3,643		6,183	4,819	1,363			1,363		6,183		(2,539)	(2,539)	53	
114340-10-2	BROOKS AUTOMATION INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	14,180.000	122,592		114,329	121,664	(7,335)			(7,335)		114,329		8,263	8,263		
115236-10-1	BROWN & BROWN		03/18/2010	MERRILL LYNCH & COMPANY, INC.	42,624.000	761,097		799,525	765,953	33,572			33,572		799,525		(38,428)	(38,428)	3,303	
115736-10-0	BROWN SHOE COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,960.000	52,238		29,141	29,215	(75)			(75)		29,141		23,097	23,097	414	
116794-10-8	BRUKER CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,960.000	153,988		126,857	132,178	(5,321)			(5,321)		126,857		27,132	27,132		
117043-10-9	BRUNSWICK CORP.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	19,480.000	309,849		245,201	247,591	(2,390)			(2,390)		245,201		64,648	64,648		
117421-10-7	BRUSH ENGINEERED MATERIALS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,500.000	93,591		119,298	83,430	35,868			35,868		119,298		(25,707)	(25,707)		
117665-10-9	BRYN MAWR BANK CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,240.000	22,321		21,454	18,712	2,742			2,742		21,454		867	867	174	
G16612-10-6	BT GROUP PLC ORD GBP0.05	D	06/08/2010	UBS AG	14,385.000	26,059		31,698	31,359	538			538	(199)	31,698	(3,179)	(2,459)	(5,638)		
118255-10-8	BUCKEYE TECHNOLOGIES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,480.000	110,245		102,025	82,765	19,260			19,260		102,025		8,220	8,220		
118440-10-6	BUCKLE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,600.000	199,971		181,052	163,968	17,084			17,084		181,052		18,918	18,918	1,120	
118759-10-9	BUCYRUS INTERNATIONAL INC CL A		08/12/2010	Various	22,268.000	1,241,982		652,196	1,255,247	(603,051)			(603,051)		652,196		589,786	589,786	1,116	
119848-10-9	BUFFALO WILD WINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,280.000	89,052		90,946	91,816	(869)			(869)		90,946		(1,895)	(1,895)		
120076-10-4	BUILD A BEAR WORKSHOP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,900.000	25,527		23,171	19,071	4,100			4,100		23,171		2,356	2,356		
12008R-10-7	BUILDERS FIRSTSOURCE		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,620.000	11,565		18,300	13,937	4,363			4,363		18,300		(6,735)	(6,735)		
12008R-11-5	BUILDERS FIRSTSOURCE RIGHTS		01/04/2010	CREDIT SUISSE	5,832.000	1,491			2,854	(2,854)			(2,854)				1,491	1,491		
G16962-10-5	BUNGE LTD		08/12/2010	Various	29,660.000	1,826,994		1,939,097	1,893,198	45,899			45,899		1,939,097		(112,102)	(112,102)	6,229	
G16962-11-3	BUNGE LTD		12/02/2010	Various	4,200.000	2,395,247		2,009,104				491,720	(491,720)		2,030,000		365,247	365,247	205,000	
12189T-10-4	BURLINGTON NORTHN SANTA FE COM		02/12/2010	MERGER	56,880.000	5,688,000		5,004,832	5,609,506	(604,673)			(604,673)		5,004,832		683,168	683,168	32,989	
12429T-10-4	BWAY HOLDING CO		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,720.000	28,833		33,844	33,058	786			786		33,844		(5,011)	(5,011)		
125071-10-0	C D I CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,820.000	42,402		39,672	36,519	3,153			3,153		39,672		2,729	2,729	367	
126117-10-0	C N A FINANCIAL CORP.		08/12/2010	Various	11,740.000	318,430		277,411	281,760	(4,349)			(4,349)		277,411		41,019	41,019		
125902-10-6	C P I CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,280.000	38,089		12,861	15,718	(2,857)			(2,857)		12,861		25,228	25,228	205	
126501-10-5	C T S CORP.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,420.000	68,292		67,927	71,380	(3,454)			(3,454)		67,927		365	365	223	
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		08/12/2010	Various	32,835.000	1,862,401		1,941,935	1,928,400	13,535			13,535		1,941,935		(79,534)	(79,534)	16,418	
12673P-10-5	CA INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	108,395.000	2,546,004		2,413,073	2,434,552	(21,478)			(21,478)		2,413,073		132,930	132,930	4,336	
126804-30-1	CABELAS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,020.000	157,954		125,581	128,625	(3,044)			(3,044)		125,581		32,373	32,373		
G17416-12-7	CABLE & WIRELESS COMMUNICATIONS PLC		03/31/2010	Various	0.820	216,364		216,364							216,364					
127055-10-1	CABOT CORP.		05/11/2010	Various	15,780.000	475,082		361,707	413,909	(52,202)			(52,202)		361,707		113,375	113,375	2,840	
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,960.000	181,701		176,158	163,482	12,676			12,676		176,158		5,543	5,543		
127190-30-4	CACI INTERNATIONAL SERVICES		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,220.000	154,997		150,972	157,297	(6,325)			(6,325)		150,972		4,025	4,025		
G1843B-10-7	CADBURY		02/08/2010	CREDIT SUISSE	173,258.000	2,273,912		2,275,239	2,231,217	(41,279)			(41,279)	85,301	2,275,239	(144,123)	142,797	(1,327)	27,352	
127387-10-8	CADENCE DESIGN SYSTEMS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	146,320.000	968,524		1,099,700	876,457	223,243			223,243		1,099,700		(131,177)	(131,177)		

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CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
12738T-10-0	CADENCE PHARMACEUTICALS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,340.000	47,398		60,732	51,638	9,095			9,095		60,732		(13,334)	(13,334)		
127537-20-7	CADIZ INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,700.000	38,965		31,769	32,319	(550)			(550)		31,769		7,196	7,196		
12477X-10-6	CAI INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,840.000	26,383		13,919	16,615	(2,696)			(2,696)		13,919		12,463	12,463		
12802T-10-1	CAL DIVE INTL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,540.000	68,762		96,445	72,122	24,322			24,322		96,445		(27,682)	(27,682)		
128030-20-2	CAL MAINE FOODS		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,860.000	60,859		47,606	63,389	(15,783)			(15,783)		47,606		13,254	13,254	1,218	
12811R-10-4	CALAMOS ASSET MANAGEMENT CL A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,400.000	65,480		60,545	50,732	9,813			9,813		60,545		4,935	4,935	330	
128246-10-5	CALAVO GROWERS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,680.000	48,157		54,232	45,560	8,672			8,672		54,232		(6,075)	(6,075)		
129603-10-6	CALGON CARBON CORP.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,040.000	198,223		192,083	167,356	24,727			24,727		192,083		6,140	6,140		
13054D-10-9	CALIFORNIA PIZZA KITCHEN INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,660.000	81,012		75,581	62,677	12,904			12,904		75,581		5,430	5,430		
130788-10-2	CALIFORNIA WATER SERVICE GRP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,120.000	153,330		162,740	151,698	11,041			11,041		162,740		(9,410)	(9,410)	1,226	
13123E-50-0	CALLIDUS SOFTWARE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,480.000	19,521		18,608	16,550	2,058			2,058		18,608		913	913		
131193-10-4	CALLOWAY GOLF COMPANY		03/18/2010	MERRILL LYNCH & COMPANY, INC.	14,200.000	133,663		125,442	107,068	18,374			18,374		125,442		8,221	8,221	142	
131347-30-4	CALPINE CORP		08/12/2010	Various	70,840.000	811,061		787,961	779,240	8,721			8,721		787,961		23,100	23,100		
132011-10-7	CAMBREX CORP.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,560.000	28,575		45,473	36,605	8,868			8,868		45,473		(16,898)	(16,898)		
133034-10-8	CAMDEN NATIONAL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,000.000	65,413		69,883	65,400	4,483			4,483		69,883		(4,470)	(4,470)	500	
133131-10-2	CAMDEN PROP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,180.000	397,496		358,944	388,957	(30,013)			(30,013)		358,944		38,553	38,553	4,131	
13342B-10-5	CAMERON INTERNATIONAL		05/11/2010	Various	5,166.000	192,981		115,615	215,939	(100,324)			(100,324)		115,615		77,366	77,366		
134429-10-9	CAMPBELL SOUP CO		08/12/2010	Various	61,707.000	2,192,518		2,155,947	1,367,278	24,523			24,523		2,155,947		36,570	36,570	18,508	
13645T-10-0	CANADIAN PACIFIC RAILWAY LTD	C	06/08/2010	ITG, INC CANADA	12,100.000	653,286		600,871	651,027	(43,308)			(43,308)	(6,848)	600,871	5,915	46,500	52,415	3,616	
139209-10-0	CAPE BANCORP INC		05/11/2010	Various	1,940.000	13,908		12,692	13,037	(345)			(345)		12,692		1,216	1,216		
139594-10-5	CAPELLA EDUCATION CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,840.000	164,360		130,494	138,552	(8,058)			(8,058)		130,494		33,865	33,865		
139674-10-5	CAPITAL CITY BANK GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,380.000	46,665		43,888	46,779	(2,891)			(2,891)		43,888		2,777	2,777	642	
14040H-10-5	CAPITAL ONE FINL CORP		08/12/2010	Various	101,978.000	4,253,697		3,924,586	3,909,837	14,749			14,749		3,924,586		329,111	329,111	11,910	
140475-10-4	CAPITAL SENIOR LIVING CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,280.000	26,909		31,567	26,506	5,061			5,061		31,567		(4,658)	(4,658)		
G8995Y-10-8	CAPITAL SHOPPING CENTRES GROUP	D	05/17/2010	DISTRIBUTION	0.000	74,754		74,754							74,754					
140501-10-7	CAPITAL SOUTHWEST CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	60.000	5,441		4,618	4,728	(110)			(110)		4,618		823	823		
14055X-10-2	CAPITALSOURCE INC		05/11/2010	Various	43,300.000	210,476		174,791	171,901	2,890			2,890		174,791		35,685	35,685	433	
14057J-10-1	CAPITOL FEDERAL FINANCIAL INC		05/11/2010	Various	6,109.000	214,626		194,148	121,940	1,560	70,648		72,208		194,148		20,478	20,478	5,055	
140288-10-1	CAPLEASE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,040.000	48,771		38,904	43,975	(5,071)			(5,071)		38,904		9,867	9,867	602	
14067E-50-6	CAPSTEAD MORTGAGE CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	14,680.000	191,391		203,631	200,382	3,249			3,249		203,631		(12,240)	(12,240)	7,927	
14075T-10-7	CARACO PHARM LABS LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,420.000	15,103		11,616	14,617	(3,000)			(3,000)		11,616		3,486	3,486		
140781-10-5	CARBO CERAMICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,320.000	154,765		125,115	158,154	(33,039)			(33,039)		125,115		29,650	29,650	835	
14141A-10-8	CARDIAC SCIENCE CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,800.000	9,693		10,704	10,704						10,704		(1,011)	(1,011)		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
14149F-10-9	CARDINAL FINANCIAL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,000.000	70,759		58,560	61,180	(2,620)			(2,620)		58,560		12,199	12,199	140	
14149Y-10-8	CARDINAL HEALTH INC		08/12/2010	Various	68,599.000	2,339,275		1,648,093	2,211,632	(563,539)			(563,539)		1,648,093		691,182	691,182	21,896	
14159L-10-3	CARDIONET INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,320.000	39,404		37,484	31,601	5,883			5,883		37,484		1,919	1,919		
141619-10-6	CARDIOVASCULAR SYSTEMS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,700.000	9,407		7,803	7,803						7,803		1,604	1,604		
141916-10-6	CARDIUM THERAPEUTICS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,980.000	3,982		6,106	6,106						6,106		(2,125)	(2,125)		
14161H-10-8	CARDTRONICS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,000.000	30,427		26,874	33,210	(6,336)			(6,336)		26,874		3,553	3,553		
141657-10-6	CARE INVESTMENT TRUST INC		03/29/2010	Various	2,680.000	24,254		21,275	20,850	425			425		21,275		2,979	2,979	(325)	
141665-10-9	CAREER EDUCATION CORP.		05/11/2010	Various	24,240.000	727,633		596,367	565,034	31,333			31,333		596,367		131,266	131,266		
14170T-10-1	CAREFUSION CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	41,820.000	1,058,476		949,452	1,045,918	(96,466)			(96,466)		949,452		109,024	109,024		
142042-20-9	CARIBOU COFFEE CO INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,880.000	13,183		16,367	14,514	1,853			1,853		16,367		(3,185)	(3,185)		
142339-10-0	CARLISLE CORP.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	27,000.000	1,013,983		977,160	925,020	52,140			52,140		977,160		36,823	36,823	4,320	
143130-10-2	CARMAX INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	31,260.000	738,286		718,450	758,055	(39,605)			(39,605)		718,450		19,836	19,836		
143436-40-0	CARMIKE CINEMAS		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,580.000	32,548		27,446	19,505	7,941			7,941		27,446		5,102	5,102		
143658-30-0	CARNIVAL CORP		08/12/2010	Various	87,227.000	3,070,054		2,764,224	2,764,224						2,764,224		305,831	305,831	13,014	
144285-10-3	CARPENTER TECHNOLOGY CORP.		05/11/2010	Various	8,080.000	322,206		197,634	217,756	(20,122)			(20,122)		197,634		124,572	124,572	2,909	
G5344S-10-5	CARPHONE WAREHOUSE GROUP	D	04/05/2010	Various	31,381.000	101,510		106,331	94,730	7,979			7,979	3,622	106,331	(4,327)	(493)	(4,821)	2,168	
144577-10-3	CARRIZO OIL GAS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,180.000	152,715		173,729	163,708	10,021			10,021		173,729		(21,015)	(21,015)		
14574X-10-4	CARROLS RESTAURANT GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,860.000	18,481		22,097	20,220	1,877			1,877		22,097		(3,616)	(3,616)		
146229-10-9	CARTER'S INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,260.000	371,597		351,076	321,825	29,251			29,251		351,076		20,521	20,521		
147195-10-1	CASCADE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	720.000	25,718		19,166	19,793	(627)			(627)		19,166		6,553	6,553	22	
147528-10-3	CASEYS GENERAL STORES, INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	11,160.000	333,548		364,906	356,227	8,679			8,679		364,906		(31,358)	(31,358)	949	
14754D-10-0	CASH AMERICA INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,320.000	119,942		105,370	116,067	(10,698)			(10,698)		105,370		14,572	14,572	232	
14808P-10-9	CASS INFORMATION SYSTEMS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,740.000	53,357		53,186	52,896	290			290		53,186		171	171	244	
148411-10-1	CASTLE A M & CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,900.000	54,644		41,957	53,391	(11,434)			(11,434)		41,957		12,687	12,687		
14888B-10-3	CATALYST HEALTH SOLUTIONS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,040.000	170,257		124,089	147,339	(23,250)			(23,250)		124,089		46,168	46,168		
149123-10-1	CATERPILLAR INC		08/12/2010	Various	125,960.000	8,118,746		6,802,535	7,178,460	(375,925)			(375,925)		6,802,535		1,316,210	1,316,210	114,292	
149205-10-6	CATO CORP NEW		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,100.000	127,824		138,352	122,366	15,986			15,986		138,352		(10,527)	(10,527)	2,013	
149568-10-7	CAVCO INDUSTRIES		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,540.000	58,683		54,393	55,317	(924)			(924)		54,393		4,290	4,290		
14965A-10-1	CAVIUM NETWORKS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,060.000	201,836		176,900	192,070	(15,170)			(15,170)		176,900		24,936	24,936		
149847-10-5	CBEYOND INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,620.000	70,882		90,469	88,515	1,954			1,954		90,469		(19,587)	(19,587)		
124805-10-2	CBIZ INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,300.000	53,969		63,222	63,910	(688)			(688)		63,222		(9,253)	(9,253)		
124830-10-0	CBL AND ASSOCIATES		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,540.000	237,474		150,345	150,272	73			73		150,345		87,129	87,129	3,832	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
124857-20-2	CBS CORP C LASS B		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	157,500.000	2,222,864		1,955,847	2,212,875	(257,028)			(257,028)		1,955,847		267,017	267,017	14,782	
136385-10-1	CDN NAT RES COM NPV	C	06/08/2010	ITG, INC CANADA	1,800.000	61,010		64,539	64,803	557			557	(821)	64,539	779	(4,308)	(3,529)	228	
125137-10-9	CEC ENTERTAINMENT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,280.000	93,626		59,800	72,778	(12,978)			(12,978)		59,800		33,826	33,826		
150838-10-0	CELADON GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,980.000	64,827		59,946	54,033	5,913			5,913		59,946		4,881	4,881		
15100E-10-6	CELERA CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	17,960.000	123,888		116,656	124,104	(7,448)			(7,448)		116,656		7,233	7,233		
151020-10-4	CELGENE CORP.		12/06/2010	Various	103,352.000	5,968,346		5,580,106	5,754,639	(174,547)			(174,547)		5,580,106		388,241	388,241		
150934-50-3	CELL THERAPEUTICS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	116,960.000	113,590		134,878	133,334	1,544			1,544		134,878		(21,288)	(21,288)		
15117B-10-3	CELLDEX THERAPEUTICS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,240.000	27,137		26,185	24,523	1,662			1,662		26,185		952	952		
15135B-10-1	CENTENE CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,620.000	207,570		180,445	203,655	(23,211)			(23,211)		180,445		27,125	27,125		
151408-10-1	CENTER BANCORP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,740.000	23,840		21,467	24,441	(2,974)			(2,974)		21,467		2,374	2,374	82	
15189T-10-7	CENTERPOINT ENERGY INC		08/12/2010	Various	122,660.000	1,753,747		1,555,157	1,779,797	(224,640)			(224,640)		1,555,157		198,590	198,590	38,123	
15201P-10-9	CENTERSTATE BANKS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,660.000	55,904		35,585	47,019	(11,434)			(11,434)		35,585		20,319	20,319	47	
G20045-20-2	CENTRAL EUROPEAN MEDIA ENTERPRISES LTD	R	03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,340.000	277,342		269,004	220,517	48,487			48,487		269,004		8,338	8,338		
153527-20-5	CENTRAL GARDEN & PET SERIES A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	14,020.000	139,936		152,530	139,359	13,171			13,171		152,530		(12,594)	(12,594)		
154760-10-2	CENTRAL PACIFIC FINANCIAL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,420.000	15,066		9,720	9,720						9,720		5,346	5,346		
155771-10-8	CENTRAL VERMONT PUBLIC SERVICE CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,740.000	54,849		54,939	56,992	(2,053)			(2,053)		54,939		(89)	(89)	630	
156431-10-8	CENTURY ALUMINUM COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,800.000	34,269		30,395	45,332	(14,937)			(14,937)		30,395		3,874	3,874		
156432-10-6	CENTURY BANCORP INC -CL A		03/18/2010	MERRILL LYNCH & COMPANY, INC.	560.000	11,125		13,857	12,337	1,520			1,520		13,857		(2,732)	(2,732)	67	
156700-10-6	CENTURYLINK INC		08/12/2010	Various	74,940.000	2,618,235		2,507,934	2,713,577	(205,643)			(205,643)		2,507,934		110,301	110,301	54,332	
15670S-10-5	CENVEO INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	12,100.000	113,101		103,293	105,875	(2,582)			(2,582)		103,293		9,808	9,808		
156708-10-9	CEPHALON INC		08/12/2010	Various	20,554.000	1,404,115		1,163,352	1,282,775	(119,423)			(119,423)		1,163,352		240,763	240,763		
15670R-10-7	CEPHEID INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,800.000	109,608		84,496	72,384	12,112			12,112		84,496		25,113	25,113		
156710-10-5	CERADYNE		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,060.000	46,356		39,283	39,573	(289)			(289)		39,283		7,073	7,073		
156782-10-4	CERNER CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,220.000	716,574		635,179	677,657	(42,478)			(42,478)		635,179		81,395	81,395		
157210-10-5	CEVA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	820.000	9,880		9,002	10,545	(1,543)			(1,543)		9,002		878	878		
X2337V-12-1	CEZ AS COM STK	D	02/05/2010	J. P. MORGAN SECURITIES, INC.	12,659.000	568,723		540,467	594,289	(85,929)			(85,929)	32,107	540,467	(53,673)	81,929	28,256		
125269-10-0	CF INDUSTRIES HOLDINGS		08/12/2010	Various	12,813.650	1,175,131		920,527	1,163,164	(242,696)			(242,696)		920,527		254,604	254,604	1,281	
12541M-10-2	CH ENERGY GROUP INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,700.000	153,132		162,344	157,324	5,020			5,020		162,344		(9,212)	(9,212)	1,998	
159864-10-7	CHARLES RIVER LAB		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	37,660.000	1,437,253		1,447,989	1,268,765	179,224			179,224		1,447,989		(10,736)	(10,736)		
808513-10-5	CHARLES SCHWAB		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200,928.000	3,764,961		3,827,029	3,781,465	45,564			45,564		3,827,029		(62,068)	(62,068)	12,056	
161133-10-3	CHARMING SHOPPES, INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	25,440.000	171,725		144,324	164,597	(20,273)			(20,273)		144,324		27,402	27,402		

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
161150-30-8	CHART INDUSTRIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,200.000	123,785		142,507	102,610	39,897			39,897		142,507		(18,722)	(18,722)		
Q2308C-12-6	CHARTER HALL OFFICE REIT	D	09/29/2010	VARIOUS	0.400			1							1		(1)	(1)		
16150R-10-4	CHASE CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,400.000	17,252		17,471	16,534	937			937		17,471		(219)	(219)		
162456-10-7	CHATTEM INC.		03/11/2010	MERGER	4,380.000	409,530		286,636	408,654	(122,018)			(122,018)		286,636		122,894	122,894		
162825-10-3	CHECKPOINT SYSTEMS, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,020.000	84,337		62,320	61,305	1,015			1,015		62,320		22,017	22,017		
163072-10-1	CHEESECAKE FACTORY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,860.000	218,275		144,927	169,697	(24,771)			(24,771)		144,927		73,348	73,348		
163428-10-5	CHELSEA THERAPEUTICS INTERNATIONAL INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,760.000	21,255		16,812	15,552	1,260			1,260		16,812		4,442	4,442		
16359R-10-3	CHEMED CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,340.000	128,392		109,923	112,250	(2,327)			(2,327)		109,923		18,469	18,469	281	
163731-10-2	CHEMICAL FINANCIAL CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,080.000	141,223		137,404	143,366	(5,962)			(5,962)		137,404		3,819	3,819	1,216	
16411R-20-8	CHENIERE ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,800.000	46,239		33,859	30,976	2,883			2,883		33,859		12,381	12,381		
16444H-10-2	CHEROKEE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,780.000	31,641		40,166	31,720	8,446			8,446		40,166		(8,524)	(8,524)	676	
165167-10-7	CHESAPEAKE ENERGY CORP		09/21/2010	Various	127,140.000	3,007,676		3,475,584	3,290,383	185,201			185,201		3,475,584		(467,908)	(467,908)	13,286	
165303-10-8	CHESAPEAKE UTILITIES CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,290.000	68,970		71,701	73,395	(1,693)			(1,693)		71,701		(2,731)	(2,731)	1,443	
166774-10-9	CHEVIOT FINANCIAL CORP		05/11/2010	Various	240.000	2,108		1,974	1,774	201			201		1,974		134	134	26	
166764-10-0	CHEVRON CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	521,208.000	38,925,717		38,809,236	40,127,804	(1,318,568)			(1,318,568)		38,809,236		116,481	116,481	354,421	
168615-10-2	CHICO FAS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	21,260.000	301,418		277,800	298,703	(20,903)			(20,903)		277,800		23,618	23,618	850	
168565-10-9	CHICOPEE BANCORP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	720.000	9,209		9,347	8,986	361			361		9,347		(138)	(138)		
168905-10-7	CHILDREN'S PLACE		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,140.000	94,559		75,255	70,641	4,614			4,614		75,255		19,304	19,304		
16934Q-10-9	CHIMERA INVESTMENT CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	155,540.000	632,371		611,688	603,495	8,192			8,192		611,688		20,683	20,683	26,442	
16936R-10-5	CHINA AUTOMOTIVE SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	960.000	19,452		10,337	17,962	(7,625)			(7,625)		10,337		9,116	9,116		
16936Y-10-0	CHINA BAK BATTERY INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,260.000	19,803		22,963	22,963						22,963		(3,160)	(3,160)		
Y14369-10-5	CHINA COMMUNICATIONS CONST-H	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	1,298,000.000	1,204,814		1,681,536	1,243,484	437,554			437,554	498	1,681,536	(1,995)	(474,727)	(476,722)		
Y1397N-10-1	CHINA CONSTRUCTION BANK COM STK CNY 1	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	6,696,000.000	5,333,431		4,827,388	5,759,698	(934,705)			(934,705)	2,394	4,827,388	(5,849)	511,892	506,043		
Y1455B-10-6	CHINA COSCO HOLDINGS-H	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	835,000.000	1,102,445		1,165,680	1,028,369	136,799			136,799	512	1,165,680	(1,497)	(61,738)	(63,235)		
16938R-10-3	CHINA FIRE & SECURITY GROUP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,120.000	45,185		57,508	42,214	15,294			15,294		57,508		(12,322)	(12,322)		
16943W-10-5	CHINA GGREEN AGRICULTURE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,140.000	31,468		28,292	31,458	(3,166)			(3,166)		28,292		3,176	3,176		
16939V-10-3	CHINA HOUSING & LAND DEVELOPMENT INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,000.000	23,996		25,417	24,780	637			637		25,417		(1,421)	(1,421)		
16950L-10-9	CHINA INFORMATION TECHNOLOGY INC	R	03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,900.000	31,329		44,474	36,344	8,130			8,130		44,474		(13,145)	(13,145)		
Y1477R-20-4	CHINA LIFE INSURANCE CO-H		03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	724,000.000	3,404,949		3,093,711	3,580,904	(488,791)			(488,791)	1,598	3,093,711	(3,818)	315,056	311,237		
Y1489Q-10-3	CHINA MERCHANTS HLDGS INTL	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	500,000.000	1,869,336		1,740,514	1,628,135	111,534			111,534	845	1,740,514	(2,273)	131,095	128,822		

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
Y1505F-10-7	CHINA MOBILE HK LTD 941	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	487,000.000	4,763,684		4,849,519	4,575,365	272,029			272,029	2,125	4,849,519	(6,083)	(79,753)	(85,835)		
Y15004-10-7	CHINA OVERSEAS LAN HKD0.10	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	1,044,000.000	2,239,948		2,339,390	2,171,520	166,868			166,868	1,003	2,339,390	(2,924)	(96,518)	(99,442)		
Y15010-10-4	CHINA PETRO & CHEM 'H' CNY1	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	2,388,000.000	1,936,065		2,092,810	2,053,680	38,198			38,198	932	2,092,810	(2,596)	(154,149)	(156,745)		
16941J-10-6	CHINA PRECISION STEEL INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,020.000	15,836		19,998	14,391	5,607			5,607		19,998		(4,162)	(4,162)		
Y1509D-11-6	CHINA RAILWAY GROUP LTD-H	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	1,548,000.000	1,125,596		1,412,979	1,238,400	173,908			173,908	671	1,412,979	(1,875)	(285,508)	(287,383)		
Y1508P-11-0	CHINA RAILWAYS CONSTRUCTION -H	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	919,000.000	1,123,921		1,396,822	1,213,080	183,210			183,210	532	1,396,822	(1,710)	(271,191)	(272,901)		
16942J-10-5	CHINA SECURITY & SURVEILLANCE TECHNOLOGY	R	03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,840.000	55,258		52,611	59,898	(7,287)			(7,287)		52,611		2,647	2,647		
Y1504C-11-3	CHINA SHENHUA ENER CNY1'H'	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	449,000.000	1,873,194		1,680,953	2,200,338	(520,531)			(520,531)	1,146	1,680,953	(2,210)	194,451	192,241		
16941P-10-2	CHINA SKY ONE MEDICAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,480.000	31,979		34,515	56,420	(21,905)			(21,905)		34,515		(2,535)	(2,535)		
Y1505D-10-2	CHINA TELECOM CORP 'H'CNY1	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	3,304,000.000	1,507,697		1,710,326	1,381,072	328,554			328,554	700	1,710,326	(2,210)	(200,419)	(202,629)		
169453-10-7	CHINA TRANSINFO TECHNOLOGY CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,880.000	15,031		21,746	15,360	6,387			6,387		21,746		(6,715)	(6,715)		
Y1519S-11-1	CHINA UNICOM HONG CMN STK	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	2,376,000.000	2,840,840		3,376,346	3,149,911	224,984			224,984	1,452	3,376,346	(4,216)	(531,290)	(535,506)		
16937B-10-9	CHINA-BIOTICS INC	R	03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,680.000	31,159		28,146	25,990	2,157			2,157		28,146		3,013	3,013		
16946T-10-9	CHINACAST EDUCATION CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,460.000	50,230		54,523	48,838	5,685			5,685		54,523		(4,293)	(4,293)		
169467-10-7	CHINDEX INTERNATIONAL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,980.000	35,397		38,938	42,107	(3,170)			(3,170)		38,938		(3,540)	(3,540)		
169656-10-5	CHIPOTLE MEXICAN GRILL		05/11/2010	Various	13,960.000	1,941,535		1,224,709	1,230,714	(6,005)			(6,005)		1,224,709		716,826	716,826		
169905-10-6	CHOICE HOTELS INTL INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	17,440.000	590,324		563,680	552,150	11,530			11,530		563,680		26,644	26,644	3,226	
170404-30-5	CHORDIANT SOFTWARE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,420.000	32,391		25,007	17,655	7,352			7,352		25,007		7,384	7,384		
171046-10-5	CHRISTOPHER AND BANKS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,220.000	21,535		14,226	16,916	(2,690)			(2,690)		14,226		7,309	7,309	266	
171232-10-1	CHUBB CORP		08/12/2010	Various	120,886.000	6,236,077		6,119,080	4,293,906	85,892			85,892		6,109,664		126,413	126,413	76,388	
171340-10-2	CHURCH & DWIGHT CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,100.000	478,941		438,839	429,195	9,644			9,644		438,839		40,102	40,102	994	
171484-10-8	CHURCHILL DOWNS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,220.000	83,266		83,546	82,917	629			629		83,546		(280)	(280)	1,110	
17163B-10-2	CIBER INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	15,380.000	60,576		58,803	53,061	5,742			5,742		58,803		1,774	1,774		
171779-30-9	CIENA CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	30,780.000	475,600		437,458	333,655	103,802			103,802		437,458		38,143	38,143		
125509-10-9	CIGNA CORP.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	60,500.000	2,152,883		1,775,741	2,133,835	(358,094)			(358,094)		1,775,741		377,142	377,142	2,420	
171871-10-6	CINCINNATI BELL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	47,700.000	158,162		162,535	164,565	(2,030)			(2,030)		162,535		(4,374)	(4,374)		
172062-10-1	CINCINNATI FINL CORP		08/12/2010	Various	32,680.000	886,300		850,059	857,523	(7,464)			(7,464)		850,059		36,241	36,241	32,035	
17243V-10-2	CINEMARK HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,000.000	17,708		11,262	14,370	(3,108)			(3,108)		11,262		6,446	6,446	180	
172908-10-5	CINTAS COR P COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	38,100.000	1,056,168		1,071,611	992,505	79,106			79,106		1,071,611		(15,443)	(15,443)	18,288	
17273K-10-9	CIRCOR INTERNATIONAL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,700.000	122,109		108,966	93,166	15,800			15,800		108,966		13,143	13,143	139	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
172755-10-0	CIRRUS LOGIC INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,300.000	100,545		41,369	49,786	(8,417)			(8,417)		41,369		59,176	59,176		
17275R-10-2	CISCO SYS INC		08/12/2010	Various	888,543.000	22,164,116		20,638,013	21,271,719	(633,706)			(633,706)		20,638,013		1,526,103	1,526,103		
17306X-10-2	CITI TRENDS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,260.000	110,815		91,670	90,041	1,628			1,628		91,670		19,145	19,145		
172967-10-1	CITIGROUP INC		08/12/2010	Various	3,397,400.000	13,451,202		16,479,995	11,245,394	5,234,601			5,234,601		16,479,995		(3,028,794)	(3,028,794)		
174715-10-2	CITIZENS HOLDING COMPANY		03/18/2010	MORGAN STANLEY CAPITAL	640.000	15,989		16,196	14,330	1,866			1,866		16,196		(207)	(207)	134	
172922-10-6	CITIZENS NORTHERN CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,940.000	23,924		18,508	18,508						18,508		5,416	5,416	155	
174420-10-9	CITIZENS REPUBLIC BANCORP IN		05/11/2010	CREDIT SUISSE INTERNATIONAL	29,160.000	33,443		19,325	20,120	(796)			(796)		19,325		14,118	14,118		
177376-10-0	CITRIX SYS INC		08/12/2010	Various	36,743.000	1,896,288		1,423,088	1,528,876	(105,789)			(105,789)		1,423,088		473,200	473,200		
177835-10-5	CITY HOLDING CO		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,220.000	140,379		127,290	136,433	(9,142)			(9,142)		127,290		13,089	13,089	1,435	
178566-10-5	CITY NATIONAL CORP.		08/12/2010	Various	19,080.000	1,175,541		749,485	870,048	(120,563)			(120,563)		749,485		426,056	426,056	4,094	
12561E-10-5	CKE RESTAURANTS INC		07/12/2010	Various	11,440.000	130,348		117,428	96,782	20,646			20,646		117,428		12,920	12,920	686	
12562M-10-6	CKX INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,980.000	73,449		85,876	68,405	17,471			17,471		85,876		(12,427)	(12,427)		
179895-10-7	CLARCOR INCORPORATED		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,480.000	207,087		170,521	177,771	(7,251)			(7,251)		170,521		36,566	36,566	1,069	
180489-10-6	CLARIENT INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,760.000	17,893		17,914	17,914						17,914		(21)	(21)		
969490-10-1	CLAYTON WILLIAMS ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	120.000	5,990		3,771	4,205	(434)			(434)		3,771		2,219	2,219		
184499-10-1	CLEAN ENERGY FUELS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,940.000	64,316		55,220	60,715	(5,495)			(5,495)		55,220		9,096	9,096		
184496-10-7	CLEAN HARBORS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,700.000	264,456		281,876	280,167	1,709			1,709		281,876		(17,420)	(17,420)		
18538R-10-3	CLEARWATER PAPER CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,500.000	129,404		107,950	137,425	(29,475)			(29,475)		107,950		21,454	21,454		
18538Q-10-5	CLEARWIRE CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	17,280.000	138,655		138,435	116,813	21,622			21,622		138,435		219	219		
18538Q-13-9	CLEARWIRE CORP RIGHTS		01/14/2010	MERRILL LYNCH, INC.	17,280.000	8,577			13,824	(13,824)			(13,824)				8,577	8,577		
12561W-10-5	CLECO CORP. HOLDING CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,280.000	169,796		158,191	171,632	(13,441)			(13,441)		158,191		11,604	11,604	2,983	
18683K-10-1	CLIFFS NATURAL RESOURCES INC		08/12/2010	Various	30,020.000	1,743,533		1,146,536	1,383,622	(237,086)			(237,086)		1,146,536		596,997	596,997	6,816	
18712Q-10-3	CLIFTON SAVINGS BANCORP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,160.000	20,811		22,166	20,239	1,927			1,927		22,166		(1,355)	(1,355)	108	
18725U-10-9	CLINICAL DATA INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,480.000	52,791		50,452	45,285	5,167			5,167		50,452		2,339	2,339		
189054-10-9	CLOROX CO		08/12/2010	Various	41,122.000	2,655,355		2,386,471	2,508,442	(121,971)			(121,971)		2,386,471		268,883	268,883	22,033	
12572Q-10-5	CME GROUP INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,524.000	4,208,008		4,157,167	4,543,388	(386,221)			(386,221)		4,157,167		50,841	50,841	15,553	
125896-10-0	CMS ENERGY CORP		05/11/2010	Various	88,140.000	1,365,825		1,207,844	1,380,272	(172,428)			(172,428)		1,207,844		157,981	157,981	26,442	
12612L-10-8	CNA SURETY CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,000.000	69,927		67,029	59,560	7,469			7,469		67,029		2,898	2,898		
126128-10-7	CNB FINANCIAL CORP/PA		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,600.000	26,876		28,003	25,584	2,419			2,419		28,003		(1,127)	(1,127)	264	
12621E-10-3	CNO FINANCIAL GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40,840.000	250,579		256,019	204,200	51,819			51,819		256,019		(5,440)	(5,440)		
Y1662W-11-7	CNOOC LTD	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	3,686,000.000	5,938,964		4,871,988	5,798,078	(928,621)			(928,621)	2,532	4,871,988	(5,970)	1,072,946	1,066,976		
189754-10-4	COACH INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	69,194.000	2,638,382		2,283,347	2,527,657	(244,310)			(244,310)		2,283,347		355,035	355,035	5,190	
19122T-10-9	COCA COLA ENTERPRISES INC COM STK		10/05/2010	Various	256,936.000	8,058,773		6,403,851	5,447,043	(79,592)			(79,592)		6,403,851		1,654,922	1,654,922	28,209	
191216-10-0	COCA COLA CO.		08/12/2010	Various	602,635.000	32,455,219		31,148,653	34,350,195	(3,201,542)			(3,201,542)		31,148,653		1,306,566	1,306,566	265,159	

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
192108-50-4	COEUR D'ALENE MINES		03/18/2010	MERRILL LYNCH & COMPANY, INC.	16,560.000	267,441		399,191	299,074	100,117			100,117		399,191		(131,750)	(131,750)		
19238U-10-7	COGDELL SPENCER INC		05/11/2010	Various	6,440.000	48,632		30,114	36,450	(6,336)			(6,336)		30,114		18,518	18,518	792	
19239V-30-2	COGENT COMMUNICATIONS GROUP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,940.000	113,918		123,246	98,008	25,238			25,238		123,246		(9,328)	(9,328)		
19239Y-10-8	COGENT INC		12/01/2010	Various	9,440.000	95,745		91,004	98,082	(7,077)			(7,077)		91,004		4,741	4,741		
192422-10-3	COGNEX CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,840.000	80,765		65,002	68,045	(3,042)			(3,042)		65,002		15,763	15,763	192	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		08/12/2010	Various	74,375.000	4,070,500		2,803,176	3,369,188	(566,012)			(566,012)		2,803,176		1,267,324	1,267,324		
192448-10-8	COGO GROUP INC	R	03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,100.000	37,646		34,545	37,587	(3,042)			(3,042)		34,545		3,101	3,101		
19247A-10-0	COHEN STEERS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,120.000	98,353		105,428	94,101	11,327			11,327		105,428		(7,075)	(7,075)		
192479-10-3	COHERENT, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,740.000	63,826		44,890	51,730	(6,840)			(6,840)		44,890		18,936	18,936		
192576-10-6	COHU INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,120.000	69,194		68,447	71,424	(2,977)			(2,977)		68,447		746	746	614	
19259P-30-0	COINSTAR INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,660.000	219,565		232,381	185,015	47,366			47,366		232,381		(12,815)	(12,815)		
193068-10-3	COLDWATER CREEK INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	12,540.000	88,299		55,928	55,928						55,928		32,371	32,371		
194014-10-6	COLFAX CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,260.000	60,104		62,487	63,330	(843)			(843)		62,487		(2,383)	(2,383)		
194162-10-3	COLGATE PALMOLIVE CO		08/12/2010	Various	67,010.000	5,513,392		5,097,448	5,504,872	(407,424)			(407,424)		5,097,448		415,945	415,945	68,058	
19421W-10-0	COLLECTIVE BRANDS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	14,200.000	306,520		276,722	323,334	(46,612)			(46,612)		276,722		29,799	29,799		
195872-10-6	COLONIAL PROPERTY TRUST		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,720.000	146,858		128,096	125,746	2,351			2,351		128,096		18,762	18,762	1,608	
197236-10-2	COLUMBIA BKG SYS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,000.000	45,839		31,517	32,360	(843)			(843)		31,517		14,322	14,322	40	
198516-10-6	COLUMBIA SPORTSWEAR CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,020.000	56,274		43,487	39,821	3,666			3,666		43,487		12,787	12,787	367	
199333-10-5	COLUMBUS MCKINNON CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,160.000	68,567		62,784	56,826	5,959			5,959		62,784		5,782	5,782		
20030N-10-1	COMCAST CORP NEW CL A		08/12/2010	Various	647,841.000	11,611,091		10,920,974	10,922,599	(1,625)			(1,625)		10,920,974		690,117	690,117	119,725	
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		08/12/2010	Various	7,880.000	133,675		121,006	126,159	(5,153)			(5,153)		121,006		12,669	12,669	2,011	
199908-10-4	COMFORT SYSTEMS USA INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,640.000	108,886		98,616	106,618	(8,002)			(8,002)		98,616		10,270	10,270	432	
200525-10-3	COMMERCE BANCSHARES, INC.		12/03/2010	Various	10,605.000	447,573		422,879	410,626	(929)			(929)		422,879		24,694	24,694	2,492	
201723-10-3	COMMERCIAL METALS CO.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	14,200.000	231,214		261,219	222,230	38,989			38,989		261,219		(30,005)	(30,005)	1,704	
D15642-10-7	COMMERZBANK AG	D	06/08/2010	UBS AG	3.000	20		26	25	1			1		26	(4)	(2)	(6)		
203233-10-1	COMMONWEALTH REIT		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40,720.000	297,635		285,410	263,458	21,952			21,952		285,410		12,225	12,225	3,901	
203372-10-7	COMMSCOPE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	32,480.000	957,453		944,863	861,694	83,168			83,168		944,863		12,590	12,590		
203900-10-5	COMMUNICATIONS SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,060.000	12,825		12,115	13,186	(1,072)			(1,072)		12,115		710	710	297	
203607-10-6	COMMUNITY BANK SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,400.000	109,606		78,625	84,964	(6,339)			(6,339)		78,625		30,980	30,980	1,936	
203668-10-8	COMMUNITY HEALTH SYSTEMS		08/12/2010	Various	29,203.000	1,114,271		891,175	1,039,627	(148,452)			(148,452)		891,175		223,096	223,096		
204149-10-8	COMMUNITY TRUST BANCORP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,740.000	103,224		98,802	91,443	7,359			7,359		98,802		4,422	4,422	2,244	
204166-10-2	COMMVAULT SYSTEMS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,120.000	207,766		199,023	216,053	(17,030)			(17,030)		199,023		8,743	8,743		
204510-10-4	COMPASS DIVERSIFIED HOLDINGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	940.000	13,061		11,154	11,994	(840)			(840)		11,154		1,906	1,906	639	

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
20452A-10-8	COMPELLENT TECHNOLOGIES		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,660.000	65,047		73,130	83,009	(9,878)			(9,878)		73,130		(8,084)	(8,084)		
20453E-10-9	COMPLETE PRODUCTION SERVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,880.000	87,011		72,231	76,440	(4,209)			(4,209)		72,231		14,780	14,780		
20478T-10-7	COMPUCREDIT HOLDINGS CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,380.000	21,910		14,585	14,585						14,585		7,325	7,325	2,190	
205306-10-3	COMPUTER PROGRAMS SYSTEMS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,280.000	93,598		101,340	104,994	(3,654)			(3,654)		101,340		(7,742)	(7,742)	821	
205363-10-4	COMPUTER S CIENCES CORP COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	41,561.000	2,260,886		2,243,766	2,391,004	(147,238)			(147,238)		2,243,766		17,119	17,119		
205477-10-2	COMPUTER TASK GROUP, INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,280.000	26,032		25,765	26,273	(507)			(507)		25,765		267	267		
205638-10-9	COMPUWARE CORP COM		05/11/2010	Various	115,400.000	935,439		838,000	834,342	3,658			3,658		838,000		97,439	97,439		
20564W-10-5	COMSCORE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,800.000	78,426		89,823	84,240	5,583			5,583		89,823		(11,397)	(11,397)		
205768-20-3	COMSTOCK RESOURCES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,660.000	124,447		174,728	148,486	26,241			26,241		174,728		(50,280)	(50,280)		
20581E-10-4	COMSYS IT PARTNERS INC		06/09/2010	Various	3,360.000	58,671		23,952	29,870	(5,918)			(5,918)		23,952		34,719	34,719		
205826-20-9	COMTECH TELECOMM CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,200.000	198,906		208,495	217,310	(8,815)			(8,815)		208,495		(9,590)	(9,590)		
205859-10-1	COMVERGE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,280.000	50,247		53,049	48,107	4,942			4,942		53,049		(2,802)	(2,802)		
205887-10-2	CONAGRA INC		09/21/2010	Various	71,667.000	1,642,528		1,536,458	1,651,924	(115,467)			(115,467)		1,536,458		106,071	106,071	34,760	
206016-10-7	CONCEPTUS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,940.000	145,587		136,266	130,194	6,072			6,072		136,266		9,321	9,321		
20605P-10-1	CONCHO RESOURCES INC		05/11/2010	UBS AG	5,240.000	282,117		211,170	235,276	(24,106)			(24,106)		211,170		70,947	70,947		
206708-10-9	CONCUR TECHNOLOGIES		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,820.000	386,578		351,945	377,055	(25,110)			(25,110)		351,945		34,633	34,633		
207410-10-1	CONMED CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,920.000	40,652		39,152	43,776	(4,624)			(4,624)		39,152		1,500	1,500		
208242-10-7	CONN'S INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,380.000	14,358		13,899	13,899						13,899		459	459		
20825C-10-4	CONOCOPHILLIPS		08/12/2010	Various	322,740.000	17,004,508		18,705,452	16,482,332	2,223,120			2,223,120		18,705,452		(1,700,944)	(1,700,944)	174,196	
210226-10-6	CONS TOMOKA LAND CO FLORIDA		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,240.000	41,553		48,966	43,326	5,641			5,641		48,966		(7,414)	(7,414)	12	
209115-10-4	CONSOLIDATED EDISON INC		08/12/2010	Various	45,592.000	2,067,724		2,035,426	2,071,245	(35,818)			(35,818)		2,035,426		32,298	32,298	35,687	
209341-10-6	CONSOLIDATED GRAPHICS		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,060.000	40,348		26,638	37,121	(10,483)			(10,483)		26,638		13,710	13,710		
G23773-10-7	CONSOLIDATED WATER CO-ORD SH	R	03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,340.000	45,341		50,906	47,729	3,178			3,178		50,906		(5,565)	(5,565)	251	
210313-10-2	CONSTANT CONTACT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,780.000	65,821		53,494	44,480	9,014			9,014		53,494		12,327	12,327		
210371-10-0	CONSTELLATION ENERG		05/11/2010	CREDIT SUISSE INTERNATIONAL	24,018.000	859,602		801,332	844,713	(43,381)			(43,381)		801,332		58,270	58,270	11,529	
21075N-20-4	CONTANGO OIL GAS		12/17/2010	Various	2,640.000	136,733		141,473	124,106	16,618			16,618		141,473		(4,739)	(4,739)		
210795-30-8	CONTINENTAL AIRLINES		10/01/2010	Various	33,920.000	693,631		577,234	607,846	(30,613)			(30,613)		577,234		116,397	116,397		
212172-10-0	CONTINUCARE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,380.000	25,472		22,301	32,251	(9,950)			(9,950)		22,301		3,171	3,171		
212485-10-6	CONVERGYS CORP COM		05/11/2010	Various	42,140.000	503,452		465,686	453,005	12,681			12,681		465,686		37,766	37,766		
205944-10-1	CON-WAY INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,820.000	560,953		607,256	552,276	54,980			54,980		607,256		(46,304)	(46,304)	1,582	
216648-40-2	COOPER COMPANIES INC		05/11/2010	Various	29,400.000	1,075,128		909,772	1,120,728	(210,956)			(210,956)		909,772		165,356	165,356	882	
216831-10-7	COOPER TIRE & RUBBER CO.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	13,020.000	255,155		232,381	261,051	(28,670)			(28,670)		232,381		22,774	22,774	1,367	
P31076-10-5	COPA HOLDINGS SA, CLASS A	R	08/12/2010	Various	8,200.000	436,206		387,112	446,654	(59,542)			(59,542)		387,112		49,093	49,093	1,962	
217204-10-6	COPART INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,220.000	291,215		267,915	301,099	(33,183)			(33,183)		267,915		23,300	23,300		

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
218681-10-4	CORE MARK HOLDING CO INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,060.000	67,684		61,217	67,898	(6,681)			(6,681)		61,217		6,468	6,468		
21871D-10-3	CORELOGIC INC		06/09/2010	Various	22,682.000	912,211		835,931	751,001	(17,527)			(17,527)		835,931		76,281	76,281	4,990	
218868-10-7	CORINTHIAN COLLEGES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	17,760.000	331,278		306,907	244,555	62,352			62,352		306,907		24,371	24,371		
219023-10-8	CORN PRODUCTS INTL INC		08/12/2010	Various	20,720.000	722,723		629,981	605,646	24,336			24,336		629,981		92,741	92,741	6,210	
219141-10-8	CORNELL COMPANIES INC		08/12/2010	Various	2,360.000	51,094		53,745	53,572	173			173		53,745		(2,650)	(2,650)		
21924P-10-3	CORNERSTONE THERAPEUTICS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,580.000	8,709		9,593	9,638	(45)			(45)		9,593		(885)	(885)		
219350-10-5	CORNING IN C COM		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	344,937.000	6,732,326		5,397,020	6,660,733	(1,263,714)			(1,263,714)		5,397,020		1,335,306	1,335,306	17,247	
21988R-10-2	CORPORATE EXECUTIVE BOARD		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,540.000	211,094		196,728	172,063	24,666			24,666		196,728		14,366	14,366	829	
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		12/29/2010	Various	10,740.000	445,699		401,035	393,406	7,263			7,263		401,035		44,664	44,664	3,498	
22025Y-40-7	CORRECTIONS CORP OF AMERICA		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40,720.000	810,757		979,833	999,676	(19,843)			(19,843)		979,833		(169,076)	(169,076)		
221006-10-9	CORVEL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	40.000	1,427		1,143	1,342	(198)			(198)		1,143		284	284		
22160N-10-9	COSTAR GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,500.000	189,235		196,975	187,965	9,010			9,010		196,975		(7,741)	(7,741)		
22160K-10-5	COSTCO WHS L CORP NEW COM		08/12/2010	Various	84,693.000	5,163,320		4,822,135	5,011,285	(189,150)			(189,150)		4,822,135		341,185	341,185	16,434	
222660-10-2	COURIER CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,300.000	38,605		33,769	32,775	994			994		33,769		4,836	4,836	483	
222795-10-6	COUSINS PROPERTY		12/31/2010	Various	16,041.824	130,709		130,500	122,385	6,605			6,605		130,500		209	209	556	
222862-10-4	COVENTRY HEALTH CARE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	34,520.000	878,423		664,379	838,491	(174,112)			(174,112)		664,379		214,044	214,044		
12618M-10-0	CPI INTERNATIONAL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,600.000	21,723		19,007	21,184	(2,177)			(2,177)		19,007		2,717	2,717		
232674-50-7	CPRESS BIOSCIENCE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,440.000	42,021		48,614	48,614						48,614		(6,594)	(6,594)		
12618T-10-5	CRA INTL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,360.000	52,213		57,891	62,894	(5,003)			(5,003)		57,891		(5,678)	(5,678)		
22410J-10-6	CRACKER BARREL OLD COUNTRY STORE		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,640.000	132,304		96,547	100,294	(3,746)			(3,746)		96,547		35,757	35,757	1,056	
224399-10-5	CRANE CO.		08/12/2010	Various	13,880.000	483,166		381,749	425,006	(43,257)			(43,257)		381,749		101,418	101,418	2,896	
224633-10-7	CRAWFORD CO CL B		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,500.000	19,051		17,730	17,730						17,730		1,321	1,321		
225223-30-4	CRAY INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,740.000	45,068		63,312	49,691	13,621			13,621		63,312		(18,244)	(18,244)		
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	06/08/2010	UBS AG	539.000	20,003		16,874	26,681	(4,937)			(4,937)	(4,870)	16,874	1,710	1,420	3,129	632	
225439-20-7	CREDO PETROLEUM CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,820.000	17,756		18,975	16,926	2,049			2,049		18,975		(1,219)	(1,219)		
225447-10-1	CREE INC		08/12/2010	Various	19,540.000	1,342,787		1,021,361	1,101,470	(80,109)			(80,109)		1,021,361		321,426	321,426		
227046-10-9	CROCS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	18,480.000	147,884		142,034	106,260	35,774			35,774		142,034		5,851	5,851		
227483-10-4	CROSS COUNTRY HEALTHCARE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,960.000	68,511		70,028	68,974	1,055			1,055		70,028		(1,518)	(1,518)		
22765Y-10-4	CROSSTEX ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,260.000	26,760		18,861	19,723	(862)			(862)		18,861		7,899	7,899		
228227-10-4	CROWN CASTLE INTL		08/12/2010	Various	100,936.000	3,790,823		3,206,817	3,940,541	(733,725)			(733,725)		3,206,817		584,006	584,006		
228368-10-6	CROWN HOLDINGS INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	16,160.000	452,922		418,027	413,373	4,655			4,655		418,027		34,894	34,894		
228411-10-4	CROWN MEDIA HOLDINGS		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,940.000	3,783		3,571	2,813	758			758		3,571		212	212		
228903-10-0	CRYOLIFE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,180.000	41,456		49,256	39,676	9,581			9,581		49,256		(7,800)	(7,800)		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
126349-10-9	CSG SYSTEMS INTERNATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,260.000	72,027		52,828	62,233	(9,405)			(9,405)		52,828		19,199	19,199		
Q3018U-10-9	CSL LIMITED COMMON STOCK	D	06/08/2010	ITG HONG KONG LIMITED	4,771.000	129,530		119,726	135,974	(10,713)			(10,713)	(5,534)	119,726	(5,463)	15,267	9,804	1,558	
125906-10-7	CSS INDUSTRIES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,820.000	37,383		37,761	35,381	2,380			2,380		37,761		(377)	(377)	273	
126408-10-3	CSX CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	83,460.000	4,297,142		3,897,104	4,046,975	(149,871)			(149,871)		3,897,104		400,038	400,038	20,030	
12642X-10-6	CTC MEDIA INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	16,380.000	253,851		285,721	244,062	41,659			41,659		285,721		(31,871)	(31,871)	1,065	
229669-10-6	CUBIC CORP.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,540.000	127,382		133,454	132,042	1,412			1,412		133,454		(6,072)	(6,072)	319	
229675-10-3	CUBIC ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,680.000	5,068		6,018	8,463	(2,445)			(2,445)		6,018		(950)	(950)		
229678-10-7	CUBIST PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,340.000	112,623		103,187	101,300	1,888			1,888		103,187		9,435	9,435		
229899-10-9	CULLEN FROST BANKERS, INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,280.000	573,686		520,607	514,000	6,607			6,607		520,607		53,079	53,079	4,420	
230770-10-9	CUMBERLAND PHARMACEUTICALS		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,700.000	19,378		24,939	23,103	1,836			1,836		24,939		(5,561)	(5,561)		
231021-10-6	CUMMINS IN C COM		08/30/2010	Various	43,746.000	3,262,723		2,109,182	2,006,192	102,990			102,990		2,109,182		1,153,541	1,153,541	11,199	
231269-10-1	CURIS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,640.000	43,855		29,574	44,330	(14,756)			(14,756)		29,574		14,280	14,280		
231561-10-1	CURTIS WRIGHT CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,320.000	364,911		346,002	323,222	22,780			22,780		346,002		18,908	18,908		
232109-10-8	CUTERA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,740.000	26,978		24,661	23,317	1,344			1,344		24,661		2,316	2,316		
126600-10-5	CVB FINANCIAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,920.000	116,665		84,063	94,349	(10,286)			(10,286)		84,063		32,602	32,602	1,856	
126650-10-0	CVS CAREMARK CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	304,727.000	10,688,286		10,748,360	9,815,257	933,103			933,103		10,748,360		(60,074)	(60,074)	26,664	
23251P-10-2	CYBERONICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,840.000	33,676		28,868	37,610	(8,741)			(8,741)		28,868		4,808	4,808		
23251J-10-6	CYBERSOURCE CORP		07/22/2010	Various	15,300.000	282,875		287,928	307,683	(19,755)			(19,755)		287,928		(5,053)	(5,053)		
232572-10-7	CYMER, INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,420.000	231,361		254,180	246,400	7,780			7,780		254,180		(22,819)	(22,819)		
232577-20-5	CYNOSURE INC CL A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,140.000	23,319		26,410	24,589	1,821			1,821		26,410		(3,090)	(3,090)		
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		05/11/2010	Various	98,200.000	1,170,279		1,000,658	1,036,992	(36,334)			(36,334)		1,000,658		169,621	169,621		
23281A-30-7	CYPRESS SHARPRIDGE INVESTMENTS		03/26/2010	Various	3,960.000	54,044		53,592	53,500	93			93		53,592		452	452	479	
232820-10-0	CYTEC INDUSTRIES INC		05/11/2010	Various	20,080.000	930,940		707,357	731,314	(23,957)			(23,957)		707,357		223,583	223,583	502	
23282W-10-0	CYTOKINETICS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,580.000	31,074		27,878	27,878						27,878		3,196	3,196		
23283K-10-5	CYTORI THERAPEUTICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,980.000	30,967		21,716	36,478	(14,762)			(14,762)		21,716		9,251	9,251		
233293-10-9	D P L, INC.		05/11/2010	Various	53,520.000	1,474,168		1,377,637	1,477,152	(99,515)			(99,515)		1,377,637		96,531	96,531	16,190	
23331A-10-9	D R HORTON INC COM		08/12/2010	Various	61,466.000	722,176		636,985	668,135	(31,150)			(31,150)		636,985		85,191	85,191	4,587	
234264-10-9	DAKTRONICS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,600.000	60,450		66,815	69,996	(3,181)			(3,181)		66,815		(6,364)	(6,364)		
235825-20-5	DANA HOLDING CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,340.000	80,532		44,869	68,726	(23,857)			(23,857)		44,869		35,663	35,663		
235851-10-2	DANAHER CO RP COM		08/12/2010	Various	85,100.000	4,392,409		3,862,391	4,239,626	(275,958)			(275,958)		3,862,391		530,017	530,017	5,236	
K22272-11-4	DANSKE BANK	D	06/08/2010	UBS AG	8,049.000	161,136		186,585	183,139	806			806	2,639	186,585	(33,267)	7,818	(25,449)		
236442-10-9	DANVERS BANCORP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,820.000	71,042		65,941	62,612	3,330			3,330		65,941		5,100	5,100	96	
237194-10-5	DARDEN RESTAURANTS INC		08/12/2010	Various	41,100.000	1,804,480		1,351,224	1,441,377	(90,153)			(90,153)		1,351,224		453,256	453,256	23,910	
237266-10-1	DARLING INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,700.000	79,650		61,519	72,906	(11,387)			(11,387)		61,519		18,130	18,130		

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
Y20020-10-6	DATANG INTL	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	2,400,000.000	1,112,846		1,421,669	1,036,848	384,386			384,386	435	1,421,669	(1,716)	(307,107)	(308,823)		
239359-10-2	DAWSON GEOPHYSICAL CO		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,700.000	52,265		48,658	39,287	9,371			9,371		48,658		3,606	3,606		
233153-10-5	DCT INDUSTRIAL TR INC		12/28/2010	Various	45,920.000	246,684		236,985	230,518	6,307			6,307		236,985		9,699	9,699	2,924	
233162-50-2	DDI CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,000.000	26,856		13,226	14,670	(1,445)			(1,445)		13,226		13,631	13,631		
242309-10-2	DEALERTRACK HOLDINGS		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,260.000	151,480		156,731	155,205	1,526			1,526		156,731		(5,251)	(5,251)		
242370-10-4	DEAN FOODS CO		08/12/2010	Various	28,000.000	441,244		509,798	505,120	4,678			4,678		509,798		(68,555)	(68,555)		
243537-10-7	DECKERS OUTDOOR CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,500.000	206,004		130,356	50,860	(7,408)	86,904		79,496		130,356		75,648	75,648		
244199-10-5	DEERE & CO.		08/12/2010	Various	97,636.000	6,054,977		3,862,587	5,281,131	(1,418,544)			(1,418,544)		3,862,587		2,192,390	2,192,390	54,295	
24522P-10-3	DEL MONTE FOODS CO		08/12/2010	Various	51,300.000	748,232		568,573	581,742	(13,169)			(13,169)		568,573		179,658	179,658	6,062	
24661P-10-4	DELCATH SYSTEMS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,240.000	31,506		30,054	26,934	3,120			3,120		30,054		1,452	1,452		
246647-10-1	DELEK US HOLDINGS INC	R	03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,700.000	26,732		29,771	25,197	4,574			4,574		29,771		(3,039)	(3,039)	139	
B33432-12-9	DELHAIZE GROUP NPV	D	06/08/2010	UBS AG	1,164.000	91,901		89,603	89,548	(3,948)			(3,948)	4,004	89,603	(18,125)	20,423	2,297	1,698	
24702R-10-1	DELL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	386,695.000	5,547,997		5,866,288	5,552,940	313,347			313,347		5,866,288		(318,290)	(318,290)		
247131-10-5	DELPHI FINANCIAL GROUP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,560.000	260,900		250,481	236,227	14,254			14,254		250,481		10,420	10,420	1,056	
247361-70-2	DELTA AIR LINES, INC.		08/12/2010	Various	381,231.000	4,683,915		2,766,714	4,338,409	(1,571,695)			(1,571,695)		2,766,714		1,917,202	1,917,202		
247907-20-7	DELTA PETROLEUM CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	38,980.000	68,892		40,539	40,539						40,539		28,353	28,353		
24784L-10-5	DELTEK INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,080.000	32,555		30,891	31,742	(852)			(852)		30,891		1,664	1,664		
247850-10-0	DELTIC TIMBER CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,280.000	116,022		109,163	105,290	3,873			3,873		109,163		6,859	6,859	171	
248019-10-1	DELUXE CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,580.000	119,546		93,240	82,528	10,712			10,712		93,240		26,305	26,305	1,395	
24802R-50-6	DEMANDTEC INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,500.000	29,215		36,682	39,465	(2,783)			(2,783)		36,682		(7,467)	(7,467)		
247916-20-8	DENBURY RESOURCES INC		03/16/2010	DIRECT	0.510	8		8							8					
24823Q-10-7	DENDREON CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	25,160.000	908,820		736,094	661,205	74,889			74,889		736,094		172,727	172,727		
24869P-10-4	DENNYS CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	21,820.000	79,500		60,548	47,786	12,763			12,763		60,548		18,952	18,952		
249908-10-4	DEPOMED INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	11,400.000	37,304		41,672	38,190	3,482			3,482		41,672		(4,368)	(4,368)		
25065D-10-0	DESTINATION MATERNITY CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,060.000	26,306		23,013	20,140	2,873			2,873		23,013		3,293	3,293		
D1908N-10-6	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	D	06/08/2010	UBS AG	7,716.000	96,860		132,532	128,086	7,525			7,525	(3,080)	132,532	(19,087)	(16,584)	(35,671)		
D2035M-10-2	DEUTSCHE TELEKOM A COMMON STOCK	D	06/08/2010	UBS AG	7,500.000	81,254		88,064	110,730	(13,510)			(13,510)	(9,155)	88,064	(8,058)	1,248	(6,810)	7,607	
251591-10-3	DEVELOPERS DIVERSIFIED RLTY COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,340.000	108,132		81,339	77,228	4,111			4,111		81,339		26,793	26,793	311	
25179M-10-3	DEVON ENERGY CORP.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	166,462.000	10,970,972		11,574,805	12,234,957	(660,152)			(660,152)		11,574,805		(603,833)	(603,833)	26,634	
252131-10-7	DEXCOM INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,960.000	96,149		76,335	80,477	(4,141)			(4,141)		76,335		19,813	19,813		
B3357R-21-8	DEXIA SA	D	06/08/2010	Various	4,406.000	15,597		26,290	28,194	(553)		1,343	(1,896)	(8)	26,290	(4,374)	(6,319)	(10,693)		
Q3190P-10-0	DEXUS PROPERTY GROUP	D	10/29/2010	DISTRIBUTION	0.000	1		1							1					
23326R-10-9	DG FASTCHANNEL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,800.000	73,135		38,900	50,274	(11,374)			(11,374)		38,900		34,235	34,235		
Y2065G-10-5	DHT HOLDINGS INC		05/13/2010	Various	11,160.000	48,862		42,575	41,069	1,507			1,507		42,575		6,286	6,286	5	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
252603-10-5	DIAMOND FOODS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,240.000	54,594		40,460	44,070	(3,609)			(3,609)		40,460		14,134	14,134	112	
25264R-20-7	DIAMOND HILL INVESTMENT GRP		05/11/2010	CREDIT SUISSE INTERNATIONAL	540.000	37,814		31,886	34,684	(2,798)			(2,798)		31,886		5,928	5,928		
25269L-10-6	DIAMOND MANAGEMENT & TECHNOL		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,180.000	38,731		36,189	38,177	(1,988)			(1,988)		36,189		2,543	2,543	363	
25271C-10-2	DIAMOND OF FSHORE DRILLING INC COM		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,613.000	1,061,594		1,245,871	1,241,371	4,500			4,500		1,245,871		(184,277)	(184,277)	25,226	
252784-30-1	DIAMONDROCK HOSPITALITY CO		03/18/2010	Various	25,620.000	246,832		221,944	217,001	4,943			4,943		221,944		24,888	24,888	1,059	
253017-10-7	DICE HOLDINGS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,220.000	24,878		21,148	21,091	57			57		21,148		3,729	3,729		
253393-10-2	DICKS SPORTING GOODS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,440.000	220,801		212,082	209,903	2,179			2,179		212,082		8,720	8,720		
253651-10-3	DIEBOLD, INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	19,720.000	613,505		630,919	561,034	69,885			69,885		630,919		(17,414)	(17,414)	5,324	
253675-20-1	DIEDRICH COFFEE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	660.000	22,920		16,165	23,001	(6,836)			(6,836)		16,165		6,755	6,755		
253798-10-2	DIGI INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	40.000	387		349	365	(16)			(16)		349		38	38		
25388B-10-4	DIGITAL RIVER INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,900.000	110,984		99,927	105,261	(5,334)			(5,334)		99,927		11,058	11,058		
25389M-87-7	DIGITALGLOBE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,180.000	81,298		76,508	76,956	(448)			(448)		76,508		4,791	4,791		
254067-10-1	DILLARDS I NC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,760.000	154,647		87,629	106,272	(18,643)			(18,643)		87,629		67,018	67,018	461	
253922-10-8	DIME COMMUNITY BANCSHARES		05/11/2010	CREDIT SUISSE INTERNATIONAL	260.000	3,356		3,147	3,047	100			100		3,147		209	209	73	
254423-10-6	DINEEQUITY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,220.000	82,805		56,687	53,924	2,763			2,763		56,687		26,118	26,118		
254543-10-1	DIODES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,060.000	156,234		138,755	144,377	(5,622)			(5,622)		138,755		17,479	17,479		
254546-10-4	DIONEX CORP.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,820.000	286,463		257,925	282,183	(24,258)			(24,258)		257,925		28,537	28,537		
25490A-10-1	DIRECTV		08/12/2010	Various	218,726.000	8,212,527		6,399,273	7,294,512	(895,239)			(895,239)		6,399,273		1,813,253	1,813,253		
254709-10-8	DISCOVER FINL SVCS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	118,280.000	1,807,402		1,894,399	1,739,899	154,500			154,500		1,894,399		(86,997)	(86,997)	2,366	
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		08/12/2010	Various	62,643.000	1,903,488		1,453,312	1,661,292	(207,981)			(207,981)		1,453,312		450,176	450,176		
254668-10-6	DISCOVERY LABORATORIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	26,260.000	13,280		16,504	16,504						16,504		(3,225)	(3,225)		
25470M-10-9	DISH NETWORK CORP		08/12/2010	Various	38,964.000	839,849		742,939	809,282	(66,344)			(66,344)		742,939		96,910	96,910		
254687-10-6	DISNEY WALT CO		08/12/2010	Various	408,643.000	13,841,795		13,354,793	13,178,737	176,056			176,056		13,354,793		487,002	487,002	131,370	
255413-10-6	DIVX INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,440.000	51,518		39,722	41,962	(2,239)			(2,239)		39,722		11,796	11,796		
25659T-10-7	DOLBY LABORATORIES CL A		08/12/2010	Various	20,204.000	1,315,916		757,119	964,337	(207,218)			(207,218)		757,119		558,797	558,797		
256664-10-3	DOLLAR FINL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,300.000	52,099		43,866	54,418	(10,552)			(10,552)		43,866		8,233	8,233		
256743-10-5	DOLLAR THRIFTY AUTOMOTIVE GP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,820.000	157,373		130,599	123,440	7,159			7,159		130,599		26,774	26,774		
25746U-10-9	DOMINION RES INC VA		08/12/2010	Various	128,051.000	5,431,916		4,616,927	4,983,745	(366,818)			(366,818)		4,616,927		814,989	814,989	84,290	
25754A-20-1	DOMINIOS PIZZA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,200.000	44,615		27,015	26,816	199			199		27,015		17,600	17,600		
257559-20-3	DOMTAR CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,580.000	308,286		193,769	253,778	(60,009)			(60,009)		193,769		114,516	114,516		
257651-10-9	DONALDSON CO.		05/11/2010	Various	10,993.000	495,375		456,945	467,642	(10,698)			(10,698)		456,945		38,430	38,430	1,319	
Y21042-10-9	DONGFENG MOTOR GRP CO LTD-H	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	548,000.000	928,299		609,434	790,216	(181,210)			(181,210)	428	609,434	(809)	319,673	318,864		

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
257867-10-1	DONNELLEY R R + SONS CO COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	59,080.000	1,218,545		1,282,639	1,315,712	(33,073)			(33,073)		1,282,639		(64,094)	(64,094)	15,361	
258278-10-0	DORMAN PRODUCTS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,500.000	57,541		35,318	39,150	(3,832)			(3,832)		35,318		22,222	22,222		
258598-10-1	DOUBLE TAKE SOFTWARE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,520.000	31,560		35,804	35,165	639			639		35,804		(4,244)	(4,244)		
25960P-10-9	DOUGLAS EMMETT INC		12/29/2010	Various	27,940.000	471,996		367,063	398,145	(32,332)			(32,332)		367,063		104,933	104,933		
260003-10-8	DOVER CORP COM		08/12/2010	Various	31,860.000	1,531,070		1,269,984	1,325,695	(55,710)			(55,710)		1,269,984		261,086	261,086	13,530	
260095-10-4	DOVER DOWNS GAMING ENTERTAINMENT		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,560.000	13,453		20,182	13,457	6,725			6,725		20,182		(6,729)	(6,729)	107	
260543-10-3	DOW CHEM CO		05/11/2010	Various	128,466.000	3,804,998		3,100,986	3,549,516	(448,530)			(448,530)		3,100,986		704,012	704,012	23,749	
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		08/12/2010	Various	131,600.000	4,856,672		3,485,598	3,724,280	(238,682)			(238,682)		3,485,598		1,371,074	1,371,074	51,550	
26153C-10-3	DREAMWORKS ANIMATION SKG INC		05/11/2010	Various	20,720.000	785,213		686,327	827,764	(141,437)			(141,437)		686,327		98,886	98,886		
26168L-20-5	DREW INDUSTRIES		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,060.000	91,925		93,962	83,839	10,123			10,123		93,962		(2,037)	(2,037)		
262037-10-4	DRIL QUIP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,880.000	166,373		155,780	162,662	(6,883)			(6,883)		155,780		10,593	10,593		
262241-10-2	DRUGSTORE.COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,160.000	68,201		51,665	59,204	(7,539)			(7,539)		51,665		16,536	16,536		
23332B-10-6	DSP GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,140.000	40,643		37,929	28,938	8,991			8,991		37,929		2,714	2,714		
233326-10-7	DST SYSTEMS INC		08/12/2010	Various	31,893.000	1,319,833		1,337,115	1,388,940	(51,825)			(51,825)		1,337,115		(17,282)	(17,282)	9,568	
23334L-10-2	DSW INC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,160.000	35,836		20,421	30,021	(9,600)			(9,600)		20,421		15,415	15,415		
233331-10-7	DTE ENERGY CO		08/12/2010	Various	39,200.000	1,847,158		1,561,134	1,708,728	(147,594)			(147,594)		1,561,134		286,025	286,025	42,453	
23335C-10-1	DTS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,880.000	132,685		120,229	132,735	(12,506)			(12,506)		120,229		12,456	12,456		
263534-10-9	DU PONT (E.I.) DE NEMOURS		08/12/2010	Various	204,660.000	8,075,310		7,002,922	6,890,902	112,020			112,020		7,002,922		1,072,388	1,072,388	165,812	
264147-10-9	DUCOMMUN INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,360.000	47,896		46,751	44,156	2,596			2,596		46,751		1,145	1,145	177	
26433B-10-7	DUFF PHELPS CORP CL A		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,660.000	64,666		69,138	66,832	2,306			2,306		69,138		(4,472)	(4,472)	183	
26441C-10-5	DUKE ENERGY HLDG CORP		08/12/2010	Various	188,791.000	3,137,874		3,226,026	3,249,093	(23,067)			(23,067)		3,226,026		(88,152)	(88,152)	45,310	
264411-50-5	DUKE REALTY CORPORATION		03/29/2010	Various	56,660.000	714,252		702,311	689,552	12,758			12,758		702,311		11,941	11,941	4,387	
26483E-10-0	DUN AND BRADSTREET CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	16,157.000	1,185,393		1,195,841	1,363,166	(167,325)			(167,325)		1,195,841		(10,448)	(10,448)	5,655	
26613Q-10-6	DUPONT FABROS TECHNOLOGY		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,800.000	131,033		97,049	104,342	(7,294)			(7,294)		97,049		33,984	33,984		
266605-10-4	DURECT CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,160.000	48,125		45,117	44,855	262			262		45,117		3,008	3,008		
233377-40-7	DXP ENTERPRISES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,420.000	23,139		16,596	18,559	(1,963)			(1,963)		16,596		6,543	6,543		
267475-10-1	DYCOM INDUSTRIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,720.000	75,930		70,022	70,022						70,022		5,909	5,909		
26784F-10-3	DYNAMEX INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,860.000	31,523		33,183	33,666	(483)			(483)		33,183		(1,660)	(1,660)		
267888-10-5	DYNAMIC MATERIALS CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,820.000	43,172		56,432	56,541	(109)			(109)		56,432		(13,260)	(13,260)	113	
268057-10-6	DYNAMICS RESEARCH CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,820.000	20,324		24,938	19,310	5,628			5,628		24,938		(4,614)	(4,614)		
26817C-10-1	DYNCORP INTERNATIONAL INC A		07/07/2010	Various	5,460.000	63,747		98,689	78,351	20,338			20,338		98,689		(34,942)	(34,942)		
26817G-30-0	DYNEGY INC DEL CL A		03/18/2010	MERRILL LYNCH & COMPANY, INC.	137,148.000	203,045		328,696	248,238	80,458			80,458		328,696		(125,651)	(125,651)		
26817Q-50-6	DYNEX CAPITAL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,420.000	21,923		20,078	21,127	(1,048)			(1,048)		20,078		1,844	1,844	557	
269246-40-1	E TRADE FINANCIAL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	322,300.000	529,081		546,008	564,025	(18,017)			(18,017)		546,008		(16,927)	(16,927)		

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
D24914-13-3	E.ON AG CMN STK	D	06/08/2010	UBS AG	10,030.000	280,501		94,430	420,638	(255,101)			(255,101)	(71,107)	94,430	276	185,795	186,071	14,103	
268948-10-6	EAGLE BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,320.000	44,326		30,628	34,760	(4,132)			(4,132)		30,628		13,698	13,698		
Y2187A-10-1	EAGLE BULK SHIPPING INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,780.000	72,005		77,198	68,211	8,987			8,987		77,198		(5,193)	(5,193)		
26969P-10-8	EAGLE MATERIALS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,360.000	343,947		397,364	348,028	49,336			49,336		397,364		(53,416)	(53,416)	2,672	
270321-10-2	EARTHLINK INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	23,060.000	200,453		198,712	191,629	7,084			7,084		198,712		1,741	1,741	3,228	
27579R-10-4	EAST WEST BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,500.000	223,856		119,668	197,500	(77,833)			(77,833)		119,668		104,189	104,189	250	
276317-10-4	EASTERN CO/THE		03/18/2010	MORGAN STANLEY CAPITAL	1,300.000	17,039		21,936	17,459	4,477			4,477		21,936		(4,897)	(4,897)	117	
276534-10-4	EASTERN INSURANCE HOLDINGS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,720.000	17,375		16,774	14,826	1,947			1,947		16,774		601	601	120	
277276-10-1	EASTGROUP PROPERTY		12/15/2010	Various	5,760.000	222,139		220,669	220,493	63			63		220,669		1,470	1,470	2,055	
277432-10-0	EASTMAN CH EM CO COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	24,420.000	1,532,272		1,353,789	1,471,061	(117,272)			(117,272)		1,353,789		178,483	178,483	21,490	
277461-10-9	EASTMAN KO DAK CO COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	29,180.000	169,936		131,456	123,140	8,316			8,316		131,456		38,480	38,480		
278058-10-2	EATON CORP		08/12/2010	Various	25,489.000	1,914,428		1,470,498	1,621,610	(151,112)			(151,112)		1,470,498		443,930	443,930	28,177	
278265-10-3	EATON VANCE CORP		08/12/2010	Various	44,087.000	1,396,227		1,189,087	1,340,686	(151,599)			(151,599)		1,189,087		207,140	207,140	14,800	
278642-10-3	EBAY INC		08/12/2010	Various	224,012.000	6,002,881		5,434,716	5,273,242	161,473			161,473		5,434,716		568,165	568,165		
278715-20-6	EBIX INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,500.000	76,506		90,601	73,245	17,356			17,356		90,601		(14,095)	(14,095)		
27874N-10-5	ECHELON CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,120.000	66,009		97,998	82,307	15,691			15,691		97,998		(31,989)	(31,989)		
278768-10-6	ECHOSTAR CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,700.000	211,465		211,950	215,498	(3,548)			(3,548)		211,950		(485)	(485)		
278856-10-9	ECLIPSYS CORP		08/24/2010	Various	12,520.000	259,462		262,954	231,870	31,083			31,083		262,954		(3,491)	(3,491)		
278865-10-0	ECOLAB INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	53,825.000	2,331,341		2,389,430	2,399,519	(10,089)			(10,089)		2,389,430		(58,089)	(58,089)	16,686	
281020-10-7	EDISON INTL		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	197,605.000	6,780,018		6,872,702	6,872,702						6,872,702		(92,684)	(92,684)	62,246	
28140H-10-4	EDUCATION REALTY TRUST INC		03/29/2010	Various	12,300.000	75,641		70,123	59,532	10,591			10,591		70,123		5,519	5,519	(1,177)	
28238P-10-9	EHEALTH INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,300.000	29,234		32,895	37,789	(4,894)			(4,894)		32,895		(3,661)	(3,661)		
28257U-10-4	EINSTEIN NOAH RESTAURANT GRO		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,280.000	15,517		15,348	12,582	2,765			2,765		15,348		170	170		
28336L-10-9	EL PASO CORP		08/12/2010	Various	85,020.000	994,591		883,765	835,747	48,019			48,019		883,765		110,826	110,826	2,200	
283677-85-4	EL PASO ELECTRIC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,460.000	71,940		65,028	70,169	(5,141)			(5,141)		65,028		6,912	6,912		
285218-10-3	ELECTRO RENT CORP.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,020.000	51,152		46,657	46,391	266			266		46,657		4,495	4,495	1,206	
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,800.000	77,582		81,534	62,756	18,778			18,778		81,534		(3,952)	(3,952)		
285512-10-9	ELECTRONIC ARTS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	89,474.000	1,646,668		1,846,327	1,588,164	258,163			258,163		1,846,327		(199,659)	(199,659)		
286082-10-2	ELECTRONICS FOR IMAGING, INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,700.000	127,886		130,317	139,207	(8,890)			(8,890)		130,317		(2,431)	(2,431)		
532457-10-8	ELI LILLY & CO		08/12/2010	Various	227,859.000	8,247,515		7,590,287	8,136,845	(546,558)			(546,558)		7,590,287		657,228	657,228	119,228	
X1949T-10-2	ELISA A	D	04/03/2010	DISTRIBUTION	0.000	11,541		11,541							11,541					
28660G-10-6	ELIZABETH ARDEN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,780.000	31,919		23,409	25,703	(2,294)			(2,294)		23,409		8,510	8,510		
290151-30-7	ELOYALTY CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,380.000	7,250		11,616	9,481	2,135			2,135		11,616		(4,365)	(4,365)		
268648-10-2	EMC CORP		08/12/2010	Various	459,375.000	8,561,867		7,517,406	8,025,281	(507,875)			(507,875)		7,517,406		1,044,460	1,044,460		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
268664-10-9	EMC INS GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,080.000	23,931		23,486	23,231	256			256		23,486		444	444	194	
29084Q-10-0	EMCOR GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	14,740.000	382,875		370,494	396,506	(26,012)			(26,012)		370,494		12,381	12,381		
290846-10-4	EMCORE CORPORATION		03/18/2010	MERRILL LYNCH & COMPANY, INC.	16,820.000	18,406		21,765	17,997	3,768			3,768		21,765		(3,359)	(3,359)		
29084T-10-4	EMDEON INC, CLASS A		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,640.000	108,472		102,955	101,260	1,695			1,695		102,955		5,517	5,517		
29089Q-10-5	EMERGENT BIO SOLUTIONS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,700.000	60,360		63,189	50,283	12,906			12,906		63,189		(2,830)	(2,830)		
291005-10-6	EMERITUS CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,520.000	86,250		109,276	84,750	24,526			24,526		109,276		(23,026)	(23,026)		
291011-10-4	EMERSON ELEC CO		08/12/2010	Various	200,081.000	9,803,661		8,335,886	8,523,451	(187,565)			(187,565)		8,335,886		1,467,775	1,467,775	120,748	
291641-10-8	EMPIRE DISTRICT ELECTRIC CO.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,740.000	140,771		142,404	144,970	(2,567)			(2,567)		142,404		(1,633)	(1,633)	2,477	
292218-10-4	EMPLOYERS HOLDINGS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,120.000	154,429		167,454	155,241	12,214			12,214		167,454		(13,025)	(13,025)	607	
26873N-10-8	EMS TECHNOLOGIES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,440.000	55,128		49,880	49,880						49,880		5,248	5,248		
292475-20-9	EMULEX CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	17,760.000	250,784		214,186	193,584	20,602			20,602		214,186		36,598	36,598		
29255W-10-0	ENCORE ACQUISITION CO		03/16/2010	Various	5,240.000	263,111		247,869	251,625	(3,756)			(3,756)		247,869		15,243	15,243		
292554-10-2	ENCORE CAPITAL GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,020.000	21,649		13,781	17,748	(3,967)			(3,967)		13,781		7,868	7,868		
292562-10-5	ENCORE WIRE CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,120.000	88,166		95,088	86,808	8,280			8,280		95,088		(6,922)	(6,922)	82	
29266S-10-6	ENDOLOGIX INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,720.000	39,226		57,053	56,602	451			451		57,053		(17,827)	(17,827)		
G30397-10-6	ENDURANCE SPECIALTY HOLDINGS		03/18/2010	MERRILL LYNCH & COMPANY, INC.	22,560.000	843,230		851,230	839,909	11,321			11,321		851,230		(8,000)	(8,000)	5,640	
29267A-20-3	ENER1 INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,360.000	43,123		72,836	65,682	7,154			7,154		72,836		(29,713)	(29,713)		
29266R-10-8	ENERGIZER HOLDINGS INC		08/12/2010	Various	15,740.000	984,265		978,571	964,547	14,023			14,023		978,571		5,694	5,694		
292659-10-9	ENERGY CONVERSION DEVICE, INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,200.000	79,457		120,187	107,814	12,373			12,373		120,187		(40,730)	(40,730)		
29270J-10-0	ENERGY RECOVERY INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,480.000	43,992		45,556	51,462	(5,906)			(5,906)		45,556		(1,564)	(1,564)		
292756-20-2	ENERGYSOLUTIONS		03/18/2010	MERRILL LYNCH & COMPANY, INC.	16,700.000	100,282		147,460	141,783	5,677			5,677		147,460		(47,177)	(47,177)	418	
292764-10-7	ENERNOC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,120.000	93,105		108,021	94,817	13,204			13,204		108,021		(14,915)	(14,915)		
29275Y-10-2	ENERSYS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,880.000	216,658		207,234	194,206	13,029			13,029		207,234		9,423	9,423		
293306-10-6	ENGLOBAL CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,040.000	11,707		16,673	12,645	4,028			4,028		16,673		(4,967)	(4,967)		
293389-10-2	ENNIS BUSINESS FORMS, INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,880.000	95,785		98,985	98,725	260			260		98,985		(3,200)	(3,200)	911	
29355X-10-7	ENPRO INDUSTRIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,700.000	52,922		39,310	44,897	(5,587)			(5,587)		39,310		13,612	13,612		
G3159S-99-7	ENQUEST PLC	D	05/18/2010	DIRECT	0.230															
29358Q-10-9	ENSCO PLC ADR	R	03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,760.000	171,199		173,093	150,174	22,918			22,918		173,093		(1,894)	(1,894)	94	
G3075P-10-1	ENSTAR GROUP LTD		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,420.000	97,036		96,582	103,688	(7,106)			(7,106)		96,582		454	454		
29362U-10-4	ENTEGRIS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	28,340.000	134,599		146,883	149,635	(2,752)			(2,752)		146,883		(12,284)	(12,284)		
29364G-10-3	ENTERGY CORP		08/12/2010	Various	119,104.000	9,509,010		10,168,868	9,747,471	421,396			421,396		10,168,868		(659,858)	(659,858)	84,233	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
29365M-10-9	ENTEROMEDICS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,280.000	1,808		1,837	1,837						1,837		(29)	(29)		
293668-10-9	ENTERPRISE BANCORP INC		03/18/2010	MORGAN STANLEY CAPITAL	1,000.000	12,090		11,719	10,950	769			769		11,719		371	371	100	
293712-10-5	ENTERPRISE FINANCIAL SERVICE		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,660.000	27,681		24,379	20,509	3,870			3,870		24,379		3,302	3,302	140	
29384R-10-5	ENTROPIC COMMUNICATIONS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,820.000	61,575		33,802	36,287	(2,486)			(2,486)		33,802		27,774	27,774		
294100-10-2	ENZO BIOCHEM, INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,300.000	43,381		54,934	39,274	15,660			15,660		54,934		(11,553)	(11,553)		
293904-10-8	ENZON PHARMACEUTICALS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,560.000	107,912		96,076	111,197	(15,121)			(15,121)		96,076		11,836	11,836		
26875P-10-1	EOG RESOUR CES INC COM		08/12/2010	Various	69,639.000	7,070,141		5,628,002	6,775,875	(1,147,872)			(1,147,872)		5,628,002		1,442,138	1,442,138	25,081	
29426L-10-8	EPICOR SOFTWARE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,820.000	36,556		28,918	29,108	(190)			(190)		28,918		7,637	7,637		
26882D-10-9	EPIQ SYSTEMS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,140.000	86,217		106,981	99,889	7,093			7,093		106,981		(20,764)	(20,764)		
294268-10-7	EPLUS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	920.000	15,277		14,595	15,189	(594)			(594)		14,595		681	681		
29428R-10-3	EPOCH HOLDING CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,220.000	40,770		29,514	33,649	(4,135)			(4,135)		29,514		11,256	11,256	322	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,580.000	142,160		116,583	130,213	(13,630)			(13,630)		116,583		25,578	25,578	1,548	
294752-10-0	EQUITY ONE INC		05/11/2010	Various	2,140.000	41,980		35,211	34,604	(558)			(558)		35,211		6,769	6,769	12	
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		08/12/2010	Various	60,120.000	2,758,837		1,836,511	2,030,854	(194,343)			(194,343)		1,836,511		922,326	922,326	51,158	
29481V-10-8	ERESEARCH TECHNOLOGY INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,380.000	58,400		69,935	56,374	13,562			13,562		69,935		(11,535)	(11,535)		
W26049-11-9	ERICSSON LM-B SHS COMMON STOCK	D	06/08/2010	UBS AG	88.000	868		809	812	10			10	(13)	809	(82)	142	60	21	
29530P-10-2	ERIE IDEMNITY CO CL A		08/12/2010	Various	7,040.000	328,690		260,523	274,701	(14,178)			(14,178)		260,523		68,167	68,167	6,883	
26884F-10-2	ESB FINANCIAL CORP		05/11/2010	Various	1,960.000	25,893		25,641	25,911	(271)			(271)		25,641		252	252	228	
296315-10-4	ESCO TECHNOLOGIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,720.000	197,319		229,338	205,062	24,276			24,276		229,338		(32,019)	(32,019)	458	
G3122U-14-5	ESPRIT HOLDINGS HKD0.10	D	04/14/2010	Various	0.980	23,761		23,759							23,759		2	2		
29667D-10-4	ESSA BANCORP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,460.000	44,538		45,029	40,482	4,547			4,547		45,029		(491)	(491)		
297178-10-5	ESSEX PROPERTY		05/11/2010	Various	13,900.000	1,526,212		1,106,295	1,162,735	(56,440)			(56,440)		1,106,295		419,917	419,917	28,669	
518439-10-4	ESTEE LAUDER COS.		08/12/2010	Various	21,140.000	1,270,456		873,084	1,022,330	(149,246)			(149,246)		873,084		397,372	397,372		
297425-10-0	ESTERLINE CORP.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,480.000	315,728		267,466	264,190	3,276			3,276		267,466		48,262	48,262		
297602-10-4	ETHAN ALLEN INTERIORS		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,840.000	57,844		47,341	38,113	9,228			9,228		47,341		10,503	10,503	284	
29786T-10-5	ETRION CORP	D	11/24/2010	DIRECT	0.380															
298736-10-9	EURONET WORLDWIDE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,060.000	205,019		271,110	242,767	28,343			28,343		271,110		(66,092)	(66,092)		
F3692M-12-8	EUTELSAT COMMUNICATIONS	D	11/11/2010	DISTRIBUTION	0.000	2,435		2,435							2,435					
26928A-20-0	EV3 INC		07/12/2010	Various	16,460.000	344,979		207,365	219,576	(12,212)			(12,212)		207,365		137,614	137,614		
29977A-10-5	EVERCORE PARTNETS INC C-A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,300.000	75,045		73,088	69,920	3,168			3,168		73,088		1,957	1,957	345	
G3223R-10-8	EVEREST RE GROUP LTD		08/12/2010	Various	15,140.000	1,246,348		1,384,242	1,297,195	87,047			87,047		1,384,242		(137,894)	(137,894)	7,267	
30024B-10-4	EVERGREEN ENERGY INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	28,780.000	5,370		9,872	9,872						9,872		(4,501)	(4,501)		
30033R-10-8	EVERGREEN SOLAR INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	40,580.000	50,298		73,344	61,276	12,068			12,068		73,344		(23,046)	(23,046)		
811054-40-2	EW SCRIPPS CLASS A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,420.000	55,315		50,889	44,683	6,206			6,206		50,889		4,426	4,426		
30064E-10-9	EXACTECH INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,660.000	32,571		27,485	28,735	(1,250)			(1,250)		27,485		5,086	5,086		

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
300645-10-8	EXAR CORPORATION		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,240.000	53,815		54,699	51,476	3,223			3,223		54,699		(884)	(884)		
30161Q-10-4	EXELIXIS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	23,660.000	148,065		148,618	174,374	(25,756)			(25,756)		148,618		(553)	(553)		
30161N-10-1	EXELON CORP COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	127,057.000	5,679,719		7,087,195	6,209,276	877,920			877,920		7,087,195		(1,407,477)	(1,407,477)	66,705	
302051-20-6	EXIDE TECHNOLOGIES		03/18/2010	MERRILL LYNCH & COMPANY, INC.	11,040.000	62,337		87,405	78,494	8,910			8,910		87,405		(25,068)	(25,068)		
302081-10-4	EXLSERVICE HLDGS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,520.000	57,941		55,719	63,923	(8,204)			(8,204)		55,719		2,222	2,222		
30212P-10-5	EXPEDIA IN C DEL COM		08/12/2010	Various	54,841.000	1,243,520		1,393,639	1,409,962	(16,323)			(16,323)		1,393,639		(150,119)	(150,119)	3,839	
302130-10-9	EXPEDITORS INTL WA INC COM		08/12/2010	Various	42,142.000	1,726,740		1,442,028	1,463,592	(21,563)			(21,563)		1,442,028		284,712	284,712	3,940	
30214U-10-2	EXPONENT INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,020.000	87,287		84,844	84,077	767			767		84,844		2,443	2,443		
302182-10-0	EXPRESS SCRIPTS INC		08/12/2010	Various	87,147.000	5,717,690		4,621,624	5,072,454	(343,946)			(343,946)		4,621,624		1,096,066	1,096,066		
30225T-10-2	EXTRA SPACE STORAGE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,280.000	163,258		106,496	118,734	(12,238)			(12,238)		106,496		56,762	56,762	1,028	
30226D-10-6	EXTREME NETWORKS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	19,340.000	56,296		51,980	55,506	(3,526)			(3,526)		51,980		4,316	4,316		
30231G-10-2	EXXON MOBIL CORP		08/12/2010	Various	1,087,919.000	72,681,531		59,586,890	74,185,197	(14,598,307)			(14,598,307)		59,586,890		13,094,641	13,094,641	456,926	
302301-10-6	EZCORP INC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,420.000	104,174		76,567	93,278	(16,711)			(16,711)		76,567		27,607	27,607		
302491-30-3	F M C CORP.		08/12/2010	Various	23,448.000	1,483,648		1,243,551	1,307,460	(63,909)			(63,909)		1,243,551		240,097	240,097	6,773	
315616-10-2	F5 NETWORKS INC		05/11/2010	Various	26,820.000	1,878,485		1,167,308	1,420,924	(253,615)			(253,615)		1,167,308		711,177	711,177		
30303Q-10-3	FACET BIOTECH		04/22/2010	MERGER	5,400.000	145,800		96,560	94,932	1,628			1,628		96,560		49,240	49,240		
303250-10-4	FAIR ISAAC INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,900.000	281,639		244,142	232,279	11,863			11,863		244,142		37,497	37,497	218	
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,260.000	124,669		116,063	122,477	(6,414)			(6,414)		116,063		8,606	8,606		
305560-10-4	FAIRPOINT COMMUNICATIONS INC		03/18/2010	MORGAN STANLEY CAPITAL	19,060.000	381		629	629						629		(248)	(248)		
306137-10-0	FALCONSTOR SOFTWARE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,780.000	29,024		32,142	31,587	555			555		32,142		(3,117)	(3,117)		
307000-10-9	FAMILY DOLLAR STORE		08/12/2010	Various	31,303.000	1,245,092		868,835	871,162	(2,328)			(2,328)		868,835		376,257	376,257	7,772	
307675-10-8	FARMER BROS CO		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,960.000	34,778		40,966	38,690	2,276			2,276		40,966		(6,188)	(6,188)	225	
309562-10-6	FARMERS CAPITAL BANK CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,580.000	13,156		16,148	16,148						16,148		(2,992)	(2,992)	158	
311642-10-2	FARO TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,400.000	37,970		24,766	30,016	(5,250)			(5,250)		24,766		13,205	13,205		
30239F-10-6	FBL FINANCIAL GROUP INC CL A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,920.000	67,713		62,782	54,078	8,704			8,704		62,782		4,931	4,931	183	
30247C-30-1	FBR CAPITAL MARKETS CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,560.000	23,014		31,967	28,181	3,787			3,787		31,967		(8,953)	(8,953)		
313549-40-4	FEDERAL MOGUL CORP		08/12/2010	Various	6,440.000	119,068		93,607	111,412	(17,805)			(17,805)		93,607		25,461	25,461		
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		12/30/2010	Various	19,440.000	1,518,331		1,189,852	1,316,477	(126,792)			(126,792)		1,189,852		328,479	328,479	27,382	
313855-10-8	FEDERAL SIGNAL CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,180.000	35,009		37,113	31,184	5,930			5,930		37,113		(2,104)	(2,104)	622	
314211-10-3	FEDERATED INVESTORS		03/18/2010	MERRILL LYNCH & COMPANY, INC.	28,106.000	741,691		729,941	772,915	(42,974)			(42,974)		729,941		11,750	11,750	42,159	
31428X-10-6	FEDEX CORP		08/12/2010	Various	58,365.000	4,969,130		4,476,290	4,870,559	(394,269)			(394,269)		4,476,290		492,840	492,840	16,452	
30241L-10-9	FEI COMPANY		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,000.000	175,051		201,458	186,880	14,578			14,578		201,458		(26,406)	(26,406)		
31429Y-10-3	FEIHE INTERNATIONAL INC	R	03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,220.000	46,709		68,426	48,130	20,297			20,297		68,426		(21,718)	(21,718)		
31430F-10-1	FELCOR LODGING TRUST INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	14,320.000	68,195		64,739	51,552	13,187			13,187		64,739		3,456	3,456		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
314462-10-2	FEMALE HEALTH COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,860.000	24,083		19,388	18,258	1,130			1,130		19,388		4,696	4,696	386	
315405-10-0	FERRO CORP.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,000.000	83,493		87,832	82,400	5,432			5,432		87,832		(4,339)	(4,339)		
G3396L-10-2	FGX INTERNATIONAL HOLDINGS		03/15/2010	MERGER	3,160.000	62,410		46,032	61,904	(15,873)			(15,873)		46,032		16,378	16,378		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	82,667.000	1,947,907		2,021,445	1,937,714	83,731			83,731		2,021,445		(73,538)	(73,538)	4,133	
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	51,840.000	761,660		824,888	697,766	127,122			127,122		824,888		(63,229)	(63,229)	7,776	
31678A-10-3	FIFTH STREET FINANCE CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,880.000	67,697		62,288	63,151	(863)			(863)		62,288		5,409	5,409	1,764	
316773-10-0	FIFTH THIRD BANCORP		08/12/2010	Various	182,580.000	2,477,053		1,874,148	1,780,155	93,993			93,993		1,874,148		602,905	602,905	4,467	
317492-10-6	FINANCIAL FEDERAL CORP		02/19/2010	Various	5,840.000	156,746		140,501	160,600	(20,099)			(20,099)		140,501		16,244	16,244	876	
317585-40-4	FINANCIAL INSTITUTIONS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,600.000	45,150		29,596	30,628	(1,032)			(1,032)		29,596		15,554	15,554	520	
317923-10-0	FINISH LINE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,160.000	50,363		34,828	39,658	(4,830)			(4,830)		34,828		15,535	15,535	126	
318457-10-8	FIRST ACCEPTANCE CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,520.000	7,682		9,400	6,864	2,536			2,536		9,400		(1,718)	(1,718)		
318672-10-2	FIRST BANCORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20,200.000	42,712		46,460	46,460						46,460		(3,748)	(3,748)		
31866P-10-2	FIRST BANCORP INC/ME		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,140.000	32,277		38,823	32,999	5,825			5,825		38,823		(6,547)	(6,547)	417	
318910-10-6	FIRST BANCORP NC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,180.000	59,752		71,154	58,395	12,759			12,759		71,154		(11,402)	(11,402)	334	
319383-10-5	FIRST BUSEY CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,260.000	27,619		29,460	24,351	5,108			5,108		29,460		(1,840)	(1,840)	250	
319395-10-9	FIRST CALIFORNIA FINANCIAL G		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	860.000	2,280		2,356	2,356						2,356		(77)	(77)		
31942D-10-7	FIRST CASH FINL SVCS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,040.000	44,174		35,190	45,268	(10,078)			(10,078)		35,190		8,984	8,984		
31946M-10-3	FIRST CITIZENS BCSH CL A		05/11/2010	Various	1,040.000	213,582		171,841	170,570	1,271			1,271		171,841		41,741	41,741	624	
319829-10-7	FIRST COMMONWEALTH FINL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,160.000	50,652		45,350	37,944	7,406			7,406		45,350		5,302	5,302	326	
31983A-10-3	FIRST COMMUNITY BANCSHARES		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,700.000	47,759		47,641	44,585	3,056			3,056		47,641		118	118	370	
32006W-10-6	FIRST DEFIANCE FINL CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,840.000	19,306		20,774	20,774						20,774		(1,467)	(1,467)		
320218-10-0	FIRST FINANCIAL CORP INDIANA		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,840.000	80,235		84,073	86,677	(2,604)			(2,604)		84,073		(3,838)	(3,838)	1,278	
320239-10-6	FIRST FINANCIAL HOLDINGS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,960.000	40,474		47,123	38,450	8,673			8,673		47,123		(6,650)	(6,650)	148	
32022K-10-2	FIRST FINANCIAL NORTHWEST		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,280.000	28,040		33,051	34,584	(1,533)			(1,533)		33,051		(5,011)	(5,011)	449	
32022D-10-8	FIRST FINANCIAL SERVICE CORP		03/18/2010	MORGAN STANLEY CAPITAL	1,020.000	8,985		11,680	9,241	2,438			2,438		11,680		(2,695)	(2,695)		
320209-10-9	FIRST FINL BANCORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,760.000	85,123		62,353	69,306	(6,953)			(6,953)		62,353		22,770	22,770	952	
320517-10-5	FIRST HORIZON NATL CORP		12/09/2010	Various	41,560.670	620,334		577,316	556,904	4,142			4,142		577,316		43,019	43,019		
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		05/11/2010	CREDIT SUISSE INTERNATIONAL	940.000	7,330		5,027	4,916	110			110		5,027		2,303	2,303		
320817-10-9	FIRST MERCHANTS CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,700.000	34,805		39,113	33,858	5,255			5,255		39,113		(4,307)	(4,307)	57	
320841-10-9	FIRST MERCURY FINANCIAL CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,400.000	44,425		47,357	46,614	743			743		47,357		(2,931)	(2,931)	6,885	
320867-10-4	FIRST MIDWEST BANCORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,520.000	39,950		28,733	27,443	1,290			1,290		28,733		11,218	11,218	50	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
33582V-10-8	FIRST NIAGARA FINL GRP INC		05/11/2010	Various	44,380.080	601,812		584,113	617,326	(33,214)			(33,214)		584,113		17,699	17,699	12,426	
320734-10-6	FIRST OF LONG ISLAND CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,000.000	24,891		27,485	25,250	2,235			2,235		27,485		(2,594)	(2,594)	400	
33610F-10-9	FIRST POTOMAC REALTY TRUST		05/11/2010	Various	1,160.000	19,385		14,099	14,581	(1,056)			(1,056)		14,099		5,286	5,286	332	
336433-10-7	FIRST SOLAR		03/18/2010	MERRILL LYNCH & COMPANY, INC.	11,651.000	1,333,116		1,758,842	1,577,545	181,296			181,296		1,758,842		(425,726)	(425,726)		
33646W-10-0	FIRST SOUTH BANCORP INC /NC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,020.000	24,674		23,167	20,806	2,361			2,361		23,167		1,507	1,507	404	
337932-10-7	FIRSTENERGY CORP		08/12/2010	Various	91,787.000	3,639,418		3,581,893	4,263,506	(687,213)			(687,213)		3,576,293		63,125	63,125	50,483	
337915-10-2	FIRSTMERIT CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	19,420.000	405,486		392,627	391,119	1,508			1,508		392,627		12,860	12,860	3,107	
337756-20-9	FISHER COMMUNICATIONS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,140.000	17,234		22,618	18,525	4,093			4,093		22,618		(5,384)	(5,384)		
337930-50-7	FLAGSTAR BANCORP INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	15,200.000	12,540		9,120	9,120						9,120		3,420	3,420		
L3466T-10-4	FLAGSTONE REINSURANCE HOLDINGS SA		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,880.000	98,166		106,406	97,147	9,259			9,259		106,406		(8,240)	(8,240)	355	
302445-10-1	FLIR SYSTEMS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	21,420.000	582,619		631,822	700,862	(69,040)			(69,040)		631,822		(49,204)	(49,204)		
343468-10-4	FLOW INTERNATIONAL CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,920.000	26,161		25,169	27,474	(2,305)			(2,305)		25,169		992	992		
343412-10-2	FLUOR CORP		10/25/2010	Various	61,129.000	2,864,880		2,776,976	2,753,250	23,726			23,726		2,776,976		87,904	87,904	20,282	
343873-10-5	FLUSHING FINANCIAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,520.000	22,055		17,113	17,115	(2)			(2)		17,113		4,942	4,942	198	
30249U-10-1	FMC TECHNLOGIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	20,580.000	1,285,793		1,210,804	1,190,347	20,457			20,457		1,210,804		74,990	74,990		
302520-10-1	FNB CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,100.000	93,798		69,581	68,579	1,002			1,002		69,581		24,217	24,217	1,212	
F42399-10-9	FONCIERE DES REGIONS	D	07/13/2010	DISTRIBUTION	0.000	13,282		13,282							13,282					
344849-10-4	FOOT LOCKER INC		05/11/2010	Various	34,180.000	509,606		396,080	380,765	15,315			15,315		396,080		113,526	113,526	10,254	
344912-10-0	FOOTSTAR INC		09/21/2010	DISTRIBUTION	0.000	196									196		196	196		
345203-20-2	FORCE PROTECTION INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,340.000	93,847		89,501	79,921	9,580			9,580		89,501		4,346	4,346		
345370-86-0	FORD MTR C O DEL COM PAR U		08/12/2010	Various	686,640.000	8,707,702		5,398,309	6,866,400	(1,468,091)			(1,468,091)		5,398,309		3,309,393	3,309,393		
345550-10-7	FOREST CITY ENTERPRISES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	33,220.000	451,790		424,145	391,332	32,814			32,814		424,145		27,644	27,644		
345838-10-6	FOREST LABS INC		08/12/2010	Various	46,560.000	1,448,179		1,553,507	1,495,042	58,465			58,465		1,553,507		(105,328)	(105,328)		
346233-10-9	FORESTAR GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,140.000	154,502		139,459	178,917	(39,459)			(39,459)		139,459		15,043	15,043		
346375-10-8	FORMFACTOR INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,780.000	197,358		222,693	234,573	(11,880)			(11,880)		222,693		(25,336)	(25,336)		
346563-10-9	FORRESTER RESEARCH INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	620.000	19,777		17,035	16,089	946			946		17,035		2,743	2,743		
B4745T-37-9	FORTIS RIGHTS	D	01/18/2010	WRITE OFF OF INVESTMENT	75,666.000															
349853-10-1	FORWARD AIR CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,160.000	166,171		157,692	154,308	3,384			3,384		157,692		8,478	8,478	431	
349882-10-0	FOSSIL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,160.000	213,293		155,244	173,170	(17,925)			(17,925)		155,244		58,049	58,049		
350060-10-9	FOSTER LB CO CL A		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,280.000	68,591		70,806	67,967	2,839			2,839		70,806		(2,215)	(2,215)		
35137P-10-6	FOX CHASE BANCORP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	600.000	6,511		6,209	5,712	497			497		6,209		303	303		
302563-10-1	FPIC INSURANCE GROUP INC		05/11/2010	Various	2,429.000	64,588		58,929	62,539	(3,610)			(3,610)		58,929		5,660	5,660		
F4113C-10-3	FRANCE TELECOM	D	06/08/2010	UBS AG	30.000	540		748	750	(2)			(2)		748	(124)	(83)	(207)		
353469-10-9	FRANKLIN COVEY COMPANY		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,940.000	20,642		18,395	18,522	(127)			(127)		18,395		2,248	2,248		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
353514-10-2	FRANKLIN ELECTRIC, INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,060.000	146,881		139,559	147,145	(7,586)			(7,586)		139,559		7,322	7,322	633	
354613-10-1	FRANKLIN RES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	36,212.000	4,013,191		3,656,853	3,814,934	(158,081)			(158,081)		3,656,853		356,338	356,338	7,967	
35471R-10-6	FRANKLIN STREET PROPERTIES		03/29/2010	Various	14,780.000	205,776		194,333	215,936	(21,602)			(21,602)		194,333		11,443	11,443	1,722	
356108-10-0	FRED'S INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,120.000	94,893		118,904	93,024	25,880			25,880		118,904		(24,011)	(24,011)	365	
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		04/30/2010	Various	119,459.000	9,312,564		6,751,384	9,591,363	(2,839,979)			(2,839,979)		6,751,384		2,561,179	2,561,179	23,919	
357023-10-0	FREIGHTCAR AMERICA INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,580.000	65,387		68,216	51,161	17,054			17,054		68,216		(2,829)	(2,829)	155	
G36738-10-5	FRESH DEL MONTE PRODUCE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,460.000	196,055		229,896	209,066	20,830			20,830		229,896		(33,841)	(33,841)		
358748-10-1	FRISCH'S RESTAURANTS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	520.000	11,782		13,100	12,402	698			698		13,100		(1,317)	(1,317)	135	
35906A-10-8	FRONTIER COMMUNICATIONS CORP		08/12/2010	Various	147,892.880	1,104,609		1,088,763	1,155,037	(66,280)			(66,280)		1,088,763		15,846	15,846	39,178	
302941-10-9	FTI CONSULTING INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	14,898.000	591,719		634,391	702,590	(68,199)			(68,199)		634,391		(42,672)	(42,672)		
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,000.000	97,145		110,380	123,720	(13,340)			(13,340)		110,380		(13,235)	(13,235)		
359523-10-7	FUEL TECH INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,120.000	35,511		45,056	33,660	11,396			11,396		45,056		(9,545)	(9,545)		
35952H-10-6	FUELCELL ENERGY INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	16,120.000	47,960		65,062	60,611	4,451			4,451		65,062		(17,102)	(17,102)		
J15708-15-9	FUJITSU LTD	D	06/08/2010	UBS WARBURG ASIA LIMITED	14,000.000	85,718		89,752	89,628	(669)			(669)	792	89,752	651	(4,685)	(4,034)	716	
359694-10-6	FULLER (H.B.) CO.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,780.000	251,476		242,309	245,245	(2,936)			(2,936)		242,309		9,166	9,166	733	
360271-10-0	FULTON FINANCIAL CORP		05/11/2010	Various	40,400.000	419,448		301,066	352,288	(51,222)			(51,222)		301,066		118,383	118,383	2,424	
36102A-20-7	FUQI INTERNATIONAL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,660.000	29,008		70,550	47,747	22,803			22,803		70,550		(41,542)	(41,542)		
36106P-10-1	FURIEX PHARMACEUTICALS INC		06/21/2010	DIRECT	0.710	7		9							9		(2)	(2)		
361086-10-1	FURMANITE CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,160.000	36,723		33,578	31,090	2,488			2,488		33,578		3,145	3,145		
360921-10-0	FURNITURE BRANDS		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,960.000	67,500		55,569	54,382	1,187			1,187		55,569		11,932	11,932		
302695-10-1	FX ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,220.000	36,821		29,475	26,277	3,198			3,198		29,475		7,346	7,346		
361268-10-5	G & K SERVICES		05/11/2010	CREDIT SUISSE INTERNATIONAL	440.000	11,642		9,375	11,057	(1,682)			(1,682)		9,375		2,267	2,267	33	
36268Q-10-3	GAIAM INC CL A		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,340.000	28,677		26,142	25,685	458			458		26,142		2,534	2,534		
36467W-10-9	GAMESTOP C ORP NEW CL A		03/18/2010	MERRILL LYNCH & COMPANY, INC.	25,960.000	555,124		601,264	569,562	31,702			31,702		601,264		(46,140)	(46,140)		
36471P-10-8	GANDER MOUNTAIN CO		01/25/2010	DIRECT	1,300.000	6,695		6,631	6,630	1			1		6,631		64	64		
364730-10-1	GANNETT IN C COM		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	58,340.000	951,216		784,300	866,349	(82,049)			(82,049)		784,300		166,916	166,916	4,667	
364760-10-8	GAP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	78,362.000	1,814,731		1,740,420	1,641,684	98,736			98,736		1,740,420		74,311	74,311	6,661	
365558-10-5	GARDNER DENVER INC		05/11/2010	Various	16,360.000	804,884		608,463	696,118	(87,655)			(87,655)		608,463		196,422	196,422	818	
H2906T-10-9	GARMIN LTD		05/21/2010	Various	26,928.000	987,668		1,020,308	826,690	193,616			193,616		1,020,308		(32,640)	(32,640)		
366651-10-7	GARTNER GROUP INC NEW		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,100.000	99,678		80,466	73,964	6,502			6,502		80,466		19,213	19,213		
361448-10-3	GATX CORP.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	36,380.000	1,063,676		1,067,125	1,045,925	21,200			21,200		1,067,125		(3,449)	(3,449)	10,186	
367905-10-6	GAYLORD ENTERTAINMENT CO NEW		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,060.000	111,271		77,418	80,185	(2,767)			(2,767)		77,418		33,854	33,854		

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
368287-20-7	GAZPROM OAO ADR REP4 ORD RUB5(REG'S')	F	03/18/2010	MERRILL LYNCH & COMPANY, INC.	22,662.000	531,229		567,683	567,683						567,683		(36,454)	(36,454)		
Y2685T-10-7	GENCO SHIPPING & TRADING LIMITED		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,680.000	120,767		121,517	127,118	(5,601)			(5,601)		121,517		(751)	(751)		
368682-10-0	GENCORP, INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,920.000	51,626		75,863	76,440	(577)			(577)		75,863		(24,238)	(24,238)		
369300-10-8	GENERAL CABLE CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	13,160.000	366,915		528,311	387,167	141,144			141,144		528,311		(161,396)	(161,396)		
369385-10-9	GENERAL COMMUNICATION - CL A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,200.000	54,363		61,099	58,696	2,403			2,403		61,099		(6,736)	(6,736)		
369550-10-8	GENERAL DYNAMICS CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	54,620.000	4,108,284		3,627,931	3,723,445	(95,514)			(95,514)		3,627,931		480,353	480,353	20,756	
369604-10-3	GENERAL EL EC CO COM		08/12/2010	Various	2,394,800.000	42,965,824		39,956,774	36,233,324	3,723,450			3,723,450		39,956,774		3,009,050	3,009,050	478,960	
Y2693R-10-1	GENERAL MARITIME CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,740.000	83,600		89,330	75,073	14,257			14,257		89,330		(5,730)	(5,730)	1,343	
370334-10-4	GENERAL MLS INC		08/12/2010	Various	91,142.000	5,076,349		3,852,269	4,994,654	(1,142,361)			(1,142,361)		3,852,269		1,224,079	1,224,079	56,199	
370373-10-2	GENERAL MOLY INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,480.000	43,289		40,901	28,038	12,863			12,863		40,901		2,388	2,388		
370442-83-2	GENERAL MOTORS CORP CLASS H		12/27/2010	DISTRIBUTION	0.000	63,229											63,229	63,229		
370853-10-3	GENERAL STEEL HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,060.000	13,572		16,158	17,905	(1,747)			(1,747)		16,158		(2,586)	(2,586)		
371532-10-2	GENESCO, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,580.000	49,781		40,348	43,387	(3,039)			(3,039)		40,348		9,433	9,433		
371559-10-5	GENESE WYOMING INC CL A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,040.000	272,660		260,986	262,426	(1,439)			(1,439)		260,986		11,674	11,674		
37244C-10-1	GENOMIC HEALTH		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,220.000	60,802		65,248	62,983	2,265			2,265		65,248		(4,446)	(4,446)		
37244E-10-7	GENON ENERGY INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	83,600.000	358,472		585,225	478,192	107,033			107,033		585,225		(226,753)	(226,753)		
37243V-10-0	GENOPTIX INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,740.000	134,796		134,550	132,882	1,668			1,668		134,550		246	246		
G3922B-10-7	GENPACT LTD		05/11/2010	Various	28,660.000	459,820		335,683	427,034	(91,351)			(91,351)		335,683		124,137	124,137		
36866T-10-3	GEN-PROBE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	29,980.000	1,408,727		1,270,441	1,286,142	(15,701)			(15,701)		1,270,441		138,286	138,286		
371901-10-9	GENTEX CORP		08/12/2010	Various	31,840.000	656,659		474,416	568,344	(93,928)			(93,928)		474,416		182,243	182,243	7,240	
37247A-10-2	GENTIVA HEALTH SERVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,900.000	85,016		72,606	78,329	(5,723)			(5,723)		72,606		12,411	12,411		
372460-10-5	GENUINE PARTS CO		03/18/2010	MERRILL LYNCH & COMPANY, INC.	36,380.000	1,508,183		1,399,142	1,380,985	18,157			18,157		1,399,142		109,041	109,041	29,468	
37247D-10-6	GENWORTH FINL INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	101,100.000	1,659,515		1,196,326	1,147,485	48,841			48,841		1,196,326		463,189	463,189		
372917-10-4	GENZYME CORP.		08/12/2010	Various	70,757.000	4,323,566		3,957,442	3,467,801	489,642			489,642		3,957,442		366,124	366,124		
36159R-10-3	GEO GROUP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	11,240.000	221,861		232,126	245,931	(13,805)			(13,805)		232,126		(10,265)	(10,265)		
37250W-10-8	GEOEYE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,240.000	124,997		114,410	118,211	(3,801)			(3,801)		114,410		10,587	10,587		
372910-30-7	GEOKINETICS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,320.000	10,350		12,698	12,698						12,698		(2,349)	(2,349)		
372476-10-1	GEORESOURCES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,720.000	27,486		20,683	23,495	(2,812)			(2,812)		20,683		6,803	6,803		
961148-50-9	GEORGE WESTON LTD	C	06/08/2010	ITG, INC CANADA	2,400.000	166,588		131,168	152,163	(19,397)			(19,397)	(1,598)	131,168	1,291	34,128	35,420	728	
373865-10-4	GERMAN AMERICAN BANCORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,180.000	35,298		34,100	35,425	(1,325)			(1,325)		34,100		1,198	1,198	305	
374163-10-3	GERON CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	19,560.000	115,895		127,486	108,558	18,928			18,928		127,486		(11,591)	(11,591)		
374297-10-9	GETTY REALTY CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,280.000	104,336		108,844	100,708	8,136			8,136		108,844		(4,508)	(4,508)	2,033	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
361652-20-9	GFI GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	14,820.000	86,686		67,727	67,727						67,727		18,958	18,958	741	
374689-10-7	GIBRALTAR INDS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,000.000	70,417		88,515	94,380	(5,865)			(5,865)		88,515		(18,098)	(18,098)		
36237H-10-1	G-III APPAREL GROUP LTD		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,800.000	59,789		50,121	60,676	(10,555)			(10,555)		50,121		9,668	9,668		
375558-10-3	GILEAD SCIENCES INC		05/11/2010	Various	98,624.000	4,085,950		4,441,224	4,268,447	172,778			172,778		4,441,224		(355,274)	(355,274)		
37637Q-10-5	GLACIER BANCORP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	16,460.000	259,554		239,412	225,831	13,581			13,581		239,412		20,142	20,142	2,140	
376535-10-0	GLADSTONE CAPITAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,820.000	58,151		45,552	37,114	8,438			8,438		45,552		12,598	12,598	1,350	
376536-10-8	GLADSTONE COMMERCIAL CORP		03/29/2010	Various	1,860.000	28,224		26,093	24,943	1,151			1,151		26,093		2,131	2,131	(627)	
376546-10-7	GLADSTONE INVESTMENT CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,600.000	32,934		28,203	25,536	2,667			2,667		28,203		4,731	4,731	896	
377316-10-4	GLATFELTER		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,880.000	51,906		45,489	47,142	(1,653)			(1,653)		45,489		6,418	6,418	698	
377341-10-2	GLEACHER & CO INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	11,780.000	53,669		52,539	52,539						52,539		1,130	1,130		
37929X-10-7	GLG PARTNERS INC		10/14/2010	Various	68,160.000	189,367		272,892	219,475	53,417			53,417		272,892		(83,526)	(83,526)		
379302-10-2	GLIMCHER REALTY TRUST		12/29/2010	Various	4,920.000	37,217		19,376	13,284	4,102			4,102		19,376		17,841	17,841	(183)	
378967-10-3	GLOBAL CASH ACCESS HLDGS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,200.000	66,194		59,495	61,418	(1,923)			(1,923)		59,495		6,699	6,699		
G3921A-17-5	GLOBAL CROSSING LTD		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,380.000	96,492		98,247	90,915	7,332			7,332		98,247		(1,755)	(1,755)		
G39319-10-1	GLOBAL INDEMNITY PLC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,740.000	23,394		21,513	33,272	(292)	(11,467)		(11,759)		21,513		1,881	1,881		
379336-10-0	GLOBAL INDUSTRIES LTD		03/18/2010	MERRILL LYNCH & COMPANY, INC.	22,100.000	145,237		197,057	157,573	39,484			39,484		197,057		(51,820)	(51,820)		
G39300-10-1	GLOBAL SOURCES LIMITED		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,380.000	22,120		24,115	21,125	2,990			2,990		24,115		(1,995)	(1,995)		
37956X-10-3	GLOBECOMM SYSTEMS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,740.000	35,597		34,343	37,067	(2,724)			(2,724)		34,343		1,254	1,254		
38011M-10-8	GMX RESOURCES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,700.000	51,870		98,187	78,318	19,869			19,869		98,187		(46,317)	(46,317)		
G9456A-10-0	GOLAR LNG LTD	R	03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,300.000	87,060		98,530	93,586	4,944			4,944		98,530		(11,470)	(11,470)	3,504	
380956-40-9	GOLDCORP INC	C	06/08/2010	ITG, INC CANADA	88,000.000	3,918,132		3,740,151	3,447,466	326,495			326,495	(33,810)	3,740,151	34,143	143,838	177,981	5,469	
38141G-10-4	GOLDMAN SA CHS GROUP INC		05/11/2010	Various	58,400.000	10,153,187		11,237,219	9,860,256	1,376,963			1,376,963		11,237,219		(1,084,032)	(1,084,032)	20,440	
382388-10-6	GOODRICH CORPORATION		08/12/2010	Various	32,591.000	2,294,857		1,685,416	2,093,972	(408,556)			(408,556)		1,685,416		609,441	609,441	17,948	
382410-40-5	GOODRICH PETROLEUM CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,380.000	100,054		158,813	131,003	27,810			27,810		158,813		(58,758)	(58,758)		
382550-10-1	GOODYEAR T IRE AND RUBBER COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	63,020.000	843,178		959,690	888,582	71,108			71,108		959,690		(116,512)	(116,512)		
38259P-50-8	GOOGLE INC.		08/12/2010	Various	48,610.000	27,045,633		25,009,969	30,137,228	(5,127,259)			(5,127,259)		25,009,969		2,035,664	2,035,664		
383082-10-4	GORMAN RUPP CO		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,280.000	83,555		79,099	90,659	(11,560)			(11,560)		79,099		4,456	4,456	344	
38376A-10-3	GOVERNMENT PROPERTIES INCOME TRUST		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,800.000	67,416		66,513	64,344	2,169			2,169		66,513		903	903	1,120	
36225V-10-4	GP STRATEGIES CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,480.000	28,234		28,729	26,204	2,524			2,524		28,729		(495)	(495)		
Q4252X-10-6	GPT GROUP	D	07/13/2010	VARIOUS	0.800			2	2						2		(2)	(2)		
384109-10-4	GRACO, INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,540.000	354,897		338,361	329,698	8,663			8,663		338,361		16,536	16,536	2,308	
384313-10-2	GRAFTECH INTERNATIONAL LTD		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	26,460.000	333,818		397,130	411,453	(14,323)			(14,323)		397,130		(63,312)	(63,312)		
384556-10-6	GRAHAM CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,100.000	40,781		34,948	43,470	(8,522)			(8,522)		34,948		5,834	5,834	42	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
384871-10-9	GRAMERCY CAPITAL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,420.000	26,013		27,042	24,398	2,644			2,644		27,042		(1,029)	(1,029)		
38500T-10-1	GRAN TIERRA ENERGY INC	I	05/11/2010	CREDIT SUISSE INTERNATIONAL	44,700.000	241,273		218,440	256,131	(37,691)			(37,691)		218,440		22,833	22,833		
38526M-10-6	GRAND CANYON EDUCATION INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,560.000	38,730		28,874	29,656	(781)			(781)		28,874		9,855	9,855		
387328-10-7	GRANITE CONSTRUCTION INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,660.000	231,484		223,519	257,836	(34,317)			(34,317)		223,519		7,965	7,965	996	
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,100.000	38,506		31,132	38,517	(7,385)			(7,385)		31,132		7,374	7,374		
390064-10-3	GREAT ATLANTIC & PACIFIC TEA CO., INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,700.000	56,395		77,756	90,783	(13,027)			(13,027)		77,756		(21,361)	(21,361)		
390607-10-9	GREAT LAKES DREDGE DOCK CO		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,720.000	40,212		62,202	56,506	5,696			5,696		62,202		(21,990)	(21,990)	148	
391164-10-0	GREAT PLAINS ENERGY INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,880.000	111,539		116,108	114,013	2,095			2,095		116,108		(4,569)	(4,569)	1,220	
390905-10-7	GREAT SOUTHERN BANCORP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,680.000	61,071		64,715	57,245	7,471			7,471		64,715		(3,645)	(3,645)	482	
391523-10-7	GREAT WOLF RESORTS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,060.000	21,216		16,732	16,732						16,732		4,484	4,484		
39153L-10-6	GREATBATCH INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,360.000	110,154		116,513	103,073	13,440			13,440		116,513		(6,359)	(6,359)		
393122-10-6	GREEN MOUNTAIN COFFEE ROASTE		03/18/2010	MERRILL LYNCH & COMPANY, INC.	11,040.000	1,065,587		802,436	899,429	(96,993)			(96,993)		802,436		263,151	263,151		
393222-10-4	GREEN PLAINS RENEWABLE ENERG		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,140.000	27,717		15,591	31,822	(16,231)			(16,231)		15,591		12,126	12,126		
393657-10-1	GREENBRIER COMPANIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,700.000	39,924		42,518	38,406	4,112			4,112		42,518		(2,594)	(2,594)		
395259-10-4	GREENHILL CO		05/11/2010	Various	8,540.000	696,207		711,288	685,250	26,039			26,039		711,288		(15,081)	(15,081)	3,843	
G4095J-10-9	GREENLIGHT CAPITAL RE LTD A		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,860.000	93,478		76,298	90,980	(14,682)			(14,682)		76,298		17,180	17,180		
397624-10-7	GREIF INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,020.000	369,113		401,211	378,940	22,272			22,272		401,211		(32,098)	(32,098)	5,335	
398231-10-0	GRIFFIN LAND & NURSERIES		03/18/2010	MORGAN STANLEY CAPITAL	800.000	23,377		25,718	23,304	2,414			2,414		25,718		(2,340)	(2,340)	80	
398905-10-9	GROUP 1 AUTOMOTIVE		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,380.000	179,924		171,548	152,523	19,025			19,025		171,548		8,377	8,377		
36227K-10-6	GSE SYSTEMS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,060.000	22,041		24,414	22,249	2,166			2,166		24,414		(2,373)	(2,373)		
36238G-10-2	GSI COMERCE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	500.000	13,607		10,071	12,695	(2,624)			(2,624)		10,071		3,536	3,536		
36241U-10-6	GSI TECHNOLOGY INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,720.000	17,323		15,506	16,666	(1,160)			(1,160)		15,506		1,817	1,817		
3623E0-20-9	GT SOLAR INTERNATIONAL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,020.000	35,281		39,377	39,031	346			346		39,377		(4,096)	(4,096)		
40052B-10-8	GTX US		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,220.000	15,005		17,724	17,724						17,724		(2,719)	(2,719)		
40075T-10-2	GUARANTY BANCORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	11,500.000	21,726		19,732	15,180	4,552			4,552		19,732		1,994	1,994		
402307-10-2	GULF ISLAND FABRICATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	700.000	15,601		13,115	14,721	(1,606)			(1,606)		13,115		2,486	2,486	14	
402629-20-8	GULFMARK OFFSHORE INC CLASS A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,940.000	139,328		167,489	139,851	27,638			27,638		167,489		(28,161)	(28,161)		
402635-30-4	GULFPORT ENERGY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,820.000	36,908		24,644	32,289	(7,645)			(7,645)		24,644		12,264	12,264		
403777-10-5	GYMBOREE CORP		11/24/2010	Various	6,360.000	330,750		297,375	276,596	20,779			20,779		297,375		33,374	33,374		

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
404030-10-8	H E EQUIPMENT SERVICES		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,700.000	59,257		68,243	59,793	8,450			8,450		68,243		(8,986)	(8,986)		
093671-10-5	H&R BLOCK INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	52,220.000	881,384		1,060,652	1,181,216	(120,564)			(120,564)		1,060,652		(179,268)	(179,268)	9,690	
404609-10-9	HACKETT GROUP INC/THE		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,340.000	23,624		27,074	23,185	3,889			3,889		27,074		(3,450)	(3,450)		
405024-10-0	HAEMONETICS CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,480.000	307,220		303,890	302,222	1,668			1,668		303,890		3,330	3,330		
405217-10-0	HAIN CELESTIAL GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,640.000	166,542		183,466	163,976	19,489			19,489		183,466		(16,923)	(16,923)		
406216-10-1	HALLIBURTON CO		08/12/2010	Various	302,699.000	8,584,973		7,655,199	9,108,213	(1,453,014)			(1,453,014)		7,655,199		929,774	929,774	39,135	
40624Q-20-3	HALLMARK FINL SERVICES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,060.000	16,709		17,295	16,398	898			898		17,295		(586)	(586)		
40637H-10-9	HALOZYME THERAPEUTICS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	14,720.000	117,976		109,864	86,406	23,458			23,458		109,864		8,112	8,112		
409321-10-6	HAMPTON ROADS BANKSHARES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,040.000	7,479		6,989	6,989						6,989		490	490		
410120-10-9	HANCOCK HLDG CO		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,340.000	270,219		235,739	277,629	(41,890)			(41,890)		235,739		34,480	34,480	1,522	
410345-10-2	HANESBRANDS, INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	25,020.000	673,733		592,771	603,232	(10,461)			(10,461)		592,771		80,961	80,961		
41043F-20-8	HANGER ORTHOPEDIC GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,860.000	33,412		26,529	25,724	805			805		26,529		6,884	6,884		
410867-10-5	HANOVER INS GROUP INC CO		03/18/2010	MERRILL LYNCH & COMPANY, INC.	22,120.000	955,424		958,785	982,792	(24,007)			(24,007)		958,785		(3,361)	(3,361)	5,530	
411307-10-1	HANSEN MEDICAL INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,560.000	12,227		19,303	16,847	2,456			2,456		19,303		(7,075)	(7,075)		
411310-10-5	HANSEN NATURAL CORP.		08/12/2010	Various	40,060.000	1,711,986		1,508,196	1,538,304	(30,108)			(30,108)		1,508,196		203,789	203,789		
41145W-10-9	HARBIN ELECTRIC INC	R	03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,340.000	73,368		66,572	68,604	(2,032)			(2,032)		66,572		6,796	6,796		
41146A-10-6	HARBINGER GROUP INC		03/18/2010	MORGAN STANLEY CAPITAL	2,540.000	17,259		17,970	17,831	139			139		17,970		(711)	(711)		
412822-10-8	HARLEY DAVIDSON INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	56,920.000	1,605,465		1,489,579	1,434,384	55,195			55,195		1,489,579		115,886	115,886	5,692	
412824-10-4	HARLEYSVILLE GROUP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,820.000	96,317		95,929	89,648	6,281			6,281		95,929		388	388	917	
412850-10-9	HARLEYSVILLE NATIONAL CORP		04/12/2010	MERGER	9,920.000	68,462		57,148	63,885	(6,737)			(6,737)		57,148		11,315	11,315		
413086-10-9	HARMAN INTERNATIONAL		05/11/2010	Various	16,620.000	655,959		327,683	586,354	(258,670)			(258,670)		327,683		328,276	328,276		
413160-10-2	HARMONIC LIGHTWAVES INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20,920.000	133,568		140,802	132,424	8,378			8,378		140,802		(7,234)	(7,234)		
413833-10-4	HARRIS AND HARRIS GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,120.000	28,993		30,930	27,968	2,962			2,962		30,930		(1,937)	(1,937)		
413875-10-5	HARRIS CORP.		08/12/2010	Various	45,820.000	2,180,082		1,218,708	2,178,741	(960,033)			(960,033)		1,218,708		961,374	961,374	11,528	
415864-10-7	HARSCO CORP.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	16,620.000	508,654		599,909	535,663	64,246			64,246		599,909		(91,255)	(91,255)	3,407	
416196-10-3	HARTE HANKS COMMUNICATIONS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,500.000	104,962		117,909	91,630	26,279			26,279		117,909		(12,948)	(12,948)	638	
416515-10-4	HARTFORD FINANCIAL SVCS GRP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	65,820.000	1,846,425		1,830,652	1,530,973	299,678			299,678		1,830,652		15,773	15,773	6,582	
416906-10-5	HARVARD BIOSCIENCE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,560.000	21,782		21,945	19,849	2,096			2,096		21,945		(163)	(163)		
41754V-10-3	HARVEST NATURAL RESOURCES IN		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,240.000	43,998		39,988	38,300	1,688			1,688		39,988		4,010	4,010		
418056-10-7	HASBRO INC COM		08/12/2010	Various	33,980.000	1,424,052		967,699	1,089,399	(121,699)			(121,699)		967,699		456,352	456,352	19,316	
41902R-10-3	HATTERAS FINANCIAL CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,220.000	223,167		232,081	229,831	2,250			2,250		232,081		(8,914)	(8,914)	9,864	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
419596-10-1	HAVERTY FURNITURE		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,640.000	27,318		21,055	22,517	(1,462)			(1,462)		21,055		6,263	6,263		
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		08/12/2010	Various	50,180.000	1,144,375		935,827	1,048,762	(112,935)			(112,935)		935,827		208,548	208,548	17,856	
419879-10-1	HAWAIIAN HOLDINGS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,540.000	87,463		100,703	80,780	19,923			19,923		100,703		(13,240)	(13,240)		
420089-10-4	HAWK CORP - CLASS A		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,100.000	26,359		17,964	19,371	(1,407)			(1,407)		17,964		8,396	8,396		
420261-10-9	HAWKINS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,020.000	46,834		45,578	44,097	1,481			1,481		45,578		1,257	1,257	566	
420877-20-1	HAYN INTERNATIONAL		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,640.000	88,742		85,846	87,041	(1,195)			(1,195)		85,846		2,896	2,896	528	
404132-10-2	HCC INSURANCE HOLDINGS INC		11/04/2010	Various	23,440.000	677,044		666,144	655,617	10,527			10,527		666,144		10,900	10,900	3,164	
40414L-10-9	HCP INC COM		08/12/2010	Various	57,100.000	1,917,058		1,730,012	1,743,834	(13,822)			(13,822)		1,730,012		187,046	187,046	23,079	
42210P-10-2	HEADWATERS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,360.000	11,660		10,810	15,387	(4,577)			(4,577)		10,810		851	851		
42217K-10-6	HEALTH CAR E REIT INC COM		08/12/2010	Various	23,220.000	1,068,631		1,031,732	1,029,110	2,622			2,622		1,031,732		36,899	36,899	10,140	
42218Q-10-2	HEALTH GRADES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,600.000	32,796		26,873	24,024	2,849			2,849		26,873		5,923	5,923		
421933-10-2	HEALTH MANAGEMENT A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	87,180.000	707,910		723,635	633,799	89,836			89,836		723,635		(15,725)	(15,725)		
42222G-10-8	HEALTH NET INC		08/12/2010	Various	32,396.000	771,852		511,229	754,503	(243,273)			(243,273)		511,229		260,623	260,623		
421946-10-4	HEALTHCARE REALTY TRUST INC		03/29/2010	Various	13,740.000	328,867		296,222	294,860	1,362			1,362		296,222		32,645	32,645	3,175	
421906-10-8	HEALTHCARE SERVICES GROUP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,440.000	209,883		192,952	202,582	(9,631)			(9,631)		192,952		16,932	16,932	1,982	
421924-10-1	HEALTHSOUTH CORP		08/09/2010	DISTRIBUTION	0.000	13,625											13,625	13,625		
421924-30-9	HEALTHSOUTH CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	19,640.000	370,201		333,122	368,643	(35,521)			(35,521)		333,122		37,080	37,080		
42224N-10-1	HEALTHSPRING INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,180.000	87,185		71,338	91,220	(19,881)			(19,881)		71,338		15,846	15,846		
422245-10-0	HEALTHWAYS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,620.000	130,102		124,074	139,751	(15,677)			(15,677)		124,074		6,028	6,028		
422347-10-4	HEARTLAND EXPRESS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,620.000	171,072		158,646	162,167	(3,522)			(3,522)		158,646		12,426	12,426		
42234Q-10-2	HEARTLAND FINANCIAL USA INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,440.000	54,407		52,515	49,364	3,151			3,151		52,515		1,892	1,892	344	
42235N-10-8	HEARTLAND PAYMENT SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,900.000	82,129		69,405	64,337	5,068			5,068		69,405		12,725	12,725	49	
422368-10-0	HEARTWARE INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	980.000	51,883		33,992	34,761	(769)			(769)		33,992		17,891	17,891		
422680-10-8	HECKMANN CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,940.000	16,490		13,352	14,671	(1,319)			(1,319)		13,352		3,138	3,138		
422704-10-6	HECLA MINING CO.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	47,820.000	262,815		235,614	295,528	(59,914)			(59,914)		235,614		27,201	27,201		
422806-10-9	HEICO CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,080.000	211,712		166,720	180,157	(13,438)			(13,438)		166,720		44,993	44,993	305	
422819-10-2	HEIDRICK & STRUGGLES		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,320.000	35,497		32,328	41,237	(8,909)			(8,909)		32,328		3,170	3,170	343	
G4388N-10-6	HELEN OF TROY LTD		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,680.000	174,615		159,250	163,393	(4,143)			(4,143)		159,250		15,365	15,365		
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,680.000	94,904		105,648	78,490	27,158			27,158		105,648		(10,745)	(10,745)		
111991-72-5	HELLENIC EXCHANGES SA HOLDINGS	D	10/07/2010	DISTRIBUTION	0.000	2,392		2,392							2,392					
423452-10-1	HELMERICH & PAYNE, INC.		08/12/2010	Various	5,600.000	220,166		237,444	223,328	14,116			14,116		237,444		(17,278)	(17,278)	280	
42366C-10-3	HEMISPHERX BIOPHARMA INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	25,680.000	18,379		14,381	14,381						14,381		3,998	3,998		
G4402L-15-1	HENGAN INTL GROUP CO LTD	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	240,000.000	1,736,235		1,366,103	1,782,720	(417,486)			(417,486)	869	1,366,103	(1,744)	371,876	370,132		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
426281-10-1	HENRY JACK & ASSOCIATES		03/18/2010	MERRILL LYNCH & COMPANY, INC.	18,680.000	460,127		453,188	431,882	21,306			21,306		453,188		6,939	6,939	1,775	
G4412G-10-1	HERBALIFE LTD		08/12/2010	Various	26,360.000	1,248,087		976,788	1,069,425	(92,637)			(92,637)		976,788		271,299	271,299	11,054	
427093-10-9	HERCULES OFFSHORE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	21,080.000	89,123		107,011	100,762	6,248			6,248		107,011		(17,888)	(17,888)		
427096-50-8	HERCULES TECHNOLOGY GROWTH		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,220.000	86,177		87,494	85,406	2,088			2,088		87,494		(1,317)	(1,317)	1,644	
42722X-10-6	HERITAGE FINANCIAL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,620.000	23,928		22,171	22,324	(153)			(153)		22,171		1,757	1,757		
42725U-10-9	HERITAGE FINANCIAL GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	260.000	3,192		2,245	1,885	360			360		2,245		948	948	47	
42726M-10-6	HERITAGE-CRYSTAL CLEAN INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	160.000	1,480		2,061	1,674	387			387		2,061		(581)	(581)		
427398-10-2	HERLEY INDUSTRIES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,840.000	38,602		36,814	39,448	(2,633)			(2,633)		36,814		1,788	1,788		
427825-10-4	HERSHA HOSPITALITY TRUST		03/30/2010	DISTRIBUTION	0.000	950		950							950					
427866-10-8	HERSHEY COMPANY		08/12/2010	Various	34,075.000	1,582,205		1,333,034	1,219,544	113,490			113,490		1,333,034		249,170	249,170	17,011	
42809H-10-7	HESS CORP		05/11/2010	Various	7,465.000	444,216		424,416	451,633	(27,216)			(27,216)		424,416		19,800	19,800	1,493	
428236-10-3	HEWLETT-PACKARD CO		05/11/2010	Various	281,970.000	13,947,254		13,063,979	14,524,275	(1,460,296)			(1,460,296)		13,063,979		883,275	883,275	42,589	
428291-10-8	HEXCEL CORP.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	21,500.000	287,946		249,340	279,070	(29,730)			(29,730)		249,340		38,606	38,606		
42833L-10-8	HHGREGG INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,840.000	65,354		53,046	62,565	(9,519)			(9,519)		53,046		12,307	12,307		
428567-10-1	HIBBETT SPORTS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,420.000	94,465		67,274	75,206	(7,932)			(7,932)		67,274		27,191	27,191		
429060-10-6	HICKORYTECH CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,520.000	21,904		23,285	22,252	1,034			1,034		23,285		(1,381)	(1,381)	328	
431284-10-8	HIGHWOODS PROPERTIES		11/10/2010	Various	16,440.000	517,554		514,797	548,274	(33,895)			(33,895)		514,797		2,757	2,757	8,490	
431466-10-1	HILL INTERNATIONAL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,580.000	33,468		43,218	34,819	8,398			8,398		43,218		(9,749)	(9,749)		
431475-10-2	HILL ROM HOLDINGS INC		05/11/2010	Various	27,680.000	872,083		613,652	664,043	(50,391)			(50,391)		613,652		258,431	258,431	2,837	
431571-10-8	HILLENBRAND INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	26,940.000	591,649		563,224	507,550	55,674			55,674		563,224		28,425	28,425	5,051	
432748-10-1	HILLTOP HOLDINGS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,260.000	95,264		105,895	96,146	9,748			9,748		105,895		(10,631)	(10,631)		
42840B-10-1	HI-TECH PHARMACAL CO INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,820.000	42,500		45,641	51,051	(5,410)			(5,410)		45,641		(3,141)	(3,141)		
43365Y-10-4	HITTITE MICROWAVE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,860.000	93,042		69,629	75,795	(6,166)			(6,166)		69,629		23,413	23,413		
423074-10-3	HJ HEINZ CO		08/12/2010	Various	54,920.000	2,494,534		2,268,091	2,348,379	(94,736)			(94,736)		2,253,643		240,891	240,891	66,463	
40425J-10-1	HMS HLDGS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,780.000	154,623		111,460	135,358	(23,899)			(23,899)		111,460		43,163	43,163		
404251-10-0	HNI CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,300.000	270,292		238,685	284,589	(45,904)			(45,904)		238,685		31,607	31,607	2,215	
435758-30-5	HOLLY CORP		05/11/2010	UBS AG	320.000	8,422		8,857	8,202	655			655		8,857		(435)	(435)	96	
43689E-10-7	HOME BANCORP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,500.000	20,943		18,479	18,285	194			194		18,479		2,464	2,464		
436893-20-0	HOME BANCSHARES INC		06/30/2010	Various	4,120.000	115,552		97,992	99,168	(5,919)			(5,919)		97,992		17,560	17,560	247	
437076-10-2	HOME DEPOT INC		08/12/2010	Various	251,842.000	8,720,948		6,979,021	7,285,789	(306,768)			(306,768)		6,979,021		1,741,927	1,741,927	67,531	
437080-10-4	HOME DIAGNOSTICS INC		03/15/2010	MERGER	2,220.000	25,530		15,384	13,542	1,842			1,842		15,384		10,146	10,146		
43710G-10-5	HOME FEDERAL BANCORP INC/MD		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,600.000	56,413		41,990	47,916	(5,926)			(5,926)		41,990		14,424	14,424	198	
437306-10-3	HOME PROPERTIES INC		03/29/2010	Various	7,480.000	359,277		319,083	356,871	(37,788)			(37,788)		319,083		40,194	40,194	223	
Y3280U-10-1	HONAM PETROCHEM CP KRW5000	D	02/08/2010	JP MORGAN CHASE BANK	6,800.000	607,992		404,392	598,556	(329,921)			(329,921)	135,756	404,392	(76,287)	279,887	203,600	7,616	
438516-10-6	HONEYWELL INTERNATIONAL INC		08/12/2010	Various	164,177.000	7,134,965		5,693,220	6,435,738	(742,519)			(742,519)		5,693,220		1,441,745	1,441,745	75,109	
439038-10-0	HOOKER FURNITURE CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,720.000	41,361		37,302	33,646	3,655			3,655		37,302		4,059	4,059	272	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
440327-10-4	HORACE MANN EDUCATORS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,060.000	129,005		131,275	113,250	18,025			18,025		131,275		(2,270)	(2,270)	725	
44044K-10-1	HORIZON LINES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,600.000	33,800		38,956	36,762	2,194			2,194		38,956		(5,155)	(5,155)	330	
440452-10-0	HORMEL FOODS CORP		08/12/2010	Various	10,295.000	435,573		336,149	395,843	(59,694)			(59,694)		336,149		99,424	99,424	6,015	
440543-10-6	HORNBECK OFFSHORE SERVICES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,920.000	94,768		143,928	114,538	29,390			29,390		143,928		(49,160)	(49,160)		
440694-30-5	HORSEHEAD HOLDING CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,500.000	106,804		118,140	121,125	(2,985)			(2,985)		118,140		(11,336)	(11,336)		
44106M-10-2	HOSPITALITY PROPERTY TRUST		05/11/2010	Various	30,835.000	753,575		625,771	731,098	(105,327)			(105,327)		625,771		127,804	127,804	14,348	
44107P-10-4	HOST HOTELS & RESORTS INC		08/12/2010	Various	816,435.000	10,227,554		6,830,756	9,527,796	(2,697,040)			(2,697,040)		6,830,756		3,396,798	3,396,798	1,546	
441339-10-8	HOT TOPIC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,660.000	61,136		84,717	61,438	23,280			23,280		84,717		(23,581)	(23,581)		
44244K-10-9	HOUSTON WIRE AND CABLE CO		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,880.000	45,530		48,604	46,172	2,432			2,432		48,604		(3,074)	(3,074)	330	
442487-20-3	HOVNANIAN ENTRPRS INC- CL A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,900.000	58,776		55,768	49,536	6,232			6,232		55,768		3,008	3,008		
40426A-20-8	HQ SUSTAINABLE MARITIME INDUSTRIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,000.000	18,578		24,566	21,120	3,446			3,446		24,566		(5,988)	(5,988)		
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	06/08/2010	Various	20,388.580	299,344		348,247	231,410	3,676			3,676	(1,471)	348,247	(23,429)	(25,474)	(48,904)	3,641	
404303-10-9	HSN INC DE L COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,940.000	106,604		65,316	79,549	(14,233)			(14,233)		65,316		41,288	41,288		
Y3744A-10-5	HUANENG POWER INTL INC-H	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	1,828,000.000	1,098,571		1,351,728	1,034,648	316,652			316,652	428	1,351,728	(1,621)	(251,535)	(253,157)		
443320-10-6	HUB GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,440.000	110,895		88,303	92,295	(3,992)			(3,992)		88,303		22,591	22,591		
443510-20-1	HUBBELL, INC. CLASS B		05/11/2010	Various	13,400.000	610,683		584,002	633,820	(49,818)			(49,818)		584,002		26,681	26,681	9,514	
443683-10-7	HUDSON CITY BANCORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	234,504.000	3,241,250		4,083,619	3,219,740	863,879			863,879		4,083,619		(842,370)	(842,370)	35,176	
444398-10-1	HUGHES COMMUNICATIONS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,940.000	51,710		60,218	50,498	9,720			9,720		60,218		(8,508)	(8,508)		
444903-10-8	HUMAN GENOME SCIENCES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,780.000	398,959		300,707	482,868	(182,161)			(182,161)		300,707		98,252	98,252		
444859-10-2	HUMANA INC COM		08/12/2010	Various	36,466.000	1,734,962		1,175,946	1,600,493	(424,547)			(424,547)		1,175,946		559,015	559,015		
446150-10-4	HUNTINGTON BANCSHARES INC		05/11/2010	Various	154,480.000	1,006,128		716,123	563,852	152,271			152,271		716,123		290,005	290,005	3,090	
447011-10-7	HUNTSMAN		05/11/2010	Various	45,060.000	481,581		442,344	508,727	(66,384)			(66,384)		442,344		39,238	39,238	4,506	
447324-10-4	HURCO CO.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,540.000	26,105		26,535	22,792	3,743			3,743		26,535		(430)	(430)		
447462-10-2	HURON CONSULTING GR INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,720.000	101,010		122,635	108,749	13,886			13,886		122,635		(21,625)	(21,625)		
Y3817K-10-5	HYFLUX LTD	D	12/28/2010	DISTRIBUTION	0.000	39,586		39,586							39,586					
465754-20-8	I2 TECHNOLOGIES INC		01/30/2010	Various	3,540.000	69,337		58,602	67,685	(9,083)			(9,083)		58,602		10,735	10,735		
44919P-50-8	IAC/INTERACTIVE CORP		05/11/2010	UBS AG	5,760.000	124,990		109,867	117,965	(8,098)			(8,098)		109,867		15,123	15,123		
450732-20-1	IBASIS INC		01/21/2010	MERGER	5,840.000	17,520		13,464	17,520	(4,056)			(4,056)		13,464		4,056	4,056		
E6165F-16-6	IBERDROLA	D	12/08/2010	DISTRIBUTION	0.000	50,079		50,079							50,079					
E6164R-39-3	IBERDROLA SA RIGHTS	D	12/09/2010	CREDIT SUISSE INTERNATIONAL	327,129.000	66,761		50,079							50,079	(5,527)	22,209	16,681		
450828-10-8	IBERIABANK CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,540.000	154,736		115,296	136,677	(21,381)			(21,381)		115,296		39,440	39,440	1,727	
44925C-10-3	ICF INTERNATIONAL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,940.000	44,261		58,558	51,992	6,566			6,566		58,558		(14,298)	(14,298)		
449293-10-9	ICO INC		05/04/2010	Various	6,260.000	53,392		28,641	45,761	(17,120)			(17,120)		28,641		24,751	24,751	545	
451055-10-7	ICONIX BRAND GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,820.000	240,951		216,813	200,123	16,690			16,690		216,813		24,138	24,138		
44929Y-10-1	ICT GROUP INC		02/04/2010	Various	2,040.000	32,426		32,541	33,313	(773)			(773)		32,541		(115)	(115)		
44930G-10-7	ICU MEDICAL		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,860.000	102,830		102,772	104,218	(1,447)			(1,447)		102,772		58	58		

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
44934T-10-5	ICX TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,840.000	11,957		11,003	17,517	(6,514)			(6,514)		11,003		954	954		
451107-10-6	IDACORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,880.000	204,625		170,220	187,866	(17,646)			(17,646)		170,220		34,404	34,404	3,528	
45166R-20-4	IDENIX PHARMACEUTICALS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,560.000	18,528		18,865	14,104	4,761			4,761		18,865		(337)	(337)		
45168K-30-6	IDERA PHARMACEUTICALS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,660.000	22,910		24,092	24,092						24,092		(1,183)	(1,183)		
45167R-10-4	IDEX CORP		05/11/2010	Various	25,260.000	835,592		741,371	786,849	(45,478)			(45,478)		741,371		94,221	94,221	6,820	
44951D-10-8	IESI-BFC LTD	C	10/05/2010	DIRECT	0.200	4		4							4					
45169U-10-5	IGATE CORP		05/11/2010	Various	980.000	12,103		8,414	9,800	(1,386)			(1,386)		8,414		3,689	3,689	108	
451734-10-7	IHS INC CL A		08/12/2010	Various	9,596.000	546,010		495,576	525,957	(30,381)			(30,381)		495,576		50,434	50,434		
902104-10-8	II VI INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,240.000	169,096		149,237	166,632	(17,395)			(17,395)		149,237		19,859	19,859		
452308-10-9	ILLINOIS TOOL WKS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	176,709.000	8,275,743		8,581,014	8,480,265	100,749			100,749		8,581,014		(305,271)	(305,271)	54,780	
452327-10-9	ILLUMINA INC		09/30/2010	Various	62,658.000	2,901,804		1,932,614	1,920,468	12,147			12,147		1,932,614		969,189	969,189		
45245A-10-7	IMATION CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	940.000	9,934		9,084	8,197	887			887		9,084		850	850		
45247Q-10-0	IMERGENT INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,640.000	11,130		12,388	9,955	2,433			2,433		12,388		(1,258)	(1,258)	33	
452521-10-7	IMMERSION CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,860.000	24,879		27,993	26,780	1,212			1,212		27,993		(3,114)	(3,114)		
452526-10-6	IMMUCOR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,960.000	144,816		128,215	140,870	(12,655)			(12,655)		128,215		16,601	16,601		
45253H-10-1	IMMUNOGEN INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,060.000	101,889		101,259	102,652	(1,392)			(1,392)		101,259		630	630		
452907-10-8	IMMUNOMEDICS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	14,360.000	52,349		64,418	46,096	18,322			18,322		64,418		(12,069)	(12,069)		
45256B-10-1	IMPAX LABORATORIES		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,240.000	261,362		128,432	180,064	(51,632)			(51,632)		128,432		132,930	132,930		
453096-20-8	IMPERIAL SUGAR CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,920.000	36,243		37,893	50,925	(13,032)			(13,032)		37,893		(1,650)	(1,650)	58	
449934-10-8	IMS HEALTH INC		02/26/2010	MERGER	37,240.000	819,280		638,015	784,274	(146,260)			(146,260)		638,015		181,265	181,265		
Q4887E-12-7	INCITEC PIVOT LTD	D	06/08/2010	ITG HONG KONG LIMITED	20,405.000	47,869			64,698	(67,018)			(67,018)	2,320			47,869	47,869	266	
45336E-10-9	INCONTACT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,740.000	18,788		18,182	19,748	(1,566)			(1,566)		18,182		606	606		
45337C-10-2	INCYTE CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,960.000	39,483		18,882	26,966	(8,084)			(8,084)		18,882		20,602	20,602		
Y3990B-11-2	IND & COMM BK OF CHINA - H	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	6,908,000.000	5,177,760		4,605,414	5,664,560	(1,061,590)			(1,061,590)	2,444	4,605,414	(5,626)	577,972	572,346		
453440-30-7	INDEPENDENCE HOLDING CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,680.000	12,774		10,135	9,744	391			391		10,135		2,638	2,638	42	
453836-10-8	INDEPENDENT BANK CORP MA		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,760.000	148,254		129,802	120,326	9,476			9,476		129,802		18,452	18,452	1,037	
Y3994L-10-8	INDL BANK OF KOREA KRW5000	D	02/08/2010	JP MORGAN CHASE BANK	40,530.000	434,262		291,981	487,292	(304,789)			(304,789)	109,479	291,981	(54,660)	196,940	142,280	7,264	
45667G-10-3	INFINERA CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	18,440.000	149,548		150,815	163,563	(12,748)			(12,748)		150,815		(1,267)	(1,267)		
45665G-30-3	INFINITY PHARMACEUTICALS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,740.000	23,203		23,218	23,113	104			104		23,218		(14)	(14)		
45665Q-10-3	INFINITY PROPERTY & CASUALTY CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,020.000	136,642		128,555	122,733	5,822			5,822		128,555		8,087	8,087	423	
45670G-10-8	INFOGROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,680.000	60,817		55,679	61,594	(5,914)			(5,914)		55,679		5,138	5,138		
45666Q-10-2	INFORMATICA CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	19,060.000	526,877		443,410	492,892	(49,482)			(49,482)		443,410		83,467	83,467		

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
45675Y-10-4	INFORMATION SERVICES GROUP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,940.000	17,333		19,094	15,660	3,434			3,434		19,094		(1,761)	(1,761)		
45678T-30-0	INFOSPACE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,840.000	25,053		22,204	24,339	(2,135)			(2,135)		22,204		2,848	2,848		
457030-10-4	INGLES MARKETS INC CL A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,000.000	44,591		48,899	45,390	3,509			3,509		48,899		(4,307)	(4,307)	495	
457153-10-4	INGRAM MICRO		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	34,436.000	618,549		608,036	600,908	7,128			7,128		608,036		10,513	10,513		
457461-20-0	INLAND REAL ESTATE CORP		05/11/2010	Various	4,580.000	42,266		38,097	37,327	587			587		38,097		4,169	4,169	997	
45773Y-10-5	INNERWORKINGS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,640.000	28,955		29,121	33,276	(4,155)			(4,155)		29,121		(166)	(166)		
457642-20-5	INNODATA ISOGEN INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,880.000	21,288		27,035	27,035						27,035		(5,747)	(5,747)		
45774N-10-8	INNOPHOS HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,180.000	35,505		24,621	27,128	(2,508)			(2,508)		24,621		10,885	10,885	401	
45768S-10-5	INNOSPEC INC	R	03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,220.000	58,151		52,670	52,670						52,670		5,481	5,481		
45765U-10-3	INSIGHT ENTERPRISES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,120.000	145,706		139,810	115,570	24,240			24,240		139,810		5,896	5,896		
457667-10-3	INSITUFORM TECHNOLOGIES CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,920.000	93,414		75,473	89,062	(13,589)			(13,589)		75,473		17,941	17,941		
457669-20-8	INSMED INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	27,280.000	25,100		22,323	21,006	1,318			1,318		22,323		2,777	2,777		
457733-10-3	INSPIRE PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,780.000	24,619		20,367	20,866	(499)			(499)		20,367		4,252	4,252		
45774W-10-8	INSTEEL INDS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,680.000	36,836		44,575	47,840	(3,265)			(3,265)		44,575		(7,739)	(7,739)	221	
45784P-10-1	INSULET CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,880.000	28,347		20,858	26,846	(5,988)			(5,988)		20,858		7,489	7,489		
457985-20-8	INTEGRA LIFE SCIENCES		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,600.000	66,497		51,526	58,848	(7,322)			(7,322)		51,526		14,971	14,971		
45810H-10-7	INTEGRAL SYSTEMS INC/MD		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,620.000	28,829		27,288	31,349	(4,062)			(4,062)		27,288		1,542	1,542		
45811E-30-1	INTEGRATED ELECTRICAL SERVIC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,320.000	7,497		9,458	7,722	1,736			1,736		9,458		(1,961)	(1,961)		
45822P-10-5	INTEGRYS E NERGY GROUP INC COM		08/12/2010	Various	13,800.000	666,767		485,574	579,462	(93,888)			(93,888)		485,574		181,194	181,194	14,702	
458140-10-0	INTEL CORP		08/12/2010	Various	768,712.000	16,694,463		12,433,419	15,681,725	(3,248,306)			(3,248,306)		12,433,419		4,261,045	4,261,045	165,593	
45816W-50-4	INTELLON CORP		01/04/2010	MERGER	4,700.000	34,310		34,283	34,451	(168)			(168)		34,283		27	27		
458334-10-9	INTER PARFUMS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,300.000	49,601		41,896	40,161	1,735			1,735		41,896		7,705	7,705	109	
45841N-10-7	INTERACTIVE BKRS GRP A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,860.000	178,527		216,271	192,439	23,832			23,832		216,271		(37,743)	(37,743)		
45840J-10-7	INTERACTIVE DATA CORP	R	07/29/2010	Various	6,520.000	214,002		172,177	164,956	7,221			7,221		172,177		41,825	41,825	1,304	
45839M-10-3	INTERACTIVE INTELLIGENCE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,920.000	53,561		67,841	53,845	13,996			13,996		67,841		(14,280)	(14,280)		
45865V-10-0	INTERCONTINENTALEXC		08/12/2010	Various	14,497.000	1,546,523		1,374,137	1,628,013	(253,876)			(253,876)		1,374,137		172,386	172,386		
45867G-10-1	INTERDIGITAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,740.000	127,460		114,296	125,800	(11,504)			(11,504)		114,296		13,164	13,164		
458665-10-6	INTERFACE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,460.000	60,192		38,905	37,063	1,842			1,842		38,905		21,287	21,287	11	
458743-10-1	INTERLINE BRANDS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,240.000	46,943		37,066	38,685	(1,619)			(1,619)		37,066		9,878	9,878		
458786-10-0	INTERMEC INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,540.000	199,343		194,716	174,124	20,592			20,592		194,716		4,627	4,627		
45884X-10-3	INTERMUNE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,000.000	31,779		41,160	39,120	2,040			2,040		41,160		(9,381)	(9,381)		

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
45885A-30-0	INTERNAP NETWORK SERVICES		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,900.000	21,805		12,856	18,330	(5,474)			(5,474)		12,856		8,949	8,949		
459028-10-6	INTERNATIONAL ASSETS HOLDINGS CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,940.000	45,905		57,453	42,748	14,706			14,706		57,453		(11,549)	(11,549)		
459044-10-3	INTERNATIONAL BANCSHARES CRP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,780.000	150,653		113,835	128,345	(14,511)			(14,511)		113,835		36,818	36,818	1,153	
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		08/12/2010	Various	294,357.000	37,535,976		36,538,511	38,531,331	(1,992,821)			(1,992,821)		36,538,511		997,466	997,466	218,271	
45928H-10-6	INTERNATIONAL COAL GRP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20,380.000	91,623		95,774	78,667	17,107			17,107		95,774		(4,151)	(4,151)		
460146-10-3	INTERNATIONAL PAPER CO		03/18/2010	MERRILL LYNCH & COMPANY, INC.	104,662.000	2,766,851		2,543,470	2,802,848	(259,378)			(259,378)		2,543,470		223,381	223,381	2,617	
460254-10-5	INTERNATIONAL RECTIFIER CORP		10/13/2010	Various	12,740.000	348,766		264,953	281,809	(16,856)			(16,856)		264,953		83,813	83,813		
460321-20-1	INTERNATIONAL SHIPHOLDING CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,180.000	33,998		38,757	36,663	2,094			2,094		38,757		(4,758)	(4,758)	590	
460335-20-1	INTERNATIONAL SPEEDWAY		03/18/2010	MERRILL LYNCH & COMPANY, INC.	400.000	10,708		10,906	11,380	(474)			(474)		10,906		(198)	(198)		
460608-10-2	INTERNET BRANDS INC CL A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,080.000	55,940		51,938	47,606	4,331			4,331		51,938		4,002	4,002		
46059C-20-5	INTERNET CAPITAL GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,960.000	59,534		66,569	52,934	13,635			13,635		66,569		(7,035)	(7,035)		
460690-10-0	INTERPUBLIC GROUP OF COS INC		08/12/2010	Various	104,342.000	894,268		622,279	770,044	(147,765)			(147,765)		622,279		271,989	271,989		
46069S-10-9	INTERSIL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	32,700.000	505,140		480,235	501,618	(21,383)			(21,383)		480,235		24,904	24,904	3,924	
46113M-10-8	INTERVAL LEISURE GROUP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,720.000	127,174		113,196	108,738	4,458			4,458		113,196		13,978	13,978		
T55067-10-1	INTESA SANPAOLO EURO.52	D	06/08/2010	UBS AG	53,682.000	125,714		240,075	242,643	(2,495)			(2,495)	(73)	240,075	(39,940)	(74,420)	(114,360)	4,512	
T17074-11-2	INTESA SANPAOLO RNC	D	06/08/2010	UBS AG	30,392.000	56,240		104,381	102,185	(189)			(189)	2,385	104,381	(19,411)	(28,731)	(48,141)	2,991	
461148-10-8	INTEVAC INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,720.000	64,338		61,896	54,138	7,757			7,757		61,896		2,442	2,442		
46121Y-10-2	INTREPID POTASH INC		05/11/2010	Various	19,280.000	502,494		492,832	562,398	(69,566)			(69,566)		492,832		9,662	9,662		
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		08/12/2010	Various	29,480.000	1,371,670		1,143,193	1,212,807	(69,614)			(69,614)		1,143,193		228,477	228,477	16,890	
461202-10-3	INTUIT INC.		08/12/2010	Various	78,984.000	2,935,040		2,321,980	2,425,599	(103,619)			(103,619)		2,321,980		613,060	613,060		
46120E-60-2	INTUITIVE SURGICAL INC		08/12/2010	Various	8,440.000	2,805,426		2,196,844	2,560,021	(363,177)			(363,177)		2,196,844		608,582	608,582		
461203-10-1	INVACARE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,800.000	72,321		62,590	69,832	(7,242)			(7,242)		62,590		9,731	9,731	70	
46122E-10-5	INVENTIV HEALTH INC		08/05/2010	Various	7,600.000	121,852		134,984	122,892	12,092			12,092		134,984		(13,131)	(13,131)		
46131B-10-0	INVESCO MORTGAGE CAPITAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,120.000	42,593		44,621	48,251	(3,630)			(3,630)		44,621		(2,028)	(2,028)	3,880	
46145F-10-5	INVESTMENT TECHNOLOGY GROUP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	19,820.000	352,161		390,454	390,454						390,454		(38,293)	(38,293)		
46146P-10-2	INVESTORS BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,880.000	69,422		53,453	53,387	66			66		53,453		15,969	15,969		
461730-10-3	INVESTORS REAL ESTATE TRUST		03/29/2010	DISTRIBUTION	0.000	2,934		2,934							2,934					
462044-10-8	ION GEOPHYSICAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,860.000	65,145		41,368	64,291	(22,923)			(22,923)		41,368		23,777	23,777		
462594-20-1	IOWA TELECOMMUNICATIONS SERV		06/01/2010	Various	7,100.000	117,071		87,721	118,996	(31,275)			(31,275)		87,721		29,349	29,349	6,510	
46261V-10-8	IPASS INC		03/18/2010	Various	11,940.000	16,054		16,263	12,418	3,846			3,846		16,263		(209)	(209)	(1,910)	
44984A-10-5	IPC THE HOSPITALIST CO		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,540.000	119,246		114,042	117,705	(3,663)			(3,663)		114,042		5,203	5,203		
44980Y-30-5	IPCS INC		01/04/2010	MERGER	3,980.000	95,520		73,106	95,480	(22,374)			(22,374)		73,106		22,414	22,414		
44980X-10-9	IPG PHOTONICS CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,820.000	73,563		74,370	80,687	(6,317)			(6,317)		74,370		(807)	(807)		
46270W-10-5	IRIS INTERNATIONAL INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,760.000	39,408		41,033	46,474	(5,440)			(5,440)		41,033		(1,626)	(1,626)		
462726-10-0	IROBOT		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,360.000	47,530		27,108	41,536	(14,428)			(14,428)		27,108		20,421	20,421		

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
462846-10-6	IRON MTN INC PA		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	22,734.000	593,395		606,088	517,426	88,663			88,663		606,088		(12,693)	(12,693)		
464286-50-9	ISHARES MSCI CANADA ETF	I	12/07/2010	Various	14,852.000	379,758		391,601	358,232	5,197			5,197		391,601		(11,842)	(11,842)		
464287-46-5	ISHARES MSCI EAFE INDEX FUND		12/07/2010	Various	35,182.000	1,998,550		1,691,451							1,691,451		307,099	307,099	15,876	
464286-84-8	ISHARES MSCI JAPAN EXCHANGE TRADED FUNDS		01/21/2010	CREDIT SUISSE	11,032,765.000	114,744,489		112,543,274	107,459,131	5,084,143			5,084,143		112,543,274		2,201,215	2,201,215		
464286-83-0	ISHARES MSCI MALAYSIA	R	10/14/2010	DIRECT	398,500.000	5,300,534		3,585,577	4,232,070	(646,493)			(646,493)		3,585,577		1,714,957	1,714,957	43,507	
464286-67-3	ISHARES MSCI SINGAPORE		03/22/2010	Various	495,047.000	5,688,538		4,731,086	5,683,140	(952,054)			(952,054)		4,731,086		957,452	957,452		
464286-77-2	ISHARES MSCI SOUTH KOREA	R	08/10/2010	DIRECT	58,500.000	2,926,755		2,099,267	2,786,940	(687,673)			(687,673)		2,099,267		827,488	827,488	15,949	
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		05/11/2010	CREDIT SUISSE INTERNATIONAL	44,041.000	3,075,212		2,669,243	2,749,920	(80,677)			(80,677)		2,669,243		405,970	405,970	7,567	
46432L-10-4	ISILON SYSTEMS INC		12/22/2010	Various	5,700.000	45,240		39,816	39,102	714			714		39,816		5,424	5,424		
464330-10-9	ISIS PHARMACEUTICALS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20,860.000	204,770		288,515	231,546	56,969			56,969		288,515		(83,745)	(83,745)		
464592-10-4	ISLE OF CAPRI CASINOS		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,900.000	28,822		41,783	29,172	12,611			12,611		41,783		(12,962)	(12,962)		
465074-20-1	ISRAEL DISCOUNT BANK LTD	D	12/08/2010	DISTRIBUTION	0.000	1,774		1,774							1,774					
465141-40-6	ISRAMCO INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	2,808		2,860	2,860						2,860		(52)	(52)		
45031X-20-4	ISTA PHARMACEUTICALS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,040.000	31,124		32,905	36,662	(3,758)			(3,758)		32,905		(1,780)	(1,780)		
45031U-10-1	ISTAR FINANCIAL		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,660.000	70,394		30,832	27,290	3,543			3,543		30,832		39,562	39,562		
T5976T-10-4	ITALCEMENTI EUR1	D	06/08/2010	UBS AG	23.000	173		346	316	18			18	13	346	(69)	(104)	(173)	3	
465685-10-5	ITC HOLDINGS		08/12/2010	Various	22,440.000	1,200,733		1,012,452	1,168,900	(156,447)			(156,447)		1,012,452		188,281	188,281	8,608	
465741-10-6	ITRON INC		11/08/2010	Various	40,000.000	3,016,644		2,582,689	2,702,800	(120,111)			(120,111)		2,582,689		433,956	433,956		
450911-10-2	ITT CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	44,139.000	2,356,406		2,347,984	2,195,474	152,510			152,510		2,347,984		8,421	8,421	20,414	
45068B-10-9	ITT EDUCATIONAL SVCS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,260.000	381,272		328,152	312,830	15,322			15,322		328,152		53,120	53,120		
46600W-10-6	IXYS CORPORATION		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,260.000	45,679		44,909	39,029	5,880			5,880		44,909		770	770		
466032-10-9	J & J SNACK FOODS CORP.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,540.000	157,327		150,381	141,458	8,923			8,923		150,381		6,945	6,945	761	
46612H-40-2	J CREW GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,060.000	488,668		424,473	494,824	(70,352)			(70,352)		424,473		64,195	64,195		
708160-10-6	J.C. PENNEY CO. INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	55,185.000	1,722,556		1,976,792	1,468,473	508,319			508,319		1,976,792		(254,236)	(254,236)	11,037	
46626E-20-5	J2 GLOBAL COMMUNICATIONS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,300.000	99,998		93,343	87,505	5,838			5,838		93,343		6,656	6,656		
466313-10-3	JABIL CIRC UIT INC COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	46,560.000	823,766		706,068	808,747	(102,679)			(102,679)		706,068		117,698	117,698	3,259	
466367-10-9	JACK IN THE BOX INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	12,780.000	308,988		263,085	251,383	11,703			11,703		263,085		45,903	45,903		
468202-10-6	JACKSON HEWITT TAX SERVICE		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,480.000	15,193		34,096	28,512	5,584			5,584		34,096		(18,902)	(18,902)		
469814-10-7	JACOBS ENGINEERING GROUP INC		05/11/2010	Various	7,924.000	353,558		317,197	298,022	19,176			19,176		317,197		36,361	36,361		
47012E-10-6	JAKKS PACIFIC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,640.000	75,845		83,753	68,357	15,397			15,397		83,753		(7,908)	(7,908)		
470355-20-7	JAMES RIVER COAL CO		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,120.000	103,747		131,831	113,404	18,428			18,428		131,831		(28,085)	(28,085)		
471109-10-8	JARDEN CORP		05/11/2010	Various	20,440.000	590,400		567,711	631,800	(64,090)			(64,090)		567,711		22,689	22,689	3,219	
471894-10-5	JAVELIN PHARMACEUTICALS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	11,320.000	15,122		20,271	14,716	5,555			5,555		20,271		(5,149)	(5,149)		
46612K-10-8	JDA SOFTWARE GROUP INC		03/19/2010	Various	5,780.000	159,088		138,557	147,217	(8,660)			(8,660)		138,557		20,531	20,531		
46612J-50-7	JDS UNIPHA SE CORP COM PAR 0		05/11/2010	Various	63,940.000	771,218		449,460	527,505	(78,045)			(78,045)		449,460		321,758	321,758		
472319-10-2	JEFFERIES GROUP INC NEW		08/12/2010	Various	33,562.000	852,673		847,066	796,426	50,640			50,640		847,066		5,606	5,606	4,560	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
477143-10-1	JETBLUE AIRWAYS CORP.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	56,640.000	307,727		320,457	308,688	11,769			11,769		320,457		(12,730)	(12,730)		
46629U-10-7	JMP GROUP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,440.000	30,059		33,772	33,437	335			335		33,772		(3,713)	(3,713)	34	
47758P-30-7	JO-ANN STORES		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,860.000	129,630		88,816	103,646	(14,831)			(14,831)		88,816		40,815	40,815		
477839-10-4	JOHN BEAN TECH		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,040.000	111,215		109,489	102,740	6,748			6,748		109,489		1,726	1,726	423	
478160-10-4	JOHNSON & JOHNSON		08/12/2010	Various	637,351.000	41,264,690		43,059,688	41,051,778	2,007,910			2,007,910		43,059,688		(1,794,998)	(1,794,998)	317,540	
478366-10-7	JOHNSON CONTROLS INC		08/12/2010	Various	136,400.000	4,060,630		3,682,586	3,715,536	(32,950)			(32,950)		3,682,586		378,043	378,043	43,090	
480200-10-7	JONES LANG LASALLE INC.		05/11/2010	Various	11,900.000	945,045		619,696	718,760	(99,064)			(99,064)		619,696		325,349	325,349		
480838-10-1	JOS A BANK CLOTHIERS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,080.000	200,353		186,361	172,135	14,225			14,225		186,361		13,993	13,993		
481130-10-2	JOURNAL COMMUNICATIONS INC CL A		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,120.000	36,288		42,417	35,477	6,940			6,940		42,417		(6,129)	(6,129)		
481165-10-8	JOY GLOBAL INC		08/12/2010	Various	29,844.000	1,661,427		1,263,475	1,539,652	(276,177)			(276,177)		1,263,475		397,952	397,952	6,963	
46625H-10-0	JP MORGAN CHASE & CO		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	493,888.000	21,430,812		20,785,029	20,580,313	204,716			204,716		20,785,029		645,783	645,783	24,694	
46626D-10-8	JSC MMC NORILSK NI ADR EACH REP 1 ORD RU	F	03/18/2010	MERRILL LYNCH & COMPANY, INC.	17,794.000	303,795		222,425	255,344	(32,919)			(32,919)		222,425		81,370	81,370		
48203R-10-4	JUNIPER NETWORKS INC		12/29/2010	Various	164,999.000	4,637,964		4,073,629	4,400,523	(326,894)			(326,894)		4,073,629		564,334	564,334		
J29699-10-5	JX HOLDINGS INC COMMON STOCK	D	06/08/2010	UBS WARBURG ASIA LIMITED	40,300.000	206,106		199,601							199,601	6,351	154	6,505		
48273U-10-2	K12		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,480.000	60,043		47,648	50,270	(2,622)			(2,622)		47,648		12,396	12,396		
48282T-10-4	KADANT INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,620.000	38,897		35,581	41,815	(6,234)			(6,234)		35,581		3,316	3,316		
483007-70-4	KAISER ALUMINUM CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,300.000	121,694		134,618	137,346	(2,728)			(2,728)		134,618		(12,924)	(12,924)	792	
483548-10-3	KAMAN CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,140.000	54,253		48,403	49,413	(1,009)			(1,009)		48,403		5,850	5,850	599	
484836-10-1	KANSAS CITY LIFE INSURANCE CO.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,000.000	31,665		30,123	29,750	373			373		30,123		1,541	1,541	270	
485170-30-2	KANSAS CITY SOUTHERN		05/11/2010	Various	26,982.000	1,058,770		565,899	898,231	(332,331)			(332,331)		565,899		492,871	492,871		
48562P-10-3	KAPSTONE PAPER AND PACKAGING CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,540.000	53,898		37,843	44,719	(6,876)			(6,876)		37,843		16,055	16,055		
486587-10-8	KAYDON CORPORATION		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,340.000	272,208		256,596	262,478	(5,882)			(5,882)		256,596		15,612	15,612	2,642	
48660Q-10-2	KAYNE ANDERSON ENERGY DEVELOPMENT CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,240.000	35,062		31,342	32,592	(1,250)			(1,250)		31,342		3,720	3,720	1,344	
Y458AB-10-7	KB FINANCIAL GROUP CMN STK	D	02/08/2010	JP MORGAN CHASE BANK	6,500.000	262,589		233,634	333,240	(63,131)			(63,131)	(36,475)	233,634	27,510	1,444	28,955	1,116	
48666K-10-9	KB HOME COM		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	24,240.000	421,383		385,685	331,603	54,082			54,082		385,685		35,698	35,698	1,515	
B53789-10-1	KBC GROUP NV	D	06/08/2010	UBS AG	2,046.000	70,601		91,074	89,167	1,444			1,444	464	91,074	(15,609)	(4,865)	(20,474)		
48242W-10-6	KBR INC		08/12/2010	Various	43,140.000	916,808		1,032,741	819,660	213,081			213,081		1,032,741		(115,933)	(115,933)	4,314	
487169-10-4	KEARNY FINANCIAL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,140.000	53,304		53,744	51,811	1,933			1,933		53,744		(440)	(440)	257	
487836-10-8	KELLOGG CO.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	55,623.000	2,942,720		2,715,806	2,959,144	(243,337)			(243,337)		2,715,806		226,913	226,913	20,859	
488152-20-8	KELLY SERVICES INC. CLASS A		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,740.000	28,176		22,611	20,758	1,853			1,853		22,611		5,565	5,565		
48880L-10-7	KENDLE INTL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,300.000	56,910		54,266	60,423	(6,157)			(6,157)		54,266		2,644	2,644		
488879-10-7	KENEXA CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,060.000	70,874		65,603	66,033	(430)			(430)		65,603		5,271	5,271		
489170-10-0	KENNAMETAL, INC.		05/11/2010	Various	15,700.000	480,679		392,357	406,944	(14,587)			(14,587)		392,357		88,322	88,322	3,768	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
193294-10-5	KENNETH COLE PRODUCTIONS A		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,860.000	23,537		20,166	17,949	2,217			2,217		20,166		3,371	3,371		
490057-10-6	KENSEY NASH CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,740.000	39,444		49,758	44,370	5,388			5,388		49,758		(10,314)	(10,314)		
491292-10-8	KENTUCKY FIRST FEDERAL BANCO		03/18/2010	MERRILL LYNCH & COMPANY, INC.	240.000	2,596		3,181	2,640	541			541		3,181		(585)	(585)	24	
Y4722Z-12-0	KEPPEL CORP	D	07/01/2010	DISTRIBUTION	0.000	17,554		17,554							17,554					
492914-10-6	KEY ENERGY SERVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,460.000	129,143		111,313	109,523	1,789			1,789		111,313		17,831	17,831		
493267-10-8	KEYCORP NEW COM		08/12/2010	Various	169,287.000	1,293,316		1,093,951	939,543	154,408			154,408		1,093,951		199,364	199,364	2,060	
493308-10-0	KEYNOTE SYSTEMS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,660.000	30,298		29,898	29,021	878			878		29,898		400	400	133	
48246S-10-1	K-FED BANCORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	200.000	1,780		1,840	1,758	82			82		1,840		(60)	(60)	22	
493732-10-1	KFORCE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,160.000	31,111		24,695	27,000	(2,305)			(2,305)		24,695		6,416	6,416		
Y4739E-10-2	K-GREEN TRYST	D	07/02/2010	INSTINET	22,400.000	17,055		17,554							17,554	(84)	(415)	(499)		
49427F-10-8	KILROY REALTY CORPORATION		12/29/2010	Various	4,220.000	149,423		115,153	129,427	(16,442)			(16,442)		115,153		34,270	34,270	1,077	
494274-10-3	KIMBALL INTERNATIONAL INC CL B		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,200.000	52,378		62,498	61,344	1,154			1,154		62,498		(10,120)	(10,120)	360	
494368-10-3	KIMBERLY-CLARK CORP		10/14/2010	Various	111,700.000	6,910,335		6,785,824	7,116,407	(330,583)			(330,583)		6,785,824		124,511	124,511	147,091	
49446R-10-9	KIMCO REALTY CORP		08/12/2010	Various	102,060.000	1,637,117		1,353,040	1,380,872	(27,832)			(27,832)		1,353,040		284,077	284,077	32,737	
494580-10-3	KINDRED HEALTHCARE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,700.000	168,766		143,048	160,602	(17,554)			(17,554)		143,048		25,718	25,718		
49460W-20-8	KINETIC CONCEPTS		05/11/2010	Various	16,880.000	707,658		639,524	635,532	3,992			3,992		639,524		68,133	68,133		
495582-10-8	KING PHARM ACEUTICALS INC COM		05/11/2010	Various	60,720.000	591,836		669,321	745,034	(75,714)			(75,714)		669,321		(77,485)	(77,485)		
496902-40-4	KINROSS GOLD CORP COM	C	09/29/2010	Various	75,600.800	1,318,916		1,289,364	1,387,373	369,506		332,172	37,334	(13,754)	1,289,364	11,928	17,625	29,553	3,248	
497266-10-6	KIRBY CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,040.000	472,814		463,709	454,183	9,526			9,526		463,709		9,105	9,105		
497498-10-5	KIRKLAND'S INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,680.000	56,584		39,453	46,552	(7,099)			(7,099)		39,453		17,131	17,131		
49803T-10-2	KITE REALTY GROUP TRUST		04/29/2010	DISTRIBUTION	0.000	1,005		1,005							1,005					
482480-10-0	KLA TENCOR CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	47,830.000	1,396,604		1,482,240	1,729,533	(247,293)			(247,293)		1,482,240		(85,636)	(85,636)	7,175	
499005-10-6	KNIGHT CAPITAL GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20,480.000	325,675		315,392	315,392						315,392		10,283	10,283		
499064-10-3	KNIGHT TRANSPORTATION INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,280.000	110,506		97,233	101,851	(4,618)			(4,618)		97,233		13,273	13,273	264	
G5299G-10-6	KNIGHTSBRIDGE TANKERS LTD	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	4,100.000	74,604		53,139	54,366	(1,227)			(1,227)		53,139		21,464	21,464	1,230	
498904-20-0	KNOLL INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,840.000	124,927		106,274	101,647	4,627			4,627		106,274		18,653	18,653	197	
499183-80-4	KNOLOGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,500.000	19,088		16,391	16,425	(34)			(34)		16,391		2,696	2,696		
499184-10-9	KNOT INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,640.000	51,607		78,926	66,865	12,062			12,062		78,926		(27,320)	(27,320)		
500233-10-1	KOHLBERG CAPITAL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,440.000	25,223		25,292	20,246	5,046			5,046		25,292		(70)	(70)	888	
500255-10-4	KOHLS CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	66,753.000	3,681,301		3,784,435	3,599,989	184,445			184,445		3,784,435		(103,133)	(103,133)		
N4297B-14-6	KON KPN NV EUR0.24	D	06/08/2010	UBS AG	5,951.000	74,666		101,497	99,977	1,550			1,550	(30)	101,497	(16,886)	(9,945)	(26,831)	3,112	
500600-10-1	KOPIN CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	14,960.000	56,617		74,317	62,533	11,784			11,784		74,317		(17,700)	(17,700)		
50060P-10-6	KOPPERS CO.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,440.000	125,814		147,465	135,154	12,312			12,312		147,465		(21,652)	(21,652)	1,954	
500643-20-0	KORN/FERRY INTERNATIONAL		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,680.000	58,203		50,775	60,720	(9,945)			(9,945)		50,775		7,429	7,429		

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
50075N-10-4	KRAFT FOOD S INC CL A		08/12/2010	Various	480,572.000	14,237,082		14,765,519	13,061,947	1,703,097			1,703,097		14,765,044		(527,961)	(527,961)	197,366	
501014-10-4	KRISPY KREME DOUGHNUTS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,660.000	54,994		53,643	40,297	13,346			13,346		53,643		1,352	1,352		
501044-10-1	KROGER CO		08/12/2010	Various	158,730.000	3,539,931		3,616,587	3,258,727	357,860			357,860		3,616,587		(76,656)	(76,656)	17,159	
482686-10-2	K-SWISS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,100.000	20,412		19,052	20,874	(1,822)			(1,822)		19,052		1,360	1,360		
482730-10-8	K-TRON INTERNATIONAL INC		04/05/2010	MERGER	540.000	81,000		54,549	58,720	(4,170)			(4,170)		54,549		26,451	26,451		
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	14,900.000	104,208		90,431	80,311	10,120			10,120		90,431		13,777	13,777		
482740-20-6	KV PHARMACEUTICAL CO CL A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,160.000	24,407		29,657	29,947	(291)			(291)		29,657		(5,250)	(5,250)		
482738-10-1	KVH INDUSTRIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,040.000	38,884		32,519	44,840	(12,321)			(12,321)		32,519		6,364	6,364		
482423-10-0	KWB INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,880.000	209,876		267,844	215,597	52,247			52,247		267,844		(57,968)	(57,968)		
50212A-10-6	L 1 IDENTITY SOLUTIONS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,460.000	42,854		36,644	40,895	(4,251)			(4,251)		36,644		6,209	6,209		
50216C-10-8	L S I LIGHTING SYSTEMS, INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,160.000	29,633		31,356	32,781	(1,425)			(1,425)		31,356		(1,722)	(1,722)	208	
502424-10-4	L-3 COMMUNICATIONS		05/11/2010	Various	15,160.000	1,419,270		1,235,100	1,318,162	(83,062)			(83,062)		1,235,100		184,169	184,169	6,064	
502470-10-7	LABARGE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,600.000	30,505		31,096	31,330	(234)			(234)		31,096		(591)	(591)		
50540R-40-9	LABORATORY CORP AMER HLDGS		08/16/2010	Various	24,666.000	1,860,678		1,643,136	1,846,003	(202,867)			(202,867)		1,643,136		217,541	217,541		
505447-10-2	LABRANCHE & CO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,660.000	58,238		42,717	35,954	6,762			6,762		42,717		15,521	15,521		
505597-10-4	LACLEDE GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	600.000	20,990		19,531	20,262	(731)			(731)		19,531		1,459	1,459	474	
505754-20-0	LADISH CO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,440.000	38,893		22,734	21,715	1,019			1,019		22,734		16,159	16,159		
511656-10-0	LAKELAND FINANCIAL CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,860.000	52,155		62,540	49,335	13,205			13,205		62,540		(10,385)	(10,385)	443	
51206P-10-9	LAKES ENTERTAINMENT INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,700.000	11,962		13,802	11,797	2,005			2,005		13,802		(1,840)	(1,840)		
512815-10-1	LAMAR ADVERTISING CO		05/11/2010	Various	22,231.000	774,660		502,892	691,162	(188,270)			(188,270)		502,892		271,768	271,768		
513847-10-3	LANCASTER COLONY CORP.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,620.000	273,842		237,330	229,614	7,716			7,716		237,330		36,513	36,513	1,386	
G5375M-11-8	LAND SECURITIES GROUP	D	01/18/2010	Various	0.457	7,642		7,647							7,647		(5)	(5)		
51476K-10-3	LANDAUER INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	540.000	35,373		30,379	33,156	(2,777)			(2,777)		30,379		4,994	4,994	581	
514766-10-4	LANDEC CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,780.000	38,198		38,854	36,067	2,787			2,787		38,854		(656)	(656)		
51508L-10-3	LANDRY'S RESTAURANTS INC		10/06/2010	Various	1,940.000	46,753		21,442	41,303	(19,860)			(19,860)		21,442		25,311	25,311		
515098-10-1	LANDSTAR SYSTEMS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	14,420.000	598,447		552,440	559,063	(6,623)			(6,623)		552,440		46,007	46,007	649	
516012-10-1	LANNETT CO INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,440.000	12,179		14,420	14,420						14,420		(2,242)	(2,242)		
517834-10-7	LAS VEGAS SANDS CORP		08/12/2010	Various	97,060.000	2,205,483		1,892,740	898,985	114,266			114,266		1,892,740		312,743	312,743		
517942-10-8	LASALLE HOTELS		12/29/2010	Various	14,100.000	305,954		295,002	299,343	(4,500)			(4,500)		295,002		10,952	10,952	133	
518415-10-4	LATTICE SEMICONDUCTOR		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,800.000	72,229		31,759	37,260	(5,501)			(5,501)		31,759		40,470	40,470		
520776-10-5	LAWSON PRODUCTS, INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	820.000	12,837		14,742	14,473	269			269		14,742		(1,905)	(1,905)	49	
52078P-10-2	LAWSON SOFTWARE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	29,800.000	195,730		211,485	198,170	13,315			13,315		211,485		(15,755)	(15,755)		
521050-10-4	LAYNE CHRISTENSEN CO		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,320.000	122,337		129,064	124,027	5,037			5,037		129,064		(6,727)	(6,727)		

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505336-10-7	LA-Z-BOY CHAIR CO.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	11,900.000	166,576		109,704	113,407	(3,703)			(3,703)		109,704		56,872	56,872		
501803-30-8	LCA-VISION		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,060.000	34,722		23,404	20,787	2,617			2,617		23,404		11,318	11,318		
521863-30-8	LEAP WIRELESS INTERNATIONAL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	17,189.000	279,814		336,045	301,667	34,378			34,378		336,045		(56,230)	(56,230)		
52186N-10-6	LEAPFROG ENTERPRISES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,560.000	41,977		32,530	29,560	2,970			2,970		32,530		9,447	9,447		
522015-10-6	LEARNING TREE INTL INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,860.000	25,048		22,341	22,208	132			132		22,341		2,708	2,708		
52463G-10-5	LEGACY BANCORP INC		03/18/2010	MORGAN STANLEY CAPITAL	1,820.000	17,300		19,594	17,945	1,648			1,648		19,594		(2,293)	(2,293)	182	
524651-10-6	LEGATO SYS INC		06/25/2010	DISTRIBUTION	0.000	92											92	92		
524901-10-5	LEGG MASON INC COM		11/08/2010	Various	73,350.000	2,276,889		2,611,590	2,212,236	399,354			399,354		2,611,590		(334,701)	(334,701)	6,741	
524660-10-7	LEGGETT & PLATT INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	28,520.000	613,015		562,186	581,808	(19,622)			(19,622)		562,186		50,829	50,829	14,830	
Q55368-11-4	LEND LEASE GROUP	D	05/27/2010	DISTRIBUTION	0.000	5,732		5,732							5,732					
52602E-10-2	LENDER PROCESSING SERVICES		03/18/2010	MERRILL LYNCH & COMPANY, INC.	19,160.000	795,055		805,592	779,046	26,546			26,546		805,592		(10,536)	(10,536)	1,916	
526057-10-4	LENNAR COR P CL A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	29,663.000	482,697		440,265	378,797	61,469			61,469		440,265		42,431	42,431	1,187	
526107-10-7	LENNOX INTERNATIONAL INC		05/11/2010	Various	13,060.000	580,340		464,842	509,862	(45,021)			(45,021)		464,842		115,498	115,498	3,787	
527288-10-4	LEUCADIA NATIONAL C		05/11/2010	Various	25,980.000	660,425		674,352	618,064	56,287			56,287		674,352		(13,927)	(13,927)		
52729N-10-0	LEVEL 3 COMMUNICATIONS INC		08/12/2010	Various	384,432.000	455,978		463,583	588,181	(124,598)			(124,598)		463,583		(7,605)	(7,605)		
528872-10-4	LEXICON PHARMACEUTICALS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	17,540.000	22,596		26,763	29,818	(3,055)			(3,055)		26,763		(4,166)	(4,166)		
529043-10-1	LEXINGTON REALTY TRUST		05/11/2010	Various	3,820.000	27,602		19,964	23,226	(4,290)			(4,290)		19,964		7,638	7,638	493	
529771-10-7	LEXMARK IN TL INC CL A		05/11/2010	Various	31,246.000	1,158,403		682,950	811,771	(128,822)			(128,822)		682,950		475,453	475,453		
50187A-10-7	LHC GROUP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,560.000	118,632		109,662	119,652	(9,990)			(9,990)		109,662		8,970	8,970		
530555-10-1	LIBERTY GLOBAL INC		08/12/2010	Various	67,620.000	1,760,597		1,535,434	1,481,554	53,880			53,880		1,535,434		225,163	225,163		
530555-30-9	LIBERTY GLOBAL INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	4,159.000	116,932		93,411	90,874	2,537			2,537		93,411		23,521	23,521		
53071M-10-4	LIBERTY MEDIA CORP		08/12/2010	Various	147,138.000	2,110,907		1,673,694	1,594,976	78,719			78,719		1,673,694		437,213	437,213		
53071M-30-2	LIBERTY MEDIA HOLDING CORP		05/11/2010	Various	19,880.000	696,486		434,257	474,734	(40,478)			(40,478)		434,257		262,229	262,229		
53071M-70-8	LIBERTY MEDIA STARZ SERIES A		08/12/2010	Various	10,992.000	593,257		334,228	507,281	(173,053)			(173,053)		334,228		259,028	259,028		
531172-10-4	LIBERTY PROPERTY TRUST		03/18/2010	MERRILL LYNCH & COMPANY, INC.	15,740.000	530,584		507,766	503,837	3,929			3,929		507,766		22,818	22,818	7,477	
53215T-10-6	LIFE PARTNERS HLDGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,800.000	253,202		259,314	37,294	(4,814)			(4,814)		259,314		(6,111)	(6,111)	3,390	
53217V-10-9	LIFE TECHNOLOGIES CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	27,918.000	1,495,562		1,313,534	1,458,157	(144,623)			(144,623)		1,313,534		182,028	182,028		
53217R-20-7	LIFE TIME FITNESS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,060.000	259,102		271,284	225,866	45,418			45,418		271,284		(12,182)	(12,182)		
53219L-10-9	LIFEPOINT HOSPITALS INC		10/05/2010	Various	24,980.000	890,319		774,432	812,100	(37,668)			(37,668)		774,432		115,887	115,887		
531914-10-9	LIFEWAY FOODS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,500.000	17,814		17,819	17,820	(1)			(1)		17,819		(5)	(5)		
53220K-50-4	LIGAND PHARMACEUTICALS		03/18/2010	MERRILL LYNCH & COMPANY, INC.	24,940.000	45,136		54,721	54,120	601			601		54,721		(9,585)	(9,585)		
532716-10-7	LIMITED BRANDS INC		08/12/2010	Various	42,320.000	1,093,074		806,683	814,237	(7,554)			(7,554)		806,683		286,391	286,391	52,868	
532774-10-6	LIN TV CORP CL A		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,940.000	36,478		28,747	26,492	2,255			2,255		28,747		7,731	7,731		
533535-10-0	LINCOLN EDUCATIONAL SERVICES		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,160.000	59,774		50,396	46,807	3,589			3,589		50,396		9,378	9,378		
533900-10-6	LINCOLN ELEC HLDGS		05/11/2010	Various	6,200.000	360,235		286,446	331,452	(45,006)			(45,006)		286,446		73,789	73,789	3,472	
535555-10-6	LINDSAY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,020.000	37,652		37,536	40,647	(3,111)			(3,111)		37,536		116	116	82	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
536252-10-9	LIONBRIDGE TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,500.000	65,654		30,554	28,750	1,804			1,804		30,554		35,100	35,100		
53635B-10-7	LIQUIDITY SERVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,400.000	40,911		35,375	34,238	1,137			1,137		35,375		5,537	5,537		
536797-10-3	LITHIA MTRS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,820.000	25,730		46,275	31,400	14,875			14,875		46,275		(20,545)	(20,545)		
537008-10-4	LITTLEFUSE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,960.000	75,264		52,393	63,014	(10,621)			(10,621)		52,393		22,872	22,872		
538034-10-9	LIVE NATION ENTERTAINMENT INC		05/11/2010	Various	3,493.000	50,233		28,430	29,725	(1,295)			(1,295)		28,430		21,803	21,803		
538146-10-1	LIVEPERSON INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,080.000	72,477		52,896	63,288	(10,392)			(10,392)		52,896		19,581	19,581		
539320-10-1	LIZ CLAIBO RNE INC COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	20,880.000	148,741		151,118	117,554	33,563			33,563		151,118		(2,377)	(2,377)		
502079-10-6	LMI AEROSPACE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,800.000	31,845		18,880	23,940	(5,060)			(5,060)		18,880		12,965	12,965		
539830-10-9	LOCKHEED MARTIN CORP		05/11/2010	Various	33,780.000	2,849,468		2,558,216	2,545,323	12,893			12,893		2,558,216		291,252	291,252	21,281	
540211-10-9	LODGENET INTERACTIVE CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,740.000	29,705		35,055	26,212	8,842			8,842		35,055		(5,349)	(5,349)		
540424-10-8	LOEWS CORP		08/12/2010	Various	95,618.000	3,420,336		3,341,669	3,475,714	(134,046)			(134,046)		3,341,669		78,668	78,668	8,264	
54142L-10-9	LOGMELN INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,600.000	31,750		31,948	31,920	28			28		31,948		(198)	(198)		
543524-30-0	LOOPNET INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,440.000	49,720		44,309	44,134	176			176		44,309		5,411	5,411		
543881-10-6	LORAL SPACE AND COMMUNICATIONS		05/11/2010	CREDIT SUISSE INTERNATIONAL	580.000	24,108		18,325	18,334	(9)			(9)		18,325		5,783	5,783		
F58149-13-3	L'OREAL CMN STK	D	06/08/2010	UBS AG	1,190.000	107,083		131,249	133,173	(7,878)			(7,878)	5,954	131,249	(26,550)	2,383	(24,167)	1,945	
T6326Y-10-8	LOTTOMATICA	D	06/24/2010	DISTRIBUTION	0.000	116		116							116					
546347-10-5	LOUISIANA-PACIFIC CORP.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	22,900.000	187,828		163,975	159,842	4,133			4,133		163,975		23,853	23,853		
548661-10-7	LOWES COS INC USD0.50		05/11/2010	Various	154,994.000	4,176,227		3,392,959	3,625,310	(232,351)			(232,351)		3,392,959		783,268	783,268	26,949	
502160-10-4	LSB INDUSTRIES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,880.000	58,497		54,248	54,708	(460)			(460)		54,248		4,249	4,249		
502161-10-2	LSI CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140,728.000	903,096		667,122	845,775	(178,653)			(178,653)		667,122		235,974	235,974		
502175-10-2	LTC PROPERTIES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,180.000	138,711		128,163	138,565	(10,402)			(10,402)		128,163		10,549	10,549	2,020	
549271-10-4	LUBRIZOL CORP.		08/12/2010	Various	16,260.000	1,467,673		1,170,310	1,186,167	(15,857)			(15,857)		1,170,310		297,363	297,363	13,493	
549282-10-1	LUBYS CAFETERIAS, INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,140.000	17,624		22,477	18,915	3,562			3,562		22,477		(4,853)	(4,853)		
549764-10-8	LUFKIN INDUSTRIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,480.000	117,978		90,634	54,168	(8,851)	45,317		36,466		90,634		27,344	27,344	370	
677862-10-4	LUKOIL OIL COMPANY SPON ADR REP 1 ORD	R	06/08/2010	WEEDEN AND CO LP	13,750.000	688,001		754,188	624,938	129,250			129,250		754,188		(66,186)	(66,186)	19,081	
550021-10-9	LULULEMON ATHLETICA INC	I	03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,080.000	306,516		230,649	273,308	(42,659)			(42,659)		230,649		75,867	75,867		
55003T-10-7	LUMBER LIQUIDATORS HOLDINGS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,180.000	81,107		71,102	85,224	(14,122)			(14,122)		71,102		10,005	10,005		
55027E-10-2	LUMINEX CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,200.000	162,399		160,304	137,356	22,948			22,948		160,304		2,096	2,096		
W64566-10-7	LUNDIN PETROLEUM	D	11/16/2010	DISTRIBUTION	0.000	58,458		58,458							58,458					
55261F-10-4	M & T BANK CORP		08/12/2010	Various	20,220.000	1,762,181		1,339,764	1,352,516	(12,752)			(12,752)		1,339,764		422,417	422,417	20,426	
552690-10-9	M D U RESOURCES GROUP, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,580.000	359,188		393,575	438,488	(44,913)			(44,913)		393,575		(34,387)	(34,387)	5,853	
552541-10-4	M F WORLDWIDE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	600.000	18,277		14,117	23,700	(9,583)			(9,583)		14,117		4,160	4,160		
553777-10-3	M T S SYSTEMS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,460.000	102,637		102,974	99,440	3,534			3,534		102,974		(337)	(337)	1,038	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,860.000	70,369		73,865	50,495	23,369			23,369		73,865		(3,496)	(3,496)		
554382-10-1	MACERICH COMPANY		08/12/2010	Various	39,950.000	1,726,703		1,284,661	1,436,203	(151,541)			(151,541)		1,284,661		442,041	442,041	12,094	
554153-10-6	MAC-GRAY CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,500.000	27,035		26,770	25,750	1,020			1,020		26,770		265	265	125	
554489-10-4	MACK-CALI REALTY CORP		03/29/2010	Various	15,060.000	522,783		497,593	520,624	(23,031)			(23,031)		497,593		25,190	25,190	6,283	
55616P-10-4	MACYS INC		08/12/2010	Various	123,100.000	2,625,765		2,508,283	2,063,156	445,127			445,127		2,508,283		117,482	117,482	12,310	
559079-20-7	MAGELLAN HEALTH SERVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,020.000	164,780		118,883	163,735	(44,852)			(44,852)		118,883		45,897	45,897		
G5753U-11-2	MAIDEN HOLDINGS LTD		03/18/2010	MERRILL LYNCH & COMPANY, INC.	11,300.000	79,437		87,408	82,716	4,692			4,692		87,408		(7,971)	(7,971)	735	
560305-10-4	MAIDENFORM BRANDS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	880.000	21,967		13,886	14,687	(802)			(802)		13,886		8,081	8,081		
56035L-10-4	MAIN STREET CAPITAL CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,760.000	26,612		25,103	28,371	(3,268)			(3,268)		25,103		1,509	1,509	660	
56062Y-10-2	MAINSOURCE FINANCIAL GROUP 1		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,200.000	35,761		24,856	24,856						24,856		10,905	10,905	52	
560879-10-8	MAKO SURGICAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,440.000	44,243		31,194	38,184	(6,990)			(6,990)		31,194		13,049	13,049		
562750-10-9	MANHATTAN ASSOCIATES		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,300.000	68,979		47,908	55,269	(7,361)			(7,361)		47,908		21,072	21,072		
563571-10-8	MANITOWOC INC COM		05/11/2010	Various	35,160.000	477,498		372,595	350,545	22,050			22,050		372,595		104,903	104,903		
563771-10-4	MANNATECH INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,260.000	15,837		15,519	13,291	2,228			2,228		15,519		318	318		
56400P-20-1	MANNKIND CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,060.000	27,727		23,546	35,566	(12,019)			(12,019)		23,546		4,181	4,181		
56418H-10-0	MANPOWER, INC.		06/04/2010	Various	17,980.021	1,049,098		1,060,720	981,348	79,371			79,371		1,060,720		(11,623)	(11,623)		
564563-10-4	MANTECH INTL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,800.000	246,421		228,170	231,744	(3,574)			(3,574)		228,170		18,251	18,251		
Q6077P-11-9	MAP GROUP	D	06/08/2010	ITG HONG KONG LIMITED	17,919.000	41,588		22,492	48,493	(17,127)			(17,127)	(8,875)	22,492	2,712	16,384	19,097	1,207	
56509R-10-8	MAP PHARMACEUTICALS		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,040.000	34,603		20,801	19,441	1,359			1,359		20,801		13,802	13,802		
565849-10-6	MARATHON OIL CORP		08/12/2010	Various	146,216.000	4,651,496		4,564,864	4,564,864						4,564,864		86,632	86,632	35,092	
56624R-10-8	MARCHEX INC CL B		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,500.000	23,743		24,579	22,860	1,719			1,719		24,579		(836)	(836)	90	
566330-10-6	MARCUS CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,560.000	55,690		62,247	58,459	3,788			3,788		62,247		(6,558)	(6,558)	388	
M6803V-10-3	MARFIN POPULAR BANK PUBLIC CO	D	12/06/2010	DISTRIBUTION	0.000	10,352		10,352							10,352					
568427-10-8	MARINE PRODUCTS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,160.000	15,825		11,721	10,649	1,073			1,073		11,721		4,104	4,104		
570535-10-4	MARKEL CORP		05/11/2010	Various	2,140.000	763,646		727,213	727,600	(387)			(387)		727,213		36,433	36,433		
57060U-75-3	MARKET VECTORS INDONESIA IND	R	03/23/2010	Various	48,277.000	3,336,917		2,255,156	3,001,381	(746,225)			(746,225)		2,255,156		1,081,762	1,081,762		
57060D-10-8	MARKETAXESS HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,960.000	31,498		25,197	27,244	(2,047)			(2,047)		25,197		6,301	6,301	274	
571903-20-2	MARRIOTT I NTL INC NEW CL A		03/18/2010	MERRILL LYNCH & COMPANY, INC.	78,257.250	2,246,729		2,123,411	2,132,510	(9,099)			(9,099)		2,123,411		123,318	123,318	3,130	
571748-10-2	MARSH + MCLENNAN COS INC		08/12/2010	Various	118,575.000	2,917,643		3,161,816	2,618,136	508,353			508,353		3,126,489		(208,846)	(208,846)	23,715	
571837-10-3	MARSHALL + ILSLEY CORP NEW		08/12/2010	Various	68,780.000	522,100		491,550	374,851	116,699			116,699		491,550		30,550	30,550	887	
572901-10-6	MARTEK BIOSCIENCES CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,860.000	60,396		60,833	54,168	6,665			6,665		60,833		(437)	(437)		
573075-10-8	MARTEN TRANSPORT LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	240.000	5,331		4,381	4,308	73			73		4,381		950	950		
573083-10-2	MARTHA STEWART OMNIMEDIA INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,980.000	30,968		36,435	29,541	6,894			6,894		36,435		(5,467)	(5,467)		
573284-10-6	MARTIN MARIETTA MATERIALS		05/11/2010	CREDIT SUISSE INTERNATIONAL	640.000	59,074		55,399							55,399		3,675	3,675		
57383T-10-3	MARVELENTERTAINMENT INC		01/05/2010	Various	12,080.000	652,715		613,730	653,286	(39,557)			(39,557)		613,730		38,985	38,985		

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		08/12/2010	Various	173,106.000	3,333,530		1,902,462	3,591,950	(1,689,488)			(1,689,488)		1,902,462		1,431,068	1,431,068		
574599-10-6	MASCO CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	81,095.000	1,230,593		1,104,503	1,119,922	(15,419)			(15,419)		1,104,503		126,090	126,090	6,082	
574795-10-0	MASIMO CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,120.000	299,280		313,686	338,270	(24,584)			(24,584)		313,686		(14,406)	(14,406)	22,240	
576323-10-9	MASTEC INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	11,420.000	145,145		135,553	142,750	(7,197)			(7,197)		135,553		9,592	9,592		
57636Q-10-4	MASTERCARD INC CLASS A		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,045.000	1,978,606		1,562,422	2,059,359	(496,937)			(496,937)		1,562,422		416,184	416,184	1,207	
576853-10-5	MATRIX SERVICE COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,940.000	23,425		20,162	20,661	(499)			(499)		20,162		3,262	3,262		
57685L-10-5	MATRIXX INITIATIVES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,200.000	11,209		12,313	9,284	3,029			3,029		12,313		(1,105)	(1,105)		
577081-10-2	MATTEL INC COM		08/12/2010	Various	79,260.000	1,751,327		1,526,524	1,583,615	(57,091)			(57,091)		1,526,524		224,804	224,804		
577128-10-1	MATTHEWS INTL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,460.000	229,458		242,019	228,878	13,141			13,141		242,019		(12,561)	(12,561)	452	
577933-10-4	MAXIMUS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,400.000	87,190		68,074	70,000	(1,926)			(1,926)		68,074		19,117	19,117	168	
577767-10-6	MAXWELL TECHNOLOGIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,000.000	64,739		94,901	89,200	5,701			5,701		94,901		(30,162)	(30,162)		
577776-10-7	MAXYGEN		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,880.000	34,428		39,067	35,809	3,258			3,258		39,067		(4,640)	(4,640)		
55264U-10-8	MB FINANCIAL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,480.000	259,320		246,302	226,386	19,917			19,917		246,302		13,017	13,017	115	
55262C-10-0	MBIA INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	35,520.000	211,157		218,344	141,370	76,975			76,975		218,344		(7,188)	(7,188)		
579064-10-6	MCAFEE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	23,425.000	965,037		971,202	950,352	20,850			20,850		971,202		(6,165)	(6,165)		
579062-10-0	MCAFEE.COM CORPORATION		03/17/2010	DISTRIBUTION	0.000	51,388											51,388	51,388		
579780-20-6	MCCORMICK & CO.		08/12/2010	Various	22,180.000	878,390		749,773	801,363	(51,591)			(51,591)		749,773		128,617	128,617	16,853	
579793-10-0	MCCORMICK & SCHMICK'S SEAFOO		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,800.000	36,492		29,558	26,448	3,110			3,110		29,558		6,933	6,933		
580037-10-9	MCDERMOTT INTERNATIONAL, INC.		08/06/2010	Various	33,800.000	1,108,413		1,093,912	811,538	29,391			29,391		1,093,912		14,501	14,501		
580135-10-1	MCDONALDS CORP		08/12/2010	Various	234,274.000	16,663,684		13,459,568	14,628,069	(1,168,501)			(1,168,501)		13,459,568		3,204,117	3,204,117	192,980	
58047P-10-7	MCG CAPITAL CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	14,680.000	76,623		70,495	63,418	7,077			7,077		70,495		6,128	6,128		
580589-10-9	MCGRATH RENTCORP.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,280.000	130,928		117,050	118,061	(1,010)			(1,010)		117,050		13,878	13,878	1,162	
580645-10-9	MCGRAW HILL COS INC		08/12/2010	Various	73,923.000	2,283,474		2,109,962	2,477,160	(367,198)			(367,198)		2,109,962		173,512	173,512	25,223	
58155Q-10-3	MCKESSON CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	58,383.000	3,677,341		3,381,970	3,648,938	(266,967)			(266,967)		3,381,970		295,371	295,371	14,012	
582411-10-4	MCMORAN EXPLORATION COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,460.000	93,344		69,099	67,849	1,250			1,250		69,099		24,245	24,245		
552676-10-8	MDC HOLDINGS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,460.000	119,681		130,575	107,398	23,177			23,177		130,575		(10,894)	(10,894)	865	
582839-10-6	MEAD JOHNSON NUTRITION CO A		08/12/2010	Various	44,300.000	2,271,599		1,905,384	1,935,910	(30,526)			(30,526)		1,905,384		366,215	366,215	23,841	
58319P-10-8	MEADOWBROOK INSURANCE GRP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,340.000	103,110		100,512	98,716	1,796			1,796		100,512		2,598	2,598	400	
583334-10-7	MEADWESTVA CO CORP COM		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	50,711.000	1,269,164		1,199,592	1,451,856	(252,264)			(252,264)		1,199,592		69,571	69,571	11,664	
583421-10-2	MEASUREMENT SPECIALTIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,200.000	53,647		29,352	32,160	(2,808)			(2,808)		29,352		24,295	24,295		
583928-10-6	MEDALLION FINANCIAL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,420.000	27,390		28,399	27,941	457			457		28,399		(1,009)	(1,009)	513	
584045-10-8	MEDASSETS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,760.000	191,510		198,629	185,800	12,829			12,829		198,629		(7,119)	(7,119)		

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
58404W-10-9	MEDCATH CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,440.000	43,068		31,062	27,210	3,852			3,852		31,062		12,006	12,006		
58405U-10-2	MEDCO HEALTH SOLUTIONS INC		05/11/2010	Various	48,481.000	3,046,515		2,572,647	3,098,421	(525,774)			(525,774)		2,572,647		473,868	473,868		
58446K-10-5	MEDIACOM COMMUNICATIONS CORPORATION		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,600.000	21,256		19,070	16,092	2,978			2,978		19,070		2,186	2,186		
58449L-10-0	MEDICAL ACTION INDUSTRIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,000.000	39,348		42,521	48,180	(5,659)			(5,659)		42,521		(3,172)	(3,172)		
58463J-30-4	MEDICAL PPTYS TRUST INC		05/11/2010	Various	7,040.000	72,558		61,312	70,400	(11,008)			(11,008)		61,312		11,246	11,246	1,674	
584688-10-5	MEDICINES COMPANY		03/18/2010	MERRILL LYNCH & COMPANY, INC.	11,640.000	109,173		116,319	97,078	19,241			19,241		116,319		(7,146)	(7,146)		
584690-30-9	MEDICIS PHARMACEUTICAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,820.000	142,299		129,726	157,431	(27,705)			(27,705)		129,726		12,573	12,573	582	
58471A-10-5	MEDIDATA SOLUTIONS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,720.000	26,688		28,588	26,832	1,756			1,756		28,588		(1,900)	(1,900)		
58470H-10-1	MEDIFAST INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,920.000	76,177		68,697	89,294	(20,597)			(20,597)		68,697		7,481	7,481		
58501N-10-1	MEDIVATION INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,500.000	77,213		182,724	244,725	(62,001)			(62,001)		182,724		(105,512)	(105,512)		
58502B-10-6	MEDNAX INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	16,040.000	924,797		900,449	964,164	(63,716)			(63,716)		900,449		24,348	24,348		
584949-10-1	MEDQUIST INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,180.000	18,783		14,176	14,584	(409)			(409)		14,176		4,607	4,607		
585055-10-6	MEDTRONIC INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	137,400.000	5,882,352		4,932,115	6,042,852	(1,110,737)			(1,110,737)		4,932,115		950,237	950,237	56,334	
55277R-10-0	MELA SCIENCES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,460.000	40,888		42,190	46,206	(4,016)			(4,016)		42,190		(1,302)	(1,302)		
552715-10-4	MEMC ELECT R MATLS INC COM		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	48,986.000	694,358		779,411	667,189	112,222			112,222		779,411		(85,054)	(85,054)		
586264-10-3	MEMSIC INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,040.000	10,067		12,021	9,971	2,050			2,050		12,021		(1,954)	(1,954)		
587118-10-0	MENS WEARHOUSE		03/18/2010	MERRILL LYNCH & COMPANY, INC.	11,460.000	271,060		295,040	241,348	53,692			53,692		295,040		(23,980)	(23,980)	1,031	
587200-10-6	MENTOR GRAPHICS CORP.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20,840.000	171,315		185,371	184,017	1,353			1,353		185,371		(14,055)	(14,055)		
58733R-10-2	MERCADOLIBRE INC	R	03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,680.000	267,630		239,083	294,622	(55,539)			(55,539)		239,083		28,547	28,547		
587902-10-7	MERCER INSURANCE GROUP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,040.000	18,884		19,316	18,897	419			419		19,316		(432)	(432)	78	
588448-10-0	MERCHANTS BANCSHARES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	960.000	20,770		21,026	21,734	(708)			(708)		21,026		(256)	(256)	269	
58933Y-10-5	MERCK & CO. INC.		09/27/2010	Various	772,716.000	27,314,343		25,738,254	28,235,043	(2,547,459)			(2,547,459)		25,687,584		1,626,759	1,626,759	737,948	
589378-10-8	MERCURY COMPUTER SYSTEMS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,100.000	49,808		43,038	45,141	(2,103)			(2,103)		43,038		6,770	6,770		
589400-10-0	MERCURY GENERAL CORP		05/11/2010	UBS AG	2,300.000	103,107		84,499	90,298	(5,799)			(5,799)		84,499		18,609	18,609	1,357	
589433-10-1	MEREDITH C ORP COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,880.000	334,126		309,180	304,798	4,382			4,382		309,180		24,947	24,947	2,272	
589499-10-2	MERGE HEALTHCARE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,260.000	13,900		26,038	21,034	5,004			5,004		26,038		(12,138)	(12,138)		
58964Q-10-4	MERIDAN INTERSTATE BANCORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,860.000	21,820		16,127	16,163	(36)			(36)		16,127		5,693	5,693		
589584-10-1	MERIDIAN BIOSCIENCE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,980.000	183,749		219,514	193,519	25,995			25,995		219,514		(35,765)	(35,765)	1,706	
589889-10-4	MERIT MEDICAL SYSTEMS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,100.000	91,782		102,690	117,669	(14,979)			(14,979)		102,690		(10,909)	(10,909)		
59001A-10-2	MERITAGE HOMES CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,820.000	172,332		168,782	151,161	17,622			17,622		168,782		3,550	3,550		
590188-10-8	MERRILL LYNCH CO INC		12/27/2010	DISTRIBUTION	0.000	4,727											4,727	4,727		

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
591018-80-9	METABOLIX INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,300.000	50,474		53,953	47,601	6,352			6,352		53,953		(3,478)	(3,478)		
591176-10-2	METALICO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,560.000	44,401		33,542	37,195	(3,653)			(3,653)		33,542		10,858	10,858		
591520-20-0	METHODE ELECTRONICS CLASS A		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,340.000	83,878		75,257	72,391	2,866			2,866		75,257		8,621	8,621	584	
59156R-10-8	METLIFE INC COM		08/12/2010	Various	258,303.000	10,906,871		9,549,378	9,131,011	418,367			418,367		9,549,378		1,357,493	1,357,493		
590876-30-6	MET-PRO CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,180.000	31,338		30,078	33,772	(3,693)			(3,693)		30,078		1,260	1,260	191	
59161R-10-1	METRO BANCORP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,080.000	14,190		13,930	13,576	354			354		13,930		261	261		
592142-10-3	METRO HEALTH NETWORKS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,420.000	33,747		20,688	18,746	1,942			1,942		20,688		13,058	13,058		
591708-10-2	METROPCS COMMUNICATIONS		08/12/2010	Various	68,449.000	471,252		522,266	522,266						522,266		(51,014)	(51,014)		
55277J-10-8	MF GLOBAL HOLDINGS LTD		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	21,800.000	154,261		165,621	151,510	14,111			14,111		165,621		(11,360)	(11,360)		
55272X-10-2	MFA FINANCIAL INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	61,880.000	449,936		470,614	454,818	15,796			15,796		470,614		(20,678)	(20,678)	16,708	
55277P-10-4	MGE ENERGY INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,080.000	178,937		185,773	181,559	4,213			4,213		185,773		(6,835)	(6,835)	1,871	
552848-10-3	MGIC INVT CORP WIS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	27,920.000	234,346		200,893	161,378	39,515			39,515		200,893		33,454	33,454		
552953-10-1	MGM RESORTS INTERNATIONAL		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	51,540.000	610,695		624,139	470,045	154,094			154,094		624,139		(13,444)	(13,444)		
057149-10-6	MICHAEL BAKER CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,680.000	56,231		66,971	69,552	(2,581)			(2,581)		66,971		(10,740)	(10,740)		
594793-10-1	MICREL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,400.000	49,184		37,296	36,080	1,216			1,216		37,296		11,888	11,888	308	
594901-10-0	MICRO SYSTEMS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	54,200.000	1,741,532		1,548,169	1,681,826	(133,657)			(133,657)		1,548,169		193,363	193,363		
595017-10-4	MICROCHIP TECHNOLOGY INC		08/12/2010	Various	52,340.000	1,479,628		1,409,888	1,521,000	(111,113)			(111,113)		1,409,888		69,740	69,740	17,848	
59509C-10-5	MICROMET INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,900.000	18,581		17,569	19,314	(1,745)			(1,745)		17,569		1,012	1,012		
595112-10-3	MICRON TEC HNOLOGY INC COM		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	169,340.000	1,696,952		1,501,081	1,788,230	(287,150)			(287,150)		1,501,081		195,871	195,871		
595137-10-0	MICROSEMI CORP.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	17,500.000	281,031		288,001	310,625	(22,624)			(22,624)		288,001		(6,970)	(6,970)		
594918-10-4	MICROSOFT CORP		08/12/2010	Various	982,097.000	28,354,257		25,716,742	29,944,138	(4,227,395)			(4,227,395)		25,716,742		2,637,515	2,637,515	140,814	
594972-40-8	MICROSTRATEGY INC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	880.000	63,907		62,376	82,738	(20,362)			(20,362)		62,376		1,532	1,532		
594960-10-6	MICROVISION INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	16,680.000	42,672		52,876	52,876						52,876		(10,204)	(10,204)		
59518V-10-2	MICRUS ENDOVASCULAR CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,460.000	64,305		45,633	51,935	(6,301)			(6,301)		45,633		18,671	18,671		
59522J-10-3	MID AMERICA APT		05/11/2010	Various	3,540.000	201,953		152,438	170,911	(19,849)			(19,849)		152,438		49,516	49,516	2,783	
595626-10-2	MIDAS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,800.000	29,079		25,371	23,660	1,711			1,711		25,371		3,709	3,709		
596087-10-6	MIDDLEBROOK PHARMACEUTICALS		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,940.000	2,792		4,049	4,049						4,049		(1,257)	(1,257)		
596278-10-1	MIDDLEBY CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,700.000	212,091		196,089	181,374	14,715			14,715		196,089		16,002	16,002		
596680-10-8	MIDDLESEX WATER CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	20.000	347		305	353	(47)			(47)		305		41	41	4	
598039-10-5	MIDSOUTH BANCORP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	820.000	12,868		11,864	11,398	466			466		11,864		1,003	1,003	115	
600544-10-0	MILLER HERMAN, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,200.000	105,328		85,711	83,096	2,615			2,615		85,711		19,617	19,617	229	

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
600551-20-4	MILLER INDUSTRIES INC/TENN		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,080.000	25,320		22,468	23,608	(1,140)			(1,140)		22,468		2,852	2,852	208	
602720-10-4	MINE SAFETY APPLIANCES CO		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,060.000	162,211		160,143	160,772	(629)			(629)		160,143		2,068	2,068	1,454	
603158-10-6	MINERAL TECH INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,620.000	91,313		80,081	88,241	(8,160)			(8,160)		80,081		11,232	11,232	81	
604567-10-7	MIPS TECHNOLOGIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,140.000	43,394		41,986	44,312	(2,326)			(2,326)		41,986		1,408	1,408		
60467R-10-0	MIRANT CORP		12/03/2010	Various	24,928.000	306,142		377,129	380,651	(3,522)			(3,522)		377,129		(70,987)	(70,987)		
604675-10-8	MIRANT CORPORATION		04/23/2010	DISTRIBUTION	0.000	11											11	11		
59514P-10-9	MIRCOTUNE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,180.000	29,379		22,431	27,527	(5,096)			(5,096)		22,431		6,948	6,948		
605203-10-8	MISSION WEST PROPERTIES		03/26/2010	Various	3,440.000	24,482		23,270	24,734	(1,463)			(1,463)		23,270		1,211	1,211	482	
J43830-11-6	MITSUBISHI CORPORATION	D	06/08/2010	UBS WARBURG ASIA LIMITED	14,400.000	296,512			356,544	(317,058)			(317,058)	(39,486)			296,512	296,512	3,150	
J44690-13-9	MITSUI & CO NPV	D	06/08/2010	UBS WARBURG ASIA LIMITED	94,400.000	1,214,822		1,205,061	1,329,341	50,143			50,143	(174,424)	1,205,061	208,785	(199,023)	9,762	10,790	
55306N-10-4	MKS INSTRUMENTS		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,880.000	205,907		218,569	189,421	29,149			29,149		218,569		(12,663)	(12,663)		
60740F-10-5	MOBILE MINI INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,320.000	128,393		145,589	117,229	28,360			28,360		145,589		(17,196)	(17,196)		
W56523-11-6	MODERN TIMES GROUP AB	D	12/16/2010	DISTRIBUTION	0.000	7,852		7,852							7,852					
607828-10-0	MODINE MANUFACTURING CO.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,100.000	78,803		75,953	84,064	(8,111)			(8,111)		75,953		2,850	2,850		
60786L-10-7	MODUSLINK GLOBAL SOLUTIONS		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,020.000	91,558		78,253	94,288	(16,035)			(16,035)		78,253		13,304	13,304		
608190-10-4	MOHAWK INDUSTRIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	12,460.000	678,817		620,951	593,096	27,855			27,855		620,951		57,866	57,866		
60852M-10-4	MOLECULAR INSIGHT PHARMACEUT		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,680.000	5,203		8,280	8,280						8,280		(3,077)	(3,077)		
608554-10-1	MOLEX INC COM		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	34,660.000	728,956		763,826	746,923	16,903			16,903		763,826		(34,870)	(34,870)	5,286	
60855R-10-0	MOLINA HEALTHCARE INC		08/16/2010	Various	6,200.000	165,260		147,253	141,794	5,459			5,459		147,253		18,007	18,007		
60877T-10-0	MOMENTA PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,740.000	34,306		26,448	34,551	(8,104)			(8,104)		26,448		7,858	7,858		
609027-10-7	MONARCH CASINO & RESORT INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,360.000	20,041		24,725	19,116	5,609			5,609		24,725		(4,684)	(4,684)		
609720-10-7	MONMOUTH REIT-CLASS A		03/29/2010	Various	4,200.000	34,321		30,180	31,248	(1,068)			(1,068)		30,180		4,142	4,142	293	
609839-10-5	MONOLITHIC POWER SYSTEMS		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,500.000	162,506		165,818	179,775	(13,957)			(13,957)		165,818		(3,312)	(3,312)		
61022P-10-0	MONOTYPE IMAGING HOLDINGS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,660.000	45,409		39,976	42,080	(2,104)			(2,104)		39,976		5,433	5,433		
610236-10-1	MONRO MUFFLER BRAKE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,760.000	126,912		121,740	125,734	(3,995)			(3,995)		121,740		5,173	5,173		
61166W-10-1	MONSANTO CO		03/18/2010	MERRILL LYNCH & COMPANY, INC.	121,596.000	8,777,989		9,429,459	9,940,473	(511,014)			(511,014)		9,429,459		(651,471)	(651,471)	32,223	
G62185-10-6	MONTPELIER RE HOLDINGS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	19,500.000	334,793		335,813	337,740	(1,927)			(1,927)		335,813		(1,020)	(1,020)	1,755	
615369-10-5	MOODYS CORP		08/12/2010	Various	29,088.000	660,098		690,825	779,558	(88,733)			(88,733)		690,825		(30,727)	(30,727)	3,181	
615394-20-2	MOOG, INC. CLASS A		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,680.000	166,669		134,422	136,796	(2,374)			(2,374)		134,422		32,246	32,246		
617446-44-8	MORGAN STANLEY		08/12/2010	Various	295,360.000	8,406,469		8,785,798	8,742,656	43,142			43,142		8,785,798		(379,329)	(379,329)	25,250	
61748W-10-8	MORGANS HOTEL GROUP CO		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,940.000	24,752		27,301	22,378	4,923			4,923		27,301		(2,549)	(2,549)		
617700-10-9	MORNINGSTAR INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,740.000	423,607		452,983	422,492	30,491			30,491		452,983		(29,376)	(29,376)		
G62748-11-9	MORRISON WM SUPERMARKETS	D	06/08/2010	UBS AG	130,528.000	489,518		606,484	574,323	22,157			22,157	10,004	606,484	(74,008)	(42,958)	(116,966)	13,505	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
61945A-10-7	MOSAIC COMPANY		08/12/2010	Various	17,419.000	835,846		864,823	1,040,437	(175,614)			(175,614)		864,823		(28,977)	(28,977)	1,777	
620076-10-9	MOTOROLA SOLUTIONS INC		08/12/2010	Various	503,990.001	3,623,998		4,148,022	3,910,962	237,060			237,060		4,148,022		(524,024)	(524,024)		
624580-10-6	MOVADO GROUP, INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,400.000	37,910		33,048	33,048						33,048		4,862	4,862		
62458M-10-8	MOVE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	33,900.000	72,074		56,274	56,274						56,274		15,800	15,800		
553409-10-3	MPS GROUP INC		01/20/2010	MERGER	20,780.000	286,764		231,385	285,517	(54,132)			(54,132)		231,385		55,379	55,379		
55354G-10-0	MSCI INC A		10/06/2010	Various	21,060.720	710,279		586,379	669,708	(83,350)			(83,350)		586,379		123,900	123,900		
624756-10-2	MUELLER INDUSTRIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,180.000	203,978		209,092	203,191	5,901			5,901		209,092		(5,114)	(5,114)	818	
624758-10-8	MUELLER WATER PRODUCTS INC CL A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	33,680.000	161,925		181,633	175,136	6,497			6,497		181,633		(19,709)	(19,709)	589	
62541B-10-1	MULTI FINELINE ELECTRONIX INC	R	03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,260.000	57,703		65,086	64,116	970			970		65,086		(7,383)	(7,383)		
625383-10-4	MULTI-COLOR CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,300.000	28,952		31,545	28,083	3,462			3,462		31,545		(2,593)	(2,593)	115	
625453-10-5	MULTIMEDIA GAMES INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,480.000	27,334		35,014	38,945	(3,931)			(3,931)		35,014		(7,680)	(7,680)		
626717-10-2	MURPHY OIL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	14,591.000	807,533		803,489	790,832	12,657			12,657		803,489		4,044	4,044	3,648	
553829-10-2	MVC CAPITAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	600.000	8,276		5,639	7,080	(1,441)			(1,441)		5,639		2,637	2,637	144	
55402X-10-5	MWI VETERINARY SUPPLY INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,480.000	107,928		96,916	93,496	3,420			3,420		96,916		11,012	11,012		
628464-10-9	MYERS INDS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,060.000	74,618		72,500	64,246	8,254			8,254		72,500		2,118	2,118	883	
628530-10-7	MYLAN INC		12/22/2010	Various	38,425.400	836,754		540,273	708,173	(167,907)			(167,907)		540,273		296,481	296,481		
55405W-10-4	MYR GROUP INC DELAWARE		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,880.000	67,138		79,978	70,150	9,828			9,828		79,978		(12,841)	(12,841)		
62855J-10-4	MYRIAD GENETICS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	36,009.000	902,226		939,835	939,835						939,835		(37,608)	(37,608)		
628778-10-2	N B T BANCORP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,820.000	206,534		204,417	179,663	24,754			24,754		204,417		2,117	2,117	1,764	
629156-40-7	N L INDUSTRIES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,460.000	11,263		10,348	10,132	216			216		10,348		915	915	183	
629519-10-9	NABI BIOPHARMACEUTICALS		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,420.000	7,913		5,305	6,958	(1,653)			(1,653)		5,305		2,608	2,608		
629579-10-3	NACCO INDUSTRIES, INC., CLASS A		05/11/2010	CREDIT SUISSE INTERNATIONAL	500.000	48,573		32,587	24,900	7,687			7,687		32,587		15,986	15,986	259	
63009F-10-5	NANOSPHERE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,120.000	9,178		16,136	13,653	2,483			2,483		16,136		(6,958)	(6,958)		
63080P-10-5	NARA BANCORP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,740.000	50,327		45,779	65,092	(19,313)			(19,313)		45,779		4,548	4,548		
628968-10-9	NASB FINANCIAL INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	820.000	18,153		22,433	19,098	3,335			3,335		22,433		(4,280)	(4,280)	185	
631103-10-8	NASDAQ OMX GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	525,700.000	10,375,408		11,035,284							11,035,284		(659,876)	(659,876)		
631158-10-2	NASH-FINCH CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	860.000	31,455		24,391	31,897	(7,507)			(7,507)		24,391		7,065	7,065	155	
635906-10-0	NATINAL HEALTHCARE CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,800.000	63,925		66,879	64,998	1,881			1,881		66,879		(2,954)	(2,954)	468	
634865-10-9	NATIONAL BANKSHARES INC/VA		05/11/2010	Various	1,540.000	42,037		42,672	43,567	(895)			(895)		42,672		(635)	(635)		
635017-10-6	NATIONAL BEVERAGE CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,280.000	59,507		62,193	73,181	(10,988)			(10,988)		62,193		(2,686)	(2,686)	7,128	
635309-10-7	NATIONAL CINEMEDIA		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,320.000	166,871		156,533	154,432	2,101			2,101		156,533		10,337	10,337	1,491	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
63607P-20-8	NATIONAL FINANCIAL PARTNERS CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,160.000	127,093		87,798	74,104	13,694			13,694		87,798		39,295	39,295		
63633D-10-4	NATIONAL HEALTH INVESTORS		12/29/2010	Various	2,680.000	108,592		84,344	99,133	(14,849)			(14,849)		84,344		24,248	24,248	3,250	
636518-10-2	NATIONAL INSTRUMENTS CORP		05/11/2010	Various	18,920.000	623,958		529,380	557,194	(27,814)			(27,814)		529,380		94,578	94,578	4,919	
63654U-10-0	NATIONAL INTERSTATE CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,240.000	23,171		24,654	21,030	3,623			3,623		24,654		(1,482)	(1,482)	99	
637071-10-1	NATIONAL OILWELL VARCO INC		08/12/2010	Various	74,807.000	3,276,815		3,287,788	3,298,241	(10,453)			(10,453)		3,287,788		(10,973)	(10,973)	7,743	
637138-10-8	NATIONAL PENN BANCSHARES INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,440.000	87,023		71,913	66,238	5,675			5,675		71,913		15,110	15,110	229	
637215-10-4	NATIONAL PRESTO INDUSTRIES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	540.000	59,301		49,072	58,984	(9,913)			(9,913)		49,072		10,229	10,229	4,401	
637417-10-6	NATIONAL RETAIL PROPERTIES		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	16,740.000	384,046		346,471	355,223	(8,752)			(8,752)		346,471		37,575	37,575	6,278	
637640-10-3	NATIONAL SEMICONDUCTOR CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	74,679.000	1,084,676		943,556	1,147,069	(203,514)			(203,514)		943,556		141,121	141,121	11,949	
638620-10-4	NATIONWIDE HEALTH PROPERTIES, INC.		05/11/2010	Various	20,580.000	736,186		659,365	724,004	(64,640)			(64,640)		659,365		76,822	76,822	8,129	
633067-10-3	NATL BK OF CANADA COMMON STOCK	C	06/08/2010	ITG, INC CANADA	2,100.000	113,017		122,407	125,713	(2,203)			(2,203)	(1,104)	122,407	991	(10,380)	(9,389)	1,095	
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395	D	01/28/2010	Various	0.450	51,588		51,591							51,591		(3)	(3)		
638522-10-2	NATL WESTERN LIFE INS CL A		03/18/2010	MORGAN STANLEY CAPITAL	500.000	88,746		95,841	86,810	9,031			9,031		95,841		(7,094)	(7,094)		
63886Q-10-9	NATURAL GAS SERVICES GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,580.000	42,302		48,942	48,633	309			309		48,942		(6,640)	(6,640)		
639027-10-1	NATURES SUNSHINE PRODUCTS INC		08/30/2010	DISTRIBUTION	0.000	256											256	256		
639050-10-3	NATUS MEDICAL INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,060.000	87,199		94,948	89,627	5,321			5,321		94,948		(7,749)	(7,749)		
63935N-10-7	NAVIGANT CONSULTING SERVICES		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,860.000	129,688		143,052	161,380	(18,327)			(18,327)		143,052		(13,364)	(13,364)		
638904-10-2	NAVIGATORS GROUP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,600.000	102,160		148,952	122,486	26,466			26,466		148,952		(46,792)	(46,792)		
63934E-10-8	NAVISTAR INTERNATIONAL CORP.		05/11/2010	Various	20,486.000	969,372		751,247	791,784	(40,537)			(40,537)		751,247		218,126	218,126		
628782-10-4	NBTY INC		10/01/2010	Various	22,560.000	1,106,243		929,283	982,262	(52,980)			(52,980)		929,283		176,960	176,960		
628852-20-4	NCI BUILDING SYSTEMS INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	899.000	10,372		8,136	8,136						8,136		2,236	2,236		
62886K-10-4	NCI INC CL A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	45,603		41,780	43,134	(1,354)			(1,354)		41,780		3,823	3,823		
62886E-10-8	NCR CORP.		08/12/2010	Various	40,793.000	500,795		473,729	454,026	19,703			19,703		473,729		27,067	27,067		
640079-10-9	NEENAH PAPER		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,080.000	50,073		36,792	42,966	(6,174)			(6,174)		36,792		13,282	13,282	308	
640268-10-8	NEKTAR THERAPEUTICS		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,300.000	123,068		90,525	86,676	3,849			3,849		90,525		32,542	32,542		
64031N-10-8	NELNET INC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	680.000	13,218		9,278	11,716	(2,439)			(2,439)		9,278		3,940	3,940	48	
640491-10-6	NEOGEN CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	540.000	13,959		11,085	12,749	(1,665)			(1,665)		11,085		2,874	2,874		
F65197-13-3	NEOPOST SA RIGHTS	D	01/11/2010	DIRECT	2,477.000															
64104X-10-8	NESS TECHNOLOGIES INC	R	03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,620.000	54,146		42,238	42,238						42,238		11,908	11,908		
H57312-64-9	NESTLE SA PAR CHF1	D	06/08/2010	UBS AG	17,779.000	828,654		517,034	865,837	(194,068)			(194,068)	(154,735)	517,034	49,789	261,831	311,620	17,175	
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC	R	03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,020.000	127,935		148,769	136,328	12,441			12,441		148,769		(20,834)	(20,834)		
64110D-10-4	NETAPP INC		08/12/2010	Various	94,134.000	3,056,765		2,629,822	3,237,268	(607,447)			(607,447)		2,629,822		426,943	426,943		
64111N-10-1	NETEZZA CORP		11/11/2010	Various	10,260.000	128,662		116,541	99,522	17,019			17,019		116,541		12,121	12,121		
64110L-10-6	NETFLIX INC		05/11/2010	UBS AG	3,511.000	350,462		171,013	193,597	(22,584)			(22,584)		171,013		179,449	179,449		
64111Q-10-4	NETGEAR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,260.000	82,893		59,526	70,709	(11,184)			(11,184)		59,526		23,368	23,368		
64118B-10-0	NETLOGIC MICROSYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,620.000	78,373		57,122	60,601	(3,479)			(3,479)		57,122		21,251	21,251		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
64115T-10-4	NETSCOUT SYSTEMS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,360.000	83,566		74,872	78,470	(3,599)			(3,599)		74,872		8,694	8,694		
64118Q-10-7	NETSUITE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,700.000	52,058		60,905	59,126	1,779			1,779		60,905		(8,847)	(8,847)		
64110W-10-2	NETTEASE.COM		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,640.000	352,800		376,061	324,950	51,111			51,111		376,061		(23,261)	(23,261)		
641208-10-3	NETWORK EQUIIPMENT TECHNOLOGY		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,700.000	35,130		27,135	27,135						27,135		7,995	7,995		
64125C-10-9	NEUROCRINE BIOSCIENCES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,960.000	21,215		23,880	21,651	2,229			2,229		23,880		(2,665)	(2,665)		
641252-10-1	NEUROGESX INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,340.000	19,455		19,195	18,041	1,154			1,154		19,195		260	260		
64126X-20-1	NEUSTAR INC CLASS A		05/11/2010	Various	42,160.000	952,929		957,702	971,366	(13,664)			(13,664)		957,702		(4,773)	(4,773)		
64128B-10-8	NEUTRAL TANDEM INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,200.000	133,701		161,770	163,800	(2,030)			(2,030)		161,770		(28,069)	(28,069)		
650203-10-2	NEW ALLIANCE BANCSHARES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,200.000	167,893		146,177	158,532	(12,355)			(12,355)		146,177		21,716	21,716	1,848	
646025-10-6	NEW JERSEY RESOURCES CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,060.000	153,683		146,622	151,844	(5,222)			(5,222)		146,622		7,061	7,061	2,761	
651587-10-7	NEW MARKET CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,200.000	231,298		213,451	252,494	(39,043)			(39,043)		213,451		17,847	17,847	1,650	
649295-10-2	NEW YORK CO INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,680.000	26,172		30,712	24,367	6,345			6,345		30,712		(4,540)	(4,540)		
649445-10-3	NEW YORK COMMUNITY BANCORP INC		08/12/2010	Various	118,220.000	1,911,134		1,475,281	1,715,372	(240,091)			(240,091)		1,475,281		435,853	435,853	69,945	
650111-10-7	NEW YORK T IMES CO CL A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	38,280.000	426,805		324,902	473,141	(148,239)			(148,239)		324,902		101,904	101,904		
651229-10-6	NEWELL RUBBERMAID INC		11/01/2010	Various	106,599.000	1,805,490		1,554,059	1,028,185	7,439			7,439		1,554,059		251,431	251,431	4,950	
651290-10-8	NEWFIELD EXPLORATION CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	16,295.000	819,072		758,589	785,908	(27,319)			(27,319)		758,589		60,483	60,483		
651639-10-6	NEWMONT MINING CORP		08/12/2010	Various	100,214.000	5,671,428		4,643,748	4,741,124	(97,376)			(97,376)		4,643,748		1,027,680	1,027,680	15,085	
651718-50-4	NEWPARK RES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,700.000	61,229		30,040	36,801	(6,761)			(6,761)		30,040		31,189	31,189		
651824-10-4	NEWPORT CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,260.000	38,954		29,364	29,959	(596)			(596)		29,364		9,590	9,590		
65248E-10-4	NEWS CORP CL A		08/12/2010	Various	504,060.000	6,963,030		6,328,541	6,900,581	(572,040)			(572,040)		6,328,541		634,488	634,488	37,805	
65248E-20-3	NEWS CORPORATION LTD		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	7,910.000	115,505		105,477	125,927	(20,451)			(20,451)		105,477		10,029	10,029	593	
65251F-10-5	NEWSTAR FINL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,160.000	49,322		19,384	24,147	(4,763)			(4,763)		19,384		29,937	29,937		
65334H-10-2	NEXEN INC COM NPV	C	06/08/2010	ITG, INC CANADA	51,800.000	1,083,704		1,244,144	1,239,574	16,983			16,983	(12,412)	1,244,144	11,630	(172,070)	(160,441)	4,930	
65339F-10-1	NEXTERA ENERGY INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	63,060.000	3,036,193		3,330,537	3,330,829	(293)			(293)		3,330,537		(294,343)	(294,343)	31,530	
62912R-10-7	NGP CAPITAL RESOURCES CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,020.000	40,320		37,628	40,813	(3,185)			(3,185)		37,628		2,692	2,692	1,707	
62914B-10-0	NIC INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	11,240.000	90,687		99,685	102,734	(3,048)			(3,048)		99,685		(8,999)	(8,999)	3,372	
654086-10-7	NICOR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,000.000	213,574		190,188	210,500	(20,312)			(20,312)		190,188		23,386	23,386	4,650	
65411N-10-5	NIGHTHAWK RADIOLOGY HLDGS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,940.000	15,762		22,378	22,378						22,378		(6,616)	(6,616)		
62913F-20-1	NII HOLDINGS INC		08/12/2010	Various	26,780.000	1,022,913		850,068	899,272	(49,205)			(49,205)		850,068		172,845	172,845		
654106-10-3	NIKE INC CL B		08/12/2010	Various	68,959.000	5,067,531		4,303,221	4,556,121	(252,900)			(252,900)		4,303,221		764,311	764,311	48,151	
J51699-10-6	NINTENDO CO LTD COM STK	D	06/08/2010	UBS WARBURG ASIA LIMITED	400.000	111,616		96,313	95,400	70			70	843	96,313	699	14,605	15,303	2,777	
J54824-10-7	NIPPON MINING HLDG NPV	D	04/01/2010	MERGER	191,000.000	945,998		1,005,865	814,615	290,445			290,445	(99,196)	1,005,865	127,691	(187,558)	(59,867)	14,528	
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT	D	06/08/2010	UBS WARBURG ASIA LIMITED	20,800.000	827,305		857,459	815,506	21,377			21,377	20,576	857,459	(7,740)	(22,414)	(30,154)	13,001	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
65473P-10-5	NISOURCE I NC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	23,580.000	388,002		327,321	362,660	(35,339)			(35,339)		327,321		60,681	60,681	16,270	
62914U-10-8	NIVS INTELLIMEDIA TECHNOLOGY		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,120.000	5,951		5,430	5,470	(40)			(40)		5,430		521	521		
H5833N-10-3	NOBLE CORPORATION	R	12/10/2010	DISTRIBUTION	0.000	8,144		8,144							8,144					
655044-10-5	NOBLE ENER GY INC COM		08/12/2010	Various	121,589.000	8,477,421		9,040,537	413,717	(57,363)			(57,363)		9,040,537		(563,115)	(563,115)	23,977	
X61873-13-3	NOKIA OYJ EURO.06	D	06/08/2010	UBS AG	7,756.000	73,395		98,734	99,261	(497)			(497)	(30)	98,734	(16,426)	(8,913)	(25,339)	3,253	
W58204-10-3	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	D	06/08/2010	UBS AG	19,380.000	152,492			197,870	(232,020)			(232,020)	34,150			152,492	152,492	569	
G65773-10-6	NORDIC AMERICAN TANKER SHIPPING		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,420.000	282,758		277,315	282,600	(5,285)			(5,285)		277,315		5,443	5,443	2,355	
655663-10-2	NORDSON CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,320.000	305,938		244,846	264,298	(19,451)			(19,451)		244,846		61,092	61,092	1,642	
655844-10-8	NORFOLK SOUTHERN CORP		08/12/2010	Various	76,856.000	4,233,666		3,846,714	4,028,792	(182,077)			(182,077)		3,846,714		386,952	386,952	48,986	
656568-50-8	NORTEL NETWORKS CORP	I	03/19/2010	DISTRIBUTION	0.000	24,539											24,539	24,539		
65686Y-10-9	NORTH AMERICAN GALVANIZING & COATINGS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,960.000	15,756		16,971	14,356	2,615			2,615		16,971		(1,216)	(1,216)		
664112-10-9	NORTHEAST COMMUNITY BANCORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	840.000	6,060		6,038	5,519	519			519		6,038		22	22	25	
664397-10-6	NORTHEAST UTILITIES		08/12/2010	Various	13,480.000	385,265		314,863	347,649	(32,786)			(32,786)		314,863		70,402	70,402	6,909	
665531-10-9	NORTHERN OIL AND GAS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,040.000	93,479		71,033	83,354	(12,321)			(12,321)		71,033		22,446	22,446		
665859-10-4	NORTHERN TRUST CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	52,149.000	2,893,310		3,034,819	2,732,608	301,406			301,406		3,034,013		(140,704)	(140,704)	29,203	
66611L-10-5	NORTHFIELD BANCORP INC NJ		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,540.000	66,693		58,485	61,381	(2,895)			(2,895)		58,485		8,207	8,207	182	
666762-10-9	NORTHRIM BANCORP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,040.000	17,452		16,383	17,555	(1,172)			(1,172)		16,383		1,069	1,069	104	
666807-10-2	NORTHROP GRUMMAN CORP		08/12/2010	Various	69,872.000	4,293,456		3,902,351	3,902,351						3,902,351		391,105	391,105	44,357	
66704R-10-0	NORTHSTAR REALTY FINANCE COR		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,760.000	15,317		13,324	12,897	427			427		13,324		1,993	1,993	752	
667655-10-4	NORTHWEST NATURAL GAS CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,420.000	64,915		61,452	63,957	(2,505)			(2,505)		61,452		3,464	3,464	1,179	
667746-10-1	NORTHWEST PIPE CO		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,000.000	41,660		69,293	53,720	15,573			15,573		69,293		(27,633)	(27,633)		
668074-30-5	NORTHWESTERN CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,380.000	96,764		83,719	87,948	(4,228)			(4,228)		83,719		13,044	13,044	1,149	
669549-10-7	NORWOOD FINANCIAL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	20.000	538		620	572	48			48		620		(81)	(81)	6	
66986W-10-8	NOVAMED INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,620.000	17,093		22,379	17,926	4,454			4,454		22,379		(5,286)	(5,286)		
66987M-60-4	NOVATEL WIRELESS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,880.000	46,560		54,834	54,834						54,834		(8,274)	(8,274)		
670002-10-4	NOVAVAX INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	14,680.000	32,751		54,971	39,049	15,922			15,922		54,971		(22,220)	(22,220)		
670006-10-5	NOVELL INC COM		05/11/2010	Various	116,040.000	664,533		513,837	481,566	32,271			32,271		513,837		150,697	150,697		
K73036-12-9	NOVO NORDISK AS DKK2 SER'B'	D	06/08/2010	UBS AG	2,881.000	224,497		191,413	184,293	(6,959)			(6,959)	14,079	191,413	(43,164)	76,249	33,085	3,309	
62936P-10-3	NPS PHARMACEUTICALS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,440.000	42,133		37,392	35,496	1,896			1,896		37,392		4,741	4,741		
629377-50-8	NRG ENERGY INC		08/12/2010	Various	54,740.000	1,203,882		1,579,911	1,292,411	287,500			287,500		1,579,911		(376,030)	(376,030)		
67019E-10-7	NSTAR		08/12/2010	Various	35,400.000	1,314,331		1,107,245	1,302,720	(195,475)			(195,475)		1,107,245		207,086	207,086	35,768	
67020Q-10-7	NTELOS HOLDINGS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,860.000	33,756		30,863	33,145	(2,282)			(2,282)		30,863		2,893	2,893	1,042	
J59399-10-5	NTT DOCOMO, INC	D	06/08/2010	UBS WARBURG ASIA LIMITED	731.000	1,070,613		1,056,103	1,017,644	10,809			10,809	27,650	1,056,103	(11,348)	25,858	14,510	19,421	
67018T-10-5	NU SKIN ASIA PAC INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,220.000	154,006		110,663	140,261	(29,599)			(29,599)		110,663		43,343	43,343	653	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
67020Y-10-0	NUANCE COMMUNICATIONS INC		11/30/2010	MCMAHAN SECURITIES CO LP	30,000.000	528,840		487,811	466,200	21,611			21,611		487,811		41,029	41,029		
670346-10-5	NUCOR CORP.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	139,592.000	6,190,129		6,566,267	6,511,967	54,300			54,300		6,566,267		(376,139)	(376,139)	50,253	
Q7007B-10-5	NUFARM LIMITED	D	06/21/2010	DISTRIBUTION	0.000	480		480							480					
67060Y-10-1	NUTRACEUTICAL INTL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,660.000	39,818		32,189	32,904	(715)			(715)		32,189		7,628	7,628		
67069D-10-8	NUTRISYSTEM INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,780.000	114,397		117,738	211,333	(93,595)			(93,595)		117,738		(3,341)	(3,341)	1,187	
670704-10-5	NUVASIVE, INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,060.000	363,393		337,610	257,759	79,851			79,851		337,610		25,783	25,783		
67073Y-10-6	NV ENERGY INC		05/11/2010	Various	29,560.000	368,270		341,386	365,953	(24,567)			(24,567)		341,386		26,884	26,884	3,252	
629445-20-6	NVE CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,040.000	49,225		53,716	42,962	10,754			10,754		53,716		(4,492)	(4,492)		
67066G-10-4	NVIDIA CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	118,881.000	2,047,140		1,700,595	2,220,697	(520,102)			(520,102)		1,700,595		346,545	346,545		
62944T-10-5	NVR INC		08/12/2010	Various	1,581.000	1,129,193		913,451	1,123,633	(210,182)			(210,182)		913,451		215,742	215,742		
67072V-10-3	NXSTAGE MEDICAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	820.000	10,878		5,583	6,847	(1,264)			(1,264)		5,583		5,295	5,295		
629484-10-6	NYMAGIC INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,100.000	21,670		18,397	18,249	148			148		18,397		3,273	3,273	176	
629491-10-1	NYSE EURONEXT		08/12/2010	Various	46,940.000	1,379,120		1,343,475	1,187,582	155,893			155,893		1,343,475		35,645	35,645	17,772	
670823-10-3	O CHARLEYS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,120.000	36,594		26,986	26,986						26,986		9,608	9,608		
67423R-10-8	OBAGI MEDICAL PRODUCTS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,000.000	49,206		45,972	48,000	(2,028)			(2,028)		45,972		3,235	3,235		
674599-10-5	OCCIDENTAL PETROLEUM CORP		09/22/2010	Various	201,288.000	16,214,786		12,914,229	16,374,779	(3,460,550)			(3,460,550)		12,914,229		3,300,556	3,300,556	161,779	
675234-10-8	OCEANFIRST FINANCIAL CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,220.000	25,355		27,364	25,086	2,278			2,278		27,364		(2,009)	(2,009)	266	
675746-30-9	OCWEN FINL CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,680.000	139,608		149,977	121,348	28,629			28,629		149,977		(10,369)	(10,369)		
67611V-10-1	ODYSSEY HEALTHCARE INC		08/17/2010	Various	7,440.000	176,250		99,932	115,915	(15,983)			(15,983)		99,932		76,318	76,318		
676118-10-2	ODYSSEY MARINE EXPLORATION		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,340.000	17,530		22,504	17,399	5,105			5,105		22,504		(4,974)	(4,974)		
676220-10-6	OFFICE DEPOT INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	49,700.000	403,956		380,096	320,565	59,531			59,531		380,096		23,861	23,861		
67622P-10-1	OFFICEMAX INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	17,000.000	284,760		239,698	215,730	23,968			23,968		239,698		45,062	45,062		
670837-10-3	OGE ENERGY CORP		08/12/2010	Various	24,000.000	937,031		803,561	885,360	(81,799)			(81,799)		803,561		133,470	133,470	18,038	
677719-10-6	OHIO VALLEY BANC CORP		03/18/2010	MORGAN STANLEY CAPITAL	880.000	21,131		23,343	19,386	3,957			3,957		23,343		(2,213)	(2,213)	185	
678026-10-5	OIL STATES INTL		05/11/2010	Various	5,500.000	250,774		208,421	216,095	(7,674)			(7,674)		208,421		42,353	42,353		
677864-10-0	OIL-DRI CORP OF AMERICA		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,120.000	23,694		16,980	17,360	(380)			(380)		16,980		6,715	6,715	168	
678046-10-3	OILSANDS QUEST INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	49,000.000	38,043		64,861	56,350	8,511			8,511		64,861		(26,818)	(26,818)		
679580-10-0	OLD DOMINION FREIGHT LINE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,260.000	209,439		190,431	192,182	(1,751)			(1,751)		190,431		19,008	19,008		
680033-10-7	OLD NATL BANCORP IND		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20,080.000	237,642		215,020	249,594	(34,575)			(34,575)		215,020		22,622	22,622	1,406	
680223-10-4	OLD REPUBLIC INTL CORP		08/12/2010	Various	48,752.000	598,276		593,086	489,470	103,616			103,616		593,086		5,190	5,190	8,929	
680277-10-0	OLD SECOND BANCORP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,760.000	18,008		19,539	19,016	522			522		19,539		(1,531)	(1,531)	28	
680665-20-5	OLIN CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,580.000	169,201		145,659	150,322	(4,662)			(4,662)		145,659		23,541	23,541	3,432	
68162K-10-6	OLYMPIC STEEL INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,060.000	64,999		61,145	67,115	(5,970)			(5,970)		61,145		3,854	3,854	41	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
670872-10-0	OM GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,160.000	108,013		91,890	99,192	(7,303)			(7,303)		91,890		16,123	16,123		
682095-10-4	OMEGA FLEX INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	400.000	4,319		6,946	5,600	1,346			1,346		6,946		(2,627)	(2,627)		
681936-10-0	OMEGA HEALTHCARE INVESTORS		05/11/2010	Various	10,080.000	201,967		162,614	196,056	(34,968)			(34,968)		162,614		39,353	39,353	4,811	
68210P-10-7	OMEGA PROTEIN CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,280.000	24,787		26,770	23,021	3,749			3,749		26,770		(1,983)	(1,983)		
681904-10-8	OMNICARE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,360.000	89,605		74,218	81,245	(7,026)			(7,026)		74,218		15,387	15,387	76	
68213N-10-9	OMNICELL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,540.000	34,687		27,304	29,693	(2,388)			(2,388)		27,304		7,382	7,382		
681919-10-6	OMNICOM GROUP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	65,764.000	2,600,308		2,450,900	2,574,661	(123,761)			(123,761)		2,450,900		149,409	149,409	21,076	
682128-10-3	OMNIVISION TECHNOLOGIES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,040.000	168,363		170,702	160,411	10,290			10,290		170,702		(2,338)	(2,338)		
682129-10-1	OMNOVA SOLUTIONS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,740.000	68,929		76,455	59,706	16,749			16,749		76,455		(7,526)	(7,526)		
682159-10-8	ON ASSIGNMENT INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,240.000	61,329		52,855	58,916	(6,061)			(6,061)		52,855		8,473	8,473		
682189-10-5	ON SEMICONDUCTOR CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	126,333.000	1,003,741		1,012,548	1,112,994	(100,446)			(100,446)		1,012,548		(8,807)	(8,807)		
68230A-10-6	ONCOGENEX PHARMACEUTICAL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	980.000	19,619		34,793	21,834	12,958			12,958		34,793		(15,174)	(15,174)		
68273G-10-1	ONLINE RESOURCES CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,600.000	23,271		35,506	29,456	6,050			6,050		35,506		(12,236)	(12,236)		
683399-10-9	ONYX PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,540.000	166,993		176,441	191,884	(15,443)			(15,443)		176,441		(9,448)	(9,448)		
G67543-10-1	OPENTV CORP CL A		03/18/2010	MORGAN STANLEY CAPITAL	17,540.000	26,836		27,513	23,854	3,659			3,659		27,513		(677)	(677)		
683718-30-8	OPEWAVE SYSTEMS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	18,620.000	47,138		49,384	42,454	6,930			6,930		49,384		(2,246)	(2,246)		
68375N-10-3	OPKO HEALTH INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,900.000	19,796		23,028	18,117	4,911			4,911		23,028		(3,233)	(3,233)		
68375Q-40-3	OPLINK COMMUNICATIONS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,540.000	78,621		69,413	74,411	(4,998)			(4,998)		69,413		9,208	9,208		
683757-10-8	OPNET TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,620.000	42,050		29,679	31,938	(2,258)			(2,258)		29,679		12,371	12,371	236	
68375V-10-5	OPNEXT INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,160.000	16,125		11,704	11,704						11,704		4,421	4,421		
683797-10-4	OPPENHEIMER HOLDINGS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,240.000	58,482		63,654	74,413	(10,759)			(10,759)		63,654		(5,172)	(5,172)	246	
68401H-10-4	OPTIMER PHARMACEUTICALS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,420.000	85,137		89,495	72,418	17,077			17,077		89,495		(4,358)	(4,358)		
684010-10-1	OPTIONSXPRESS HLDGS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,600.000	158,195		176,718	148,320	28,398			28,398		176,718		(18,522)	(18,522)		
68389X-10-5	ORACLE COR P COM		08/12/2010	Various	848,219.000	20,086,359		18,025,066	20,815,294	(2,790,228)			(2,790,228)		18,025,066		2,061,293	2,061,293	105,089	
H5982A-10-0	ORASCOM DEVELOPMENT HOLDING AG	D	08/19/2010	DISTRIBUTION	0.000	716		716							716					
68554V-10-8	ORASURE TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,780.000	9,988		5,914	9,042	(3,128)			(3,128)		5,914		4,074	4,074		
685564-10-6	ORBITAL SCIENCES CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,660.000	82,727		68,781	71,112	(2,331)			(2,331)		68,781		13,946	13,946		
68557K-10-9	ORBITZ WORLDWIDE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,760.000	51,285		50,328	56,958	(6,630)			(6,630)		50,328		957	957		
68572N-10-4	ORCHIDS PAPER PRODUCTS CO		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,480.000	25,057		26,068	29,630	(3,561)			(3,561)		26,068		(1,011)	(1,011)		
67103H-10-7	OREILLY AUTOMOTIVE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	37,571.000	1,577,740		1,338,711	1,432,207	(93,496)			(93,496)		1,338,711		239,029	239,029		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
686164-10-4	OREXIGEN THERAPEUTICS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,700.000	35,047		51,560	42,408	9,152			9,152		51,560		(16,513)	(16,513)		
Q7160T-10-9	ORICA LIMITED NPV	D	07/12/2010	DISTRIBUTION	0.000	65,246		65,246							65,246					
G67743-10-7	ORIENT EXPRESS HOTELS, INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	17,160.000	219,486		190,848	174,002	16,846			16,846		190,848		28,637	28,637		
68618W-10-0	ORIENTAL FINANCIAL GROUP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,860.000	73,972		77,612	63,288	14,324			14,324		77,612		(3,640)	(3,640)	211	
686275-10-8	ORION ENERGY SYSTEMS INC		05/12/2010	Various	3,640.000	16,741		11,628	15,980	(4,352)			(4,352)		11,628		5,113	5,113		
68628V-30-8	ORION MARINE GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,900.000	106,612		125,400	124,254	1,146			1,146		125,400		(18,789)	(18,789)		
X6002Y-11-2	ORION OYJ CLASS B	D	06/08/2010	Various	1,175.000	20,120		23,888	25,355	(2,480)			(2,480)	1,013	23,888	(4,704)	935	(3,768)	1,334	
686688-10-2	ORMAT TECHNOLOGIES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,220.000	243,152		337,715	311,045	26,671			26,671		337,715		(94,564)	(94,564)	986	
687380-10-5	ORRSTOWN FINL SERVICES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,020.000	32,884		38,359	35,578	2,781			2,781		38,359		(5,475)	(5,475)	224	
N6748L-10-2	ORTHOFIX INTERNATIONAL NV	R	03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,760.000	133,632		116,420	116,447	(27)			(27)		116,420		17,212	17,212		
68750U-10-2	ORTHOVITA INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	14,520.000	60,098		62,848	50,965	11,883			11,883		62,848		(2,751)	(2,751)		
688239-20-1	OSHKOSH CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20,760.000	826,049		707,958	768,743	(60,785)			(60,785)		707,958		118,091	118,091		
671040-10-3	OSI PHARMACEUTICALS INC		06/09/2010	Various	24,140.000	1,432,208		806,923	749,064	57,859			57,859		806,923		625,285	625,285		
671044-10-5	OSI SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,540.000	39,301		26,583	42,011	(15,428)			(15,428)		26,583		12,718	12,718		
68827R-10-8	OSIRIS THERAPEUTICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,800.000	26,763		26,471	27,132	(661)			(661)		26,471		292	292		
689648-10-3	OTTER TAIL POWER CO.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,900.000	174,111		192,732	195,920	(3,188)			(3,188)		192,732		(18,620)	(18,620)	2,350	
690027-20-6	OUTDOOR CHANNEL HOLDINGS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,880.000	18,557		18,908	16,704	2,204			2,204		18,908		(350)	(350)		
690212-10-5	OVERHILL FARMS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,780.000	29,678		29,816	23,231	6,585			6,585		29,816		(138)	(138)		
690370-10-1	OVERSTOCKCOM INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,460.000	49,421		55,976	46,918	9,058			9,058		55,976		(6,555)	(6,555)		
690732-10-2	OWENS & MINOR, INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,120.000	415,356		422,631	391,522	31,109			31,109		422,631		(7,275)	(7,275)	2,417	
690768-40-3	OWENS-ILLINOIS, INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	42,600.000	1,453,847		1,643,291	1,400,262	243,029			243,029		1,643,291		(189,444)	(189,444)		
691497-30-9	OXFORD INDUSTRIES, INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,780.000	57,794		64,554	57,490	7,064			7,064		64,554		(6,760)	(6,760)	250	
691828-10-7	OXIGENE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,860.000	9,499		11,134	8,960	2,174			2,174		11,134		(1,635)	(1,635)		
671074-10-2	OYO GEOSPACE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	20.000	1,034		511	858	(347)			(347)		511		524	524		
69331C-10-8	P G & E CORP		08/12/2010	Various	75,059.000	3,235,692		2,323,382	3,351,384	(1,028,002)			(1,028,002)		2,323,382		912,310	912,310	31,525	
693718-10-8	PACCAR INC		08/12/2010	Various	69,963.000	3,024,971		2,569,688	2,537,558	32,130			32,130		2,569,688		455,283	455,283	9,739	
69374D-10-4	PACE OIL AND GAS LTD	C	07/07/2010	VARIOUS	0.210			2							2		(2)	(2)		
69373H-10-6	PACER INTL		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,620.000	60,389		29,345	24,079	5,266			5,266		29,345		31,044	31,044		
69404P-10-1	PACIFIC CAPITAL BANCORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,960.000	20,274		10,522	10,522						10,522		9,752	9,752		
69412V-10-8	PACIFIC CONTINENTAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,060.000	35,065		27,502	35,006	(7,504)			(7,504)		27,502		7,563	7,563	31	
694873-10-0	PACIFIC SUNWEAR CALIF INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	14,280.000	76,598		56,834	56,834						56,834		19,764	19,764		
695156-10-9	PACKAGING CORPORATION OF AMERICA		08/12/2010	Various	31,480.000	717,141		674,163	724,355	(50,192)			(50,192)		674,163		42,978	42,978	9,735	
695257-10-5	PACTIV CORPORATION		11/16/2010	Various	70,669.000	1,861,583		1,682,394	1,705,950	(23,555)			(23,555)		1,682,394		179,189	179,189		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
695263-10-3	PACWEST BANCORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,920.000	155,138		131,530	139,438	(7,908)			(7,908)		131,530		23,608	23,608	69	
695459-10-7	PAETEC HLDG CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	27,220.000	115,409		121,404	112,963	8,441			8,441		121,404		(5,995)	(5,995)		
69562K-10-0	PAIN THERAPEUTICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,920.000	46,674		45,107	42,451	2,656			2,656		45,107		1,567	1,567		
696429-30-7	PALL CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	24,936.000	962,931		709,065	902,683	(193,618)			(193,618)		709,065		253,867	253,867	3,990	
696643-10-5	PALM INC		07/01/2010	Various	36,300.000	155,573		364,452	364,452						364,452		(208,879)	(208,879)		
697529-30-3	PALOMAR MEDICAL TECHNOLOGIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,920.000	41,414		39,514	39,514						39,514		1,901	1,901		
69840W-10-8	PANERA BREAD COMPANY		05/11/2010	Various	13,060.000	1,016,215		718,821	874,628	(155,807)			(155,807)		718,821		297,394	297,394		
698477-10-6	PANHANDLE OIL AND GAS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,600.000	39,266		34,772	41,440	(6,668)			(6,668)		34,772		4,493	4,493	112	
698813-10-2	PAPA JOHNS INTL INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,860.000	123,911		116,800	113,530	3,270			3,270		116,800		7,112	7,112		
69888P-10-6	PAR PHARMACEUTICAL COMPANIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,520.000	97,407		77,212	95,251	(18,039)			(18,039)		77,212		20,195	20,195		
698884-10-3	PAR TECHNOLOGY CORP/DEL		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,760.000	10,421		11,502	10,173	1,329			1,329		11,502		(1,080)	(1,080)		
699173-20-9	PARAMETRIC TECHNOLO		05/11/2010	CREDIT SUISSE INTERNATIONAL	12,080.000	211,394		177,777	197,387	(19,611)			(19,611)		177,777		33,617	33,617		
69924P-10-2	PARAMOUNT GOLD AND SILVER		03/18/2010	MERRILL LYNCH & COMPANY, INC.	13,760.000	20,848		17,916	19,952	(2,036)			(2,036)		17,916		2,932	2,932		
699462-10-7	PAREXEL INTERNATIONAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,540.000	127,826		77,487	78,114	(627)			(627)		77,487		50,338	50,338		
700416-20-9	PARK ELECTROCHEMICAL CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,380.000	122,234		113,649	121,063	(7,415)			(7,415)		113,649		8,586	8,586	438	
700658-10-7	PARK NATIONAL CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,820.000	173,871		173,491	166,042	7,450			7,450		173,491		380	380	2,651	
701081-10-1	PARKER DRILLING CO.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	25,340.000	128,791		153,953	125,433	28,520			28,520		153,953		(25,162)	(25,162)		
701094-10-4	PARKER HAN NIFIN CORP COM		08/12/2010	Various	28,980.000	1,865,612		1,472,539	1,561,442	(88,903)			(88,903)		1,472,539		393,072	393,072	11,904	
701354-10-2	PARKERVISION INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,720.000	13,236		12,298	12,298						12,298		938	938		
Y67202-10-4	PARKWAY LIFE REAL ESTATE INVESTMENT TRUS	D	11/12/2010	DISTRIBUTION	0.000	720		720							720					
G6852T-10-5	PARTNERRE LTD		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,700.000	1,074,716		1,097,344	1,022,842	74,502			74,502		1,097,344		(22,628)	(22,628)	6,850	
70336T-10-4	PATRIOT COAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,840.000	127,082		90,635	105,746	(15,111)			(15,111)		90,635		36,446	36,446		
70337B-10-2	PATRIOT TRANSPORTATION HLDG		03/18/2010	MERRILL LYNCH & COMPANY, INC.	200.000	16,642		16,430	18,892	(2,462)			(2,462)		16,430		213	213		
703395-10-3	PATTERSON COS INC		08/12/2010	Various	30,460.000	925,729		659,331	852,271	(192,940)			(192,940)		659,331		266,399	266,399	668	
704326-10-7	PAYCHEX INC		05/11/2010	Various	47,060.000	1,434,370		1,332,498	1,441,918	(109,420)			(109,420)		1,332,498		101,872	101,872	28,464	
69318J-10-0	PC CONNECTION INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,460.000	17,658		13,558	16,605	(3,047)			(3,047)		13,558		4,100	4,100		
69323K-10-0	PC MALL INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,560.000	13,267		13,363	13,363						13,363		(96)	(96)		
693250-10-5	PC TEL		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,880.000	24,205		25,335	22,970	2,366			2,366		25,335		(1,130)	(1,130)		
69329Y-10-4	PDL BIOPHARMA INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	26,220.000	173,519		231,106	179,869	51,237			51,237		231,106		(57,587)	(57,587)	13,110	
704549-10-4	PEABODY ENERGY		08/12/2010	Various	41,627.000	1,913,421		1,680,044	1,881,957	(201,913)			(201,913)		1,680,044		233,377	233,377	6,882	
704699-10-7	PEAPACK GLADSTONE FINL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,080.000	28,620		32,149	26,374	5,774			5,774		32,149		(3,529)	(3,529)	104	
705560-10-0	PEET'S COFFEE & TEA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,280.000	48,763		35,619	42,662	(7,044)			(7,044)		35,619		13,145	13,145		

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
705573-10-3	PEGASYSTEMS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,320.000	128,207		114,674	112,880	1,794			1,794		114,674		13,533	13,533	100	
707569-10-9	PENN NATIONAL GAMING INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,611.000	397,228		426,159	424,307	1,852			1,852		426,159		(28,931)	(28,931)		
707882-10-6	PENN VIRGINIA CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,240.000	99,252		101,022	90,270	10,752			10,752		101,022		(1,769)	(1,769)	239	
708254-20-6	PENNICHUCK CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	860.000	17,694		20,431	18,172	2,259			2,259		20,431		(2,737)	(2,737)	155	
708430-10-3	PENNS WOODS BANCORP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	700.000	22,612		23,243	22,708	535			535		23,243		(631)	(631)	322	
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS		05/11/2010	Various	2,520.000	38,855		20,850	21,319	(853)			(853)		20,850		18,004	18,004	232	
70931T-10-3	PENNYMAC MORTGAGE INVESTMENT TRUST		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,600.000	61,539		69,095	61,848	7,247			7,247		69,095		(7,556)	(7,556)		
70959W-10-3	PENSKE AUTO GROUP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,120.000	49,150		50,353	47,362	2,991			2,991		50,353		(1,203)	(1,203)		
709600-10-0	PENSON WORLDWIDE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,080.000	52,256		53,609	46,025	7,584			7,584		53,609		(1,353)	(1,353)		
709631-10-5	PENTAIR, INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	14,720.000	507,257		473,611	475,456	(1,845)			(1,845)		473,611		33,646	33,646	2,797	
709789-10-1	PEOPLES BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,760.000	47,127		35,224	26,717	8,507			8,507		35,224		11,903	11,903	552	
71103B-10-2	PEOPLES FINANCIAL CORP/MISS		03/18/2010	MORGAN STANLEY CAPITAL	640.000	9,725		12,726	13,005	(279)			(279)		12,726		(3,001)	(3,001)	64	
713278-10-9	PEPBOYS MANNY MOE & JACK		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,880.000	109,859		104,793	92,045	12,748			12,748		104,793		5,067	5,067	326	
713291-10-2	PEPCO HLDG S INC		08/12/2010	Various	20,900.000	357,655		324,166	258,816	(30,024)			(30,024)		324,166		33,490	33,490	8,294	
713409-10-0	PEPSI BOTT LING GROUP INC COM		03/05/2010	Various	162,735.000	6,242,624		6,088,948	6,102,563	(13,614)			(13,614)		6,088,948		153,676	153,676	22,078	
71343P-20-0	PEPSIAMERICAS INC		03/05/2010	Various	106,647.000	3,197,755		3,100,448	3,120,491	(20,043)			(20,043)		3,100,448		97,307	97,307	11,641	
713448-10-8	PEPSICO INC.		08/12/2010	Various	426,694.000	28,093,842		25,498,028	25,942,995	(444,967)			(444,967)		25,498,028		2,595,814	2,595,814	475,710	
71375U-10-1	PERFICIENT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,560.000	18,179		14,298	13,151	1,147			1,147		14,298		3,881	3,881		
713831-10-5	PERICOM SEMICONDUCTOR CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,460.000	53,295		62,390	62,954	(564)			(564)		62,390		(9,094)	(9,094)		
714046-10-9	PERKINELMER INC		05/11/2010	Various	62,580.000	1,453,176		1,267,833	1,288,522	(20,689)			(20,689)		1,267,833		185,343	185,343	8,761	
714157-10-4	PERMA-FIX ENVIRONMENTAL SVCS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,340.000	12,577		12,899	12,122	777			777		12,899		(322)	(322)		
288853-10-4	PERRY ELLIS INTERNATIONAL		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,040.000	44,971		38,121	30,722	7,399			7,399		38,121		6,850	6,850		
715710-10-9	PERVASIVE SOFTWARE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,220.000	16,175		18,468	15,520	2,948			2,948		18,468		(2,293)	(2,293)		
716382-10-6	PETMED EXPRESS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,420.000	117,235		104,347	95,555	8,793			8,793		104,347		12,887	12,887	542	
71645P-10-6	PETROBANK ENERGY & RESOURCES	C	12/31/2010	DISTRIBUTION	0.000	213,286		213,286							213,286					
Y68830-10-4	PETROCHINA CO 'H'CNY1	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	2,264,000.000	2,638,163		2,601,652	2,721,328	(121,053)			(121,053)	1,377	2,601,652	(3,365)	39,875	36,510		
G7052T-10-1	PETROFAC	D	04/07/2010	DISTRIBUTION	0.000	6,369		6,369							6,369					
716495-10-6	PETROHAWK ENERGY CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	306,755.000	6,470,516		7,364,998	7,359,052	5,945			5,945		7,364,998		(894,482)	(894,482)		
716578-10-9	PETROLEUM DEVELOPMENT CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,100.000	23,458		23,628	20,031	3,597			3,597		23,628		(170)	(170)		
H6212L-10-6	PETROPLUS HLDS AG .	D	07/31/2010	DISTRIBUTION	0.000	754		754							754					
716748-10-8	PETROSQUEST ENERGY INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	11,380.000	62,863		90,866	69,759	21,106			21,106		90,866		(28,002)	(28,002)		
716768-10-6	PETSMART INC		08/12/2010	Various	41,096.000	1,335,461		877,828	1,096,852	(219,024)			(219,024)		877,828		457,633	457,633	9,736	
69333Y-10-8	PF CHANGS CHINA BISTRO		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,600.000	245,775		198,564	212,296	(13,732)			(13,732)		198,564		47,210	47,210		

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
717081-10-3	PFIZER INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,837,376.000	31,616,430		39,661,489	33,421,869	5,355,301			5,355,301		38,777,170		(7,160,741)	(7,160,741)	330,728	
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		08/12/2010	Various	49,961.000	1,180,437		1,066,999	1,171,086	(104,087)			(104,087)		1,066,999		113,438	113,438	9,333	
71715N-10-6	PHARMASSET INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,380.000	125,654		94,316	90,666	3,650			3,650		94,316		31,338	31,338		
71714F-10-4	PHARMERICA CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,060.000	131,130		129,119	112,113	17,006			17,006		129,119		2,011	2,011		
71721R-40-6	PHASE FORWARD INC		08/12/2010	Various	9,500.000	123,079		136,018	145,825	(9,807)			(9,807)		136,018		(12,940)	(12,940)		
693320-20-2	PHH CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,960.000	132,738		112,143	96,016	16,127			16,127		112,143		20,595	20,595		
69336T-20-5	PHI INC NON VOTING		03/18/2010	MERRILL LYNCH & COMPANY, INC.	240.000	4,906		4,813	4,968	(155)			(155)		4,813		93	93		
718592-10-8	PHILLIPS-VAN HEUSEN CORP.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,720.000	360,927		293,359	273,370	19,989			19,989		293,359		67,568	67,568		
71902E-10-9	PHOENIX COMPANIES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	25,760.000	66,274		110,935	71,613	39,322			39,322		110,935		(44,661)	(44,661)		
719153-10-8	PHOENIX TECHNOLOGIES LTD		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,760.000	24,279		27,003	21,340	5,663			5,663		27,003		(2,724)	(2,724)		
719405-10-2	PHOTRONICS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,940.000	56,770		63,496	53,133	10,363			10,363		63,496		(6,725)	(6,725)		
693366-20-5	PICO HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,060.000	35,829		36,601	34,694	1,908			1,908		36,601		(773)	(773)		
720186-10-5	PIEDMONT NATURAL GAS CO., INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,400.000	201,109		177,948	197,950	(20,002)			(20,002)		177,948		23,161	23,161	4,070	
720279-10-8	PIER 1, INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	19,880.000	134,262		97,245	101,189	(3,944)			(3,944)		97,245		37,017	37,017		
721283-10-9	PIKE ELECTRIC CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,620.000	33,862		43,242	33,594	9,649			9,649		43,242		(9,380)	(9,380)		
Y69790-10-6	PING AN INSURANCE GROUP CO-H	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	290,000.000	2,415,137		2,329,436	2,543,120	(214,844)			(214,844)	1,160	2,329,436	(2,895)	88,596	85,701		
723484-10-1	PINNACLE WEST CAPITAL CORP		08/12/2010	Various	24,120.000	904,904		802,398	882,310	(79,912)			(79,912)		802,398		102,507	102,507	31,671	
723655-10-6	PIONEER DRILLING CO		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,440.000	68,325		75,994	74,576	1,418			1,418		75,994		(7,669)	(7,669)		
723787-10-7	PIONEER NA T RES CO COM		08/12/2010	Various	17,120.000	927,589		790,605	824,670	(34,066)			(34,066)		790,605		136,984	136,984	246	
724078-10-0	PIPER JAFFRAY COS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,440.000	199,809		249,751	224,708	25,043			25,043		249,751		(49,942)	(49,942)		
T76434-19-9	PIRELLI & CO ORD	D	10/28/2010	Various	0.700	11,622		11,622	5						11,622	(1)	1			
724479-10-0	PITNEY BOWES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	46,760.000	1,136,291		1,185,441	1,064,258	121,183			121,183		1,185,441		(49,150)	(49,150)	17,067	
727493-10-8	PLANTRONICS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,740.000	330,743		291,443	279,025	12,418			12,418		291,443		39,300	39,300	537	
G7127P-10-0	PLATINUM UNERWRITERS HLDGS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,100.000	416,213		413,946	425,019	(11,073)			(11,073)		413,946		2,267	2,267	888	
728117-30-0	PLAYBOY ENTERPRISES CL B		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,440.000	19,394		20,109	17,408	2,701			2,701		20,109		(715)	(715)		
729132-10-0	PLEXUS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,300.000	152,693		119,681	122,550	(2,869)			(2,869)		119,681		33,012	33,012		
729251-10-8	PLUM CREEK TIMBER CO INC COM		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	45,000.000	1,728,014		1,502,335	1,699,200	(196,865)			(196,865)		1,502,335		225,679	225,679	18,900	
693417-10-7	PLX TECHNOLOGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,720.000	35,210		22,331	21,706	626			626		22,331		12,878	12,878		
693419-20-2	PMA CAPITAL CORP		10/01/2010	Various	7,240.000	54,327		39,968	45,612	(5,644)			(5,644)		39,968		14,359	14,359		
69344F-10-6	PMC - SIERRA INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	74,440.000	671,656		741,445	644,650	96,794			96,794		741,445		(69,789)	(69,789)		
69345P-10-3	PMFG INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,800.000	38,527		47,434	45,388	2,046			2,046		47,434		(8,907)	(8,907)		
693475-10-5	PNC FINL SVCS GROUP INC		08/12/2010	Various	115,057.000	7,225,361		4,925,207	6,073,859	(1,148,652)			(1,148,652)		4,925,207		2,300,154	2,300,154	28,657	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
69349H-10-7	PNM RESOURCES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,900.000	117,239		108,125	112,585	(4,460)			(4,460)		108,125		9,115	9,115	2,225	
731068-10-2	POLARIS INDUSTRIES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,960.000	361,679		304,176	303,665	511			511		304,176		57,503	57,503	2,784	
73172K-10-4	POLYCOM INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	18,360.000	570,734		502,700	458,449	44,251			44,251		502,700		68,033	68,033		
73179P-10-6	POLYONE CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,900.000	107,142		66,315	73,953	(7,638)			(7,638)		66,315		40,827	40,827		
73179V-10-3	POLYPORE INTERNATIONAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,160.000	44,937		28,580	25,704	2,876			2,876		28,580		16,357	16,357		
732449-30-1	PONIARD PHARMACEUTICALS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,320.000	8,429		9,736	9,736						9,736		(1,307)	(1,307)		
73278L-10-5	POOL CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,920.000	249,160		253,675	208,354	45,321			45,321		253,675		(4,515)	(4,515)	1,420	
733174-10-6	POPULAR INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	145,900.000	375,046		393,772	329,734	64,038			64,038		393,772		(18,726)	(18,726)		
736212-10-1	PORTEC RAIL PRODUCTS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,220.000	14,183		11,499	13,066	(1,567)			(1,567)		11,499		2,684	2,684	73	
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,600.000	104,537		79,918	71,808	8,110			8,110		79,918		24,619	24,619		
736508-84-7	PORTLAND GENERAL ELECTRIC CO		03/18/2010	MERRILL LYNCH & COMPANY, INC.	16,700.000	327,611		336,418	340,847	(4,429)			(4,429)		336,418		(8,807)	(8,807)	4,259	
737464-10-7	POST PROPERTIES, INC.		05/11/2010	Various	5,000.000	138,560		87,789	98,000	(10,670)			(10,670)		87,789		50,772	50,772	1,572	
73755L-10-7	POTASH CORP OF SASKATCHEWAN	I	03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,777.000	343,454		301,305	301,305						301,305		42,149	42,149	236	
737630-10-3	POTLATCH CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,560.000	168,349		128,761	145,373	(16,612)			(16,612)		128,761		39,588	39,588	2,326	
739128-10-6	POWELL INDUSTRIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,780.000	59,930		70,154	56,123	14,031			14,031		70,154		(10,224)	(10,224)		
739239-10-1	POWER CORP CANADA SUB-VTG NPV	C	06/08/2010	ITG, INC CANADA	300.000	7,271		8,529	8,302	332			332	(105)	8,529	103	(1,361)	(1,258)	142	
739276-10-3	POWER INTEGRATIONS INC		05/11/2010	Various	2,300.000	83,997		78,810	83,628	(4,819)			(4,819)		78,810		5,187	5,187	115	
73930R-10-2	POWER-ONE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,640.000	75,941		23,171	41,934	(18,763)			(18,763)		23,171		52,770	52,770		
73936N-10-5	POWERSECURE INTERNATIONAL IN		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,440.000	26,776		28,065	24,802	3,262			3,262		28,065		(1,288)	(1,288)		
73935L-10-0	POWERSHARES INDIA PROTFOLIO ETF	R	10/14/2010	DIRECT	38,000.000	995,600		714,275	838,660	(124,385)			(124,385)		714,275		281,325	281,325	1,734	
739363-10-9	POWERWAVE TECHNOLOGIES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	27,920.000	35,229		47,872	35,179	12,692			12,692		47,872		(12,643)	(12,643)		
73941U-10-2	POZEN INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,740.000	39,800		42,258	34,383	7,875			7,875		42,258		(2,458)	(2,458)		
693506-10-7	PPG INDUSTRIES INC		08/12/2010	Various	35,665.000	2,343,832		2,239,851	2,087,829	152,022			152,022		2,239,851		103,980	103,980	37,020	
69351T-10-6	PPL CORP		08/12/2010	Various	71,573.000	2,039,576		2,243,329	2,312,524	(70,630)			(70,630)		2,241,893		(202,318)	(202,318)	49,743	
74005P-10-4	PRAXAIR INC.		08/12/2010	Various	67,770.000	5,567,108		5,547,626	5,442,609	105,017			105,017		5,547,626		19,482	19,482	32,231	
740065-10-7	PRE PAID LEGAL SERVICES, INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,660.000	64,744		68,671	68,193	479			479		68,671		(3,928)	(3,928)		
740189-10-5	PRECISION CASTPARTS CORP COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	35,187.000	4,197,509		3,479,843	3,882,885	(403,043)			(403,043)		3,479,843		717,667	717,667	1,056	
740444-10-4	PREFORMED LINE PRODUCTS CO		03/18/2010	MERRILL LYNCH & COMPANY, INC.	420.000	16,320		16,216	18,396	(2,180)			(2,180)		16,216		104	104	84	
740585-10-4	PREMIERE GLOBAL SERVICES INC.		05/12/2010	Various	61,420.000	562,525		519,026	37,620	(2,176)			(2,176)		519,026		43,499	43,499		
740921-10-1	PREMIERWEST BANCORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,740.000	3,567		6,731	6,731						6,731		(3,164)	(3,164)		
740884-10-1	PRESIDENTIAL LIFE		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,940.000	50,837		54,437	45,201	9,236			9,236		54,437		(3,600)	(3,600)	618	
741503-40-3	PRICELINE.COM		08/12/2010	Various	9,716.000	2,355,641		1,814,346	2,122,946	(308,600)			(308,600)		1,814,346		541,295	541,295		
741511-10-9	PRICESMART INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,680.000	41,167		32,051	34,339	(2,289)			(2,289)		32,051		9,116	9,116	420	

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
74153Q-10-2	PRIDE INTL		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	33,900.000	990,159		1,049,351	1,081,749	(32,398)			(32,398)		1,049,351		(59,192)	(59,192)		
74157K-84-6	PRIMEDIA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,740.000	13,138		9,674	13,501	(3,827)			(3,827)		9,674		3,463	3,463	524	
74164F-10-3	PRIMORIS SERVICES CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,080.000	8,865		7,959	8,608	(648)			(648)		7,959		906	906	27	
G72457-10-7	PRIMUS GUARANTY LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,620.000	20,427		17,717	14,091	3,626			3,626		17,717		2,710	2,710		
74251V-10-2	PRINCIPAL FINANCIAL GROUP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	67,580.000	1,857,501		1,900,112	1,624,623	275,489			275,489		1,900,112		(42,611)	(42,611)		
742962-10-3	PRIVATEBANCORP INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,500.000	124,431		76,245	76,245						76,245		48,186	48,186	85	
74267C-10-6	PROASSURANCE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,120.000	246,808		217,591	221,285	(3,694)			(3,694)		217,591		29,216	29,216		
742718-10-9	PROCTER & GAMBLE CO		08/12/2010	Various	643,874.000	39,790,797		40,109,273	39,038,081	1,071,192			1,071,192		40,109,273		(318,477)	(318,477)	639,960	
743187-10-6	PROGENICS PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,980.000	33,000		29,082	26,551	2,531			2,531		29,082		3,918	3,918		
743263-10-5	PROGRESS ENERGY INC		08/12/2010	Various	28,965.000	1,151,793		1,257,242	1,187,855	64,500			64,500		1,252,355		(100,562)	(100,562)	17,958	
743312-10-0	PROGRESS SOFTWARE CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,380.000	141,662		104,370	127,940	(23,570)			(23,570)		104,370		37,292	37,292		
743315-10-3	PROGRESSIVE CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	166,874.000	2,972,839		3,055,828	3,002,063	53,765			53,765		3,055,828		(82,989)	(82,989)	26,917	
743410-10-2	PROLOGIS SH BEN IN		05/11/2010	Various	57,280.000	705,421		683,954	784,163	(102,055)			(102,055)		683,954		21,467	21,467	6,490	
74346Y-10-3	PROS HOLDINGS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,180.000	40,805		39,367	43,263	(3,896)			(3,896)		39,367		1,438	1,438		
74348T-10-2	PROSPECT CAPITAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,420.000	36,959		36,222	40,390	(4,168)			(4,168)		36,222		737	737	2,800	
74365A-10-1	PROTALIX BIOTHERAPEUTICS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,540.000	52,645		49,915	49,915						49,915		2,730	2,730		
743674-10-3	PROTECTIVE LIFE CORP		08/12/2010	Various	21,040.000	465,715		394,607	348,212	46,395			46,395		394,607		71,108	71,108	3,270	
743815-10-2	PROVIDENCE SERVICE CORP/THE		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,620.000	37,368		27,205	41,396	(14,191)			(14,191)		27,205		10,163	10,163		
74386K-10-4	PROVIDENT ENERGY TRUST-UTS	C	07/07/2010	DISTRIBUTION	0.000	58,415		58,415							58,415					
74386T-10-5	PROVIDENT FINANCIAL SERVICES		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,380.000	58,115		47,938	46,647	1,291			1,291		47,938		10,177	10,177	482	
744028-10-1	PROVIDENT NEW YORK BANKCORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,360.000	75,790		77,435	70,558	6,877			6,877		77,435		(1,645)	(1,645)	502	
G72899-10-0	PRUDENTIAL CORP	D	06/08/2010	UBS AG	8,413.000	63,556		87,641	86,948	(3,088)			(3,088)	3,780	87,641	(12,555)	(11,530)	(24,085)	1,664	
744320-10-2	PRUDENTIAL FINL INC		08/12/2010	Various	113,228.000	6,734,481		5,305,885	5,634,225	(328,340)			(328,340)		5,305,885		1,428,595	1,428,595		
69360J-10-7	PS BUSINESS PKS INC CALIF COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,120.000	219,044		204,049	206,206	(2,157)			(2,157)		204,049		14,996	14,996	1,813	
74439H-10-8	PSYCHIATRIC SOLUTIONS INC		11/16/2010	Various	12,660.000	376,025		349,353	267,632	81,720			81,720		349,353		26,672	26,672		
Y6883U-11-3	PTT PUBLIC COMPANY THB10(ALIEN MKT)	D	02/08/2010	JP MORGAN CHASE BANK	61,400.000	400,715		347,768	432,809	(36,106)			(36,106)	(48,934)	347,768	45,748	7,199	52,947		
74460D-10-9	PUBLIC STORAGE		08/12/2010	Various	25,020.000	2,450,886		1,926,204	2,037,879	(111,675)			(111,675)		1,926,204		524,682	524,682	29,831	
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		08/12/2010	Various	95,245.000	2,943,738		3,112,282	3,166,896	(60,706)			(60,706)		3,106,190		(162,453)	(162,453)	32,621	
74586W-10-6	PULSE ELECTRONICS CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,980.000	43,677		39,332	39,332						39,332		4,345	4,345	225	
745867-10-1	PULTE GROUP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	21,557.000	247,674		236,911	215,570	21,341			21,341		236,911		10,762	10,762		
74731Q-10-3	PZENA INVESTMENT MANAGEMENT INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,840.000	12,519		16,580	14,978	1,602			1,602		16,580		(4,061)	(4,061)		
74727D-10-8	QAD INC		03/19/2010	Various	2,680.000	14,555		13,494	16,375	(2,881)			(2,881)		13,494		1,061	1,061	67	
74729T-10-1	QC HOLDINGS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	260.000	1,323		1,742	1,251	492			492		1,742		(420)	(420)	39	
74733V-10-0	QEP RESOURCES INC		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	20,140.000	621,711		505,578							505,578		116,133	116,133		

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
747277-10-1	QLOGIC COR P COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	53,380.000	1,082,671		994,395	1,007,281	(12,886)			(12,886)		994,395		88,277	88,277		
747316-10-7	QUAKER CHEMICAL CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,600.000	73,935		54,524	53,664	860			860		54,524		19,411	19,411	1,196	
747525-10-3	QUALCOMM INC		08/12/2010	Various	369,779.000	14,798,405		15,712,866	17,105,977	(1,393,111)			(1,393,111)		15,712,866		(914,461)	(914,461)	62,862	
747582-10-4	QUALITY SYSTEMS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,280.000	321,621		338,668	331,531	7,136			7,136		338,668		(17,047)	(17,047)	3,168	
747619-10-4	QUANEX BUILDING PRODUCTS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,360.000	128,484		134,998	141,869	(6,871)			(6,871)		134,998		(6,514)	(6,514)	251	
74762E-10-2	QUANTA SERVICES		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	54,694.000	1,063,856		1,208,190	1,139,823	68,368			68,368		1,208,190		(144,335)	(144,335)		
747906-20-4	QUANTUM CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	19,100.000	53,261		28,467	55,963	(27,496)			(27,496)		28,467		24,795	24,795		
74834L-10-0	QUEST DIAGNOSTICS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	37,935.000	2,168,318		2,062,165	2,290,515	(228,350)			(228,350)		2,062,165		106,153	106,153	3,794	
74834T-10-3	QUEST SOFTWARE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,260.000	238,217		245,717	243,984	1,733			1,733		245,717		(7,500)	(7,500)		
748356-10-2	QUESTAR CORP.		07/01/2010	Various	174,472.000	8,258,404		8,586,543	7,252,801	828,164			828,164		8,586,543		(328,139)	(328,139)	22,681	
74835Y-10-1	QUESTCOR PHARMACEUTICALS		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,600.000	50,268		31,194	26,600	4,594			4,594		31,194		19,073	19,073		
74838C-10-6	QUICKSILVER INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	13,260.000	72,493		37,149	26,785	10,364			10,364		37,149		35,343	35,343		
74838J-10-1	QUIDEL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,760.000	74,758		88,493	79,373	9,120			9,120		88,493		(13,735)	(13,735)		
749121-10-9	QWEST COMM UNICATIONS INTL INC COM		08/12/2010	Various	369,361.000	2,119,836		1,377,156	1,555,010	(177,854)			(177,854)		1,377,156		742,681	742,681	43,068	
749941-10-0	R F MICRODEVICES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	58,880.000	292,353		284,679	280,858	3,821			3,821		284,679		7,674	7,674		
749607-10-7	R L I CORP.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,900.000	220,707		212,591	207,675	4,916			4,916		212,591		8,116	8,116	1,092	
750086-10-0	RACKSPACE HOSTING INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	14,700.000	284,885		274,520	306,495	(31,975)			(31,975)		274,520		10,366	10,366		
750236-10-1	RADIAN GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,180.000	31,784		27,300	23,246	4,054			4,054		27,300		4,485	4,485	8	
75025N-10-2	RADIANT SYSTEMS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,140.000	78,282		66,001	63,856	2,145			2,145		66,001		12,281	12,281		
750438-10-3	RADIOSHACK CORP		05/11/2010	Various	20,840.000	447,092		375,407	406,380	(30,973)			(30,973)		375,407		71,685	71,685		
750459-10-9	RADISYS CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,560.000	49,415		44,940	53,098	(8,158)			(8,158)		44,940		4,475	4,475		
750491-10-2	RADNET INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,860.000	19,284		13,994	13,994						13,994		5,290	5,290		
75061P-10-2	RAE SYSTEMS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,420.000	8,192		10,010	10,362	(352)			(352)		10,010		(1,817)	(1,817)		
749227-10-4	RAIT FINANCIAL TRUST		03/18/2010	MERRILL LYNCH & COMPANY, INC.	14,540.000	29,495		19,047	19,047						19,047		10,448	10,448		
751028-10-1	RALCORP HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,720.000	352,523		346,724	341,541	5,183			5,183		346,724		5,799	5,799		
750917-10-6	RAMBUS INC		05/11/2010	Various	21,880.000	524,086		408,246	533,872	(125,626)			(125,626)		408,246		115,840	115,840		
75281A-10-9	RANGE RESOURCES CORP		05/11/2010	Various	99,413.000	4,759,836		4,585,003	4,955,738	(370,735)			(370,735)		4,585,003		174,833	174,833	3,977	
754055-10-1	RASER TECHNOLOGIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	12,880.000	12,984		20,648	15,971	4,677			4,677		20,648		(7,664)	(7,664)		
754212-10-8	RAVEN INDUSTRIES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,360.000	102,123		94,098	106,747	(12,649)			(12,649)		94,098		8,025	8,025	470	
754730-10-9	RAYMOND JAMES FINANCIAL INC		05/11/2010	Various	15,660.000	464,117		378,640	372,238	6,402			6,402		378,640		85,477	85,477	3,445	
754907-10-3	RAYONIER INC		12/08/2010	Various	15,500.000	701,612		646,810	653,480	(7,232)			(7,232)		646,810		54,802	54,802	4,533	
755111-50-7	RAYTHEON COMPANY		05/11/2010	CREDIT SUISSE INTERNATIONAL	33,820.000	1,947,201		1,584,276	1,742,406	(158,131)			(158,131)		1,584,276		362,925	362,925	23,167	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
75524B-10-4	RBC BEARING INS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,620.000	127,282		118,789	112,405	6,384			6,384		118,789		8,493	8,493		
749388-10-4	RC2 CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,740.000	75,807		68,738	69,915	(1,177)			(1,177)		68,738		7,069	7,069		
749361-20-0	RCN CORP		08/27/2010	Various	7,900.000	116,675		74,510	85,715	(11,205)			(11,205)		74,510		42,165	42,165		
755408-10-1	READING INTERNATIONAL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,880.000	12,398		13,141	11,664	1,477			1,477		13,141		(743)	(743)		
75605L-10-4	REALNETWORKS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,320.000	9,537		10,044	8,607	1,437			1,437		10,044		(507)	(507)		
756109-10-4	REALTY INCOME CORP		11/29/2010	Various	25,720.000	836,953		629,178	666,405	(37,593)			(37,593)		629,178		207,775	207,775	14,870	
G74079-10-7	RECKITT BENCKISER GROUP PLC	D	06/08/2010	UBS AG	4,198.000	190,079		186,412	226,272	(88,643)			(88,643)	48,782	186,412	(49,318)	52,986	3,668	3,490	
756577-10-2	RED HAT INC.		08/12/2010	Various	31,780.000	951,271		829,992	982,002	(152,010)			(152,010)		829,992		121,279	121,279		
756764-10-6	RED LION HOTELS CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,140.000	20,298		17,646	15,512	2,134			2,134		17,646		2,652	2,652		
75689M-10-1	RED ROBIN GOURMENT BURGERS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,780.000	45,807		34,269	31,862	2,407			2,407		34,269		11,538	11,538		
758075-40-2	REDWOOD TRUST INC		12/29/2010	Various	17,220.000	262,565		270,623	249,001	19,051			19,051		270,623		(8,058)	(8,058)		
758750-10-3	REGAL BELOIT CORP		12/14/2010	Various	3,980.000	249,220		192,423	206,721	(14,298)			(14,298)		192,423		56,797	56,797	1,274	
758766-10-9	REGAL ENTMT GROUP A		05/11/2010	Various	11,620.000	191,315		136,241	167,793	(31,552)			(31,552)		136,241		55,074	55,074	2,092	
758849-10-3	REGENCY CENTERS CORPORATION		03/29/2010	Various	20,400.000	803,175		720,150	715,224	4,926			4,926		720,150		83,024	83,024	6,416	
75886F-10-7	REGENERON PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,920.000	176,388		132,047	167,326	(35,278)			(35,278)		132,047		44,340	44,340		
7591EP-10-0	REGIONS FINANCIAL CORP		08/12/2010	Various	231,420.000	1,816,604		1,398,471	1,224,212	174,259			174,259		1,398,471		418,133	418,133	5,885	
758932-10-7	REGIS CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	12,640.000	218,834		207,944	196,805	11,139			11,139		207,944		10,890	10,890	506	
759148-10-9	REHABCARE GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,440.000	44,483		29,617	43,819	(14,202)			(14,202)		29,617		14,866	14,866		
759351-60-4	REINSURANCE GROUP AMERICA INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	23,840.000	1,207,628		1,120,764	1,135,976	(15,212)			(15,212)		1,120,764		86,865	86,865	2,861	
759509-10-2	RELIANCE STEEL & ALUMINUM		05/11/2010	Various	11,515.000	547,506		459,481	497,678	(38,198)			(38,198)		459,481		88,025	88,025	2,303	
75968L-10-5	RENAISSANCE LEARNING INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,460.000	20,976		14,689	16,586	(1,897)			(1,897)		14,689		6,287	6,287	219	
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		03/18/2010	MERRILL LYNCH & COMPANY, INC.	19,540.000	1,100,326		1,089,427	1,038,551	50,876			50,876		1,089,427		10,899	10,899	4,885	
75970E-10-7	RENASANT CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,000.000	98,843		88,303	81,600	6,703			6,703		88,303		10,540	10,540	2,040	
76009N-10-0	RENT-A-CENTER INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,040.000	178,954		142,235	124,749	17,487			17,487		142,235		36,719	36,719		
760174-10-2	RENTRAK CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,920.000	39,359		34,363	33,926	436			436		34,363		4,996	4,996		
759916-10-9	REPLIGEN CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,580.000	24,371		33,168	27,044	6,124			6,124		33,168		(8,797)	(8,797)		
76028H-10-0	REPROS THERAPEUTICS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,280.000	1,521		1,816	1,816						1,816		(296)	(296)		
760276-10-5	REPUBLIC AIRWAYS HOLDINGS IN		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,540.000	41,498		73,669	55,721	17,948			17,948		73,669		(32,171)	(32,171)		
760281-20-4	REPUBLIC BANCORP INC CL A		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,020.000	53,047		59,846	62,212	(2,366)			(2,366)		59,846		(6,799)	(6,799)	797	
760416-10-7	REPUBLIC FIRST BANCORP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,840.000	5,989		8,969	7,857	1,112			1,112		8,969		(2,980)	(2,980)		
760759-10-0	REPUBLIC S VCS INC COM		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	66,000.000	1,887,048		1,767,782	1,868,460	(100,678)			(100,678)		1,767,782		119,266	119,266	12,540	
760943-10-0	RES-CARE INC		12/23/2010	Various	5,940.000	70,074		85,725	66,528	19,197			19,197		85,725		(15,651)	(15,651)		
760975-10-2	RESEARCH IN MOTION	I	03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,100.000	529,736		860,580	479,534	381,046			381,046		860,580		(330,844)	(330,844)		
760975-9A-2	RESEARCH IN MOTION	C	06/08/2010	ITG, INC CANADA	25,300.000	1,459,572		2,133,202	1,702,567	448,048			448,048	(17,413)	2,133,202	20,443	(694,073)	(673,630)		
G7521S-12-2	RESOLUTION LTD	D	08/09/2010	VARIOUS	0.858			24	37			12	(12)		24		(24)	(24)		

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
761195-20-5	RESOURCE AMERICA INC CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,460.000	11,622		12,227	9,938	2,289			2,289		12,227		(605)	(605)	148	
76120W-30-2	RESOURCE CAPITAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,000.000	33,876		25,969	24,600	1,369			1,369		25,969		7,907	7,907	2,500	
76122Q-10-5	RESOURCES CONNECTION INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,080.000	178,684		180,108	213,898	(33,789)			(33,789)		180,108		(1,425)	(1,425)		
76128Y-10-2	RETAIL VENTURES		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,220.000	13,245		7,353	10,846	(3,493)			(3,493)		7,353		5,892	5,892		
761525-60-9	REVLON, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,480.000	70,809		24,514	76,205	(51,691)			(51,691)		24,514		46,295	46,295		
761557-20-6	REWARDS NETWORKS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,480.000	20,226		17,330	18,707	(1,377)			(1,377)		17,330		2,896	2,896		
761565-10-0	REX ENERGY CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,580.000	68,829		58,172	66,960	(8,788)			(8,788)		58,172		10,657	10,657		
761624-10-5	REX STORES CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,480.000	25,292		18,209	20,809	(2,600)			(2,600)		18,209		7,083	7,083		
766559-60-3	RIGEL PHARMACEUTICALS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,920.000	88,061		77,257	103,849	(26,592)			(26,592)		77,257		10,804	10,804		
76657R-10-6	RIGHTNOW TECHNOLOGIES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,780.000	81,755		70,222	83,029	(12,807)			(12,807)		70,222		11,533	11,533		
766721-10-4	RIMAGE CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,060.000	32,141		35,837	35,720	116			116		35,837		(3,696)	(3,696)		
767735-10-3	RISKMETRICS GROUP INC		06/02/2010	Various	5,080.000	110,776		74,943	80,823	(5,880)			(5,880)		74,943		35,833	35,833		
767754-10-4	RITE AID CORP.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	170,760.000	266,929		266,254	257,848	8,407			8,407		266,254		674	674		
768573-10-7	RIVERBDE TECHNOLOGYH INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	12,020.000	333,988		297,922	276,099	21,822			21,822		297,922		36,067	36,067		
770196-10-3	ROBBINS & MEYERS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,920.000	47,950		44,262	45,158	(896)			(896)		44,262		3,688	3,688	163	
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	D	06/08/2010	UBS AG	1,367.000	187,933		219,802	231,023	(17,965)			(17,965)	6,744	219,802	(27,528)	(4,341)	(31,869)	4,958	
771497-10-4	ROCHESTER MEDICAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,200.000	24,034		25,514	24,486	1,028			1,028		25,514		(1,480)	(1,480)		
772739-20-7	ROCK TENN CO.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,460.000	391,250		424,132	426,469	(2,337)			(2,337)		424,132		(32,882)	(32,882)	1,269	
774186-10-0	ROCKVILLE FINANCIAL INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,000.000	23,409		21,765	21,000	765			765		21,765		1,644	1,644	120	
773903-10-9	ROCKWELL AUTOMATION INC		08/12/2010	Various	29,000.000	1,607,991		1,226,587	1,362,420	(135,833)			(135,833)		1,226,587		381,405	381,405	18,842	
774341-10-1	ROCKWELL COLLINS INC		03/18/2010	MORGAN STANLEY CAPITAL	39,820.000	2,423,990		2,205,369	2,204,435	933			933		2,205,369		218,621	218,621	9,557	
774374-10-2	ROCKWELL MEDICAL TECH INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,240.000	18,890		25,251	24,916	335			335		25,251		(6,361)	(6,361)		
774415-10-3	ROCKWOOD HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,900.000	159,529		114,234	139,004	(24,770)			(24,770)		114,234		45,295	45,295		
775043-10-2	ROFIN SINAR TECHNOLOGIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,280.000	140,261		154,151	148,271	5,880			5,880		154,151		(13,890)	(13,890)		
775109-20-0	ROGERS COMMUNICATIONS INC CL B	C	06/08/2010	ITG, INC CANADA	7,300.000	247,805		210,530	226,300	(13,783)			(13,783)	(1,987)	210,530	1,704	35,571	37,275	3,838	
775133-10-1	ROGERS CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,400.000	98,719		101,572	103,054	(1,482)			(1,482)		101,572		(2,852)	(2,852)		
775711-10-4	ROLLINS, INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,760.000	106,054		90,661	61,182	(741)	30,220		29,479		90,661		15,393	15,393	857	
77581P-10-9	ROMA FINANCIAL CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,080.000	26,013		26,611	25,709	902			902		26,611		(598)	(598)	166	
776696-10-6	ROPER CORP.		10/28/2010	LAZARD FRERES & COMPANY	20,000.000	1,332,484		896,227	1,047,400	(151,173)			(151,173)		896,227		436,257	436,257	6,175	
777779-30-7	ROSETTA RESOURCES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,560.000	130,386		93,724	110,811	(17,087)			(17,087)		93,724		36,663	36,663		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
777780-10-7	ROSETTA STONE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	14,644.000	362,793		331,121	262,860	68,261			68,261		331,121		31,672	31,672		
779376-10-2	ROVI CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	13,820.000	519,173		437,851	440,443	(2,592)			(2,592)		437,851		81,322	81,322		
779382-10-0	ROWAN COMPANIES INC		08/12/2010	Various	24,380.000	636,544		622,039	551,963	70,075			70,075		622,039		14,505	14,505		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		08/12/2010	Various	34,860.000	1,030,203		825,251	881,261	(56,010)			(56,010)		825,251		204,952	204,952		
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	06/08/2010	UBS AG	61.000	1,493		1,873	1,784	11			11	78	1,873	(268)	(111)	(380)	49	
G7690A-10-0	ROYAL DUTCH SHELL COMMON STOCK	D	06/08/2010	UBS AG	2,604.000	66,570		81,788	78,120	175			175	3,493	81,788	(16,544)	1,326	(15,218)	1,755	
780287-10-8	ROYAL GOLD INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,480.000	507,611		513,657	493,608	20,049			20,049		513,657		(6,046)	(6,046)	943	
749660-10-6	RPC INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,200.000	27,437		23,655	15,253	516	7,885		8,401		23,655		3,782	3,782	176	
749685-10-3	RPM INTERNATIONAL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	48,820.000	1,020,437		952,693	992,511	(39,818)			(39,818)		952,693		67,744	67,744	10,008	
74972L-10-2	RSC HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,180.000	26,381		23,089	22,387	702			702		23,089		3,292	3,292		
74975N-10-5	RTI BIOLOGICS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,120.000	50,552		47,763	46,541	1,222			1,222		47,763		2,789	2,789		
74973W-10-7	RTI INTERNATIONAL METALS		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,620.000	183,629		166,478	166,625	(147)			(147)		166,478		17,151	17,151		
78112T-10-7	RUBICON TECHNOLOGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,240.000	32,858		19,478	25,184	(5,706)			(5,706)		19,478		13,380	13,380		
781182-10-0	RUBY TUESDAY INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	14,720.000	154,897		122,539	105,984	16,555			16,555		122,539		32,357	32,357		
781258-10-8	RUDDICK		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,740.000	166,257		135,190	121,960	13,230			13,230		135,190		31,067	31,067	1,138	
781270-10-3	RUDOLPH TECHNOLOGIES		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,800.000	56,868		55,755	45,696	10,059			10,059		55,755		1,112	1,112		
781846-20-9	RUSH ENTERPRISES CL A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,260.000	91,224		92,950	86,321	6,629			6,629		92,950		(1,726)	(1,726)		
783332-10-9	RUTHS HOSPITALITY GROUP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,860.000	21,552		10,157	10,157						10,157		11,394	11,394		
783549-10-8	RYDER SYSTEM INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	16,400.000	631,954		711,314	675,188	36,126			36,126		711,314		(79,359)	(79,359)	4,100	
784117-10-3	S E I CORP.		08/12/2010	Various	53,021.000	1,101,119		868,965	928,928	(59,962)			(59,962)		868,965		232,154	232,154	6,754	
783859-10-1	S T BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,420.000	32,678		19,416	24,154	(4,738)			(4,738)		19,416		13,262	13,262	426	
785060-10-4	S Y BANCORP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,260.000	74,456		77,626	69,601	8,025			8,025		77,626		(3,170)	(3,170)	1,108	
78463B-10-1	S1 CORPORATION		03/18/2010	MERRILL LYNCH & COMPANY, INC.	11,740.000	70,110		72,943	76,545	(3,602)			(3,602)		72,943		(2,833)	(2,833)		
784932-60-0	SABA SOFTWARE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,820.000	30,701		24,218	24,095	123			123		24,218		6,484	6,484		
78573L-10-6	SABRA HEALTHCARE REIT INC		12/06/2010	Various	9,620.642	120,626		117,729	88,215	3,177			3,177		117,729		2,896	2,896		
E6038H-11-8	SACYR VALLEHERMOSO	D	12/13/2010	DISTRIBUTION	0.000	339		339							339					
E6038H-22-5	SACYR VALLEHERMOSO RIGHTS	D	12/15/2010	NOMURA SECURITIES INTERNATIONAL INC.	11,013.000	511		339							339	(36)	207	171		
786449-20-7	SAFEGUARD SCIENTIFICS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,620.000	59,787		56,143	47,632	8,511			8,511		56,143		3,644	3,644		
78648T-10-0	SAFETY INS GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	200.000	7,475		6,766	7,246	(480)			(480)		6,766		708	708	80	
786514-20-8	SAFEWAY INC		08/12/2010	Various	99,055.000	2,300,874		2,318,242	2,108,881	209,361			209,361		2,318,242		(17,368)	(17,368)	19,961	
78709Y-10-5	SAIA INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,060.000	42,430		49,212	45,349	3,863			3,863		49,212		(6,782)	(6,782)		
78390X-10-1	SAIC INC		03/18/2010	MORGAN STANLEY CAPITAL	81,700.000	1,564,592		1,458,431	1,547,398	(88,967)			(88,967)		1,458,431		106,161	106,161		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
79377W-10-8	SAKS HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,380.000	108,512		73,208	74,653	(1,445)			(1,445)		73,208		35,305	35,305		
79466L-30-2	SALESFORCE.COM INC		08/12/2010	Various	20,300.000	1,564,146		1,250,483	1,497,531	(247,048)			(247,048)		1,250,483		313,663	313,663		
795435-10-6	SALIX PHARMACEUTICALS LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,380.000	169,324		100,364	111,252	(10,888)			(10,888)		100,364		68,960	68,960		
79546E-10-4	SALLY BEAUTY HOLDIN		03/18/2010	MERRILL LYNCH & COMPANY, INC.	20,720.000	180,343		156,407	158,508	(2,101)			(2,101)		156,407		23,936	23,936		
Y74718-10-0	SAMSUNG ELECTRONIC KRW5000	D	02/08/2010	JP MORGAN CHASE BANK	520.000	330,781		316,096	356,796	(120,860)			(120,860)	80,160	316,096	(59,174)	73,859	14,685	2,912	
Y74718-11-8	SAMSUNG ELECTRONIC PFD KRW5000	D	02/08/2010	JP MORGAN CHASE BANK	1,000.000	419,526		307,801	450,847	(241,076)			(241,076)	98,029	307,801	(56,135)	167,860	111,725	5,637	
800000-10-4	SANDERS MORRIS HARRIS GRP IN		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,900.000	29,258		27,654	26,950	704			704		27,654		1,603	1,603	221	
800013-10-4	SANDERSON FARMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,400.000	133,145		90,890	101,184	(10,294)			(10,294)		90,890		42,256	42,256	720	
80004C-10-1	SANDISK CORP		08/12/2010	Various	46,580.000	1,728,420		1,163,920	1,350,354	(186,434)			(186,434)		1,163,920		564,499	564,499		
80007P-30-7	SANDRIDGE ENERGY INC		08/19/2010	DIRECT	0.070															
800363-10-3	SANDY SPRING BANCORP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,120.000	57,654		36,627	36,627						36,627		21,027	21,027	41	
800677-10-6	SANGAMO BIOSCIENCIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,200.000	54,146		65,661	54,464	11,197			11,197		65,661		(11,515)	(11,515)		
F5548N-10-1	SANOFI-AVENTIS CMN STK	D	06/08/2010	UBS AG	1,302.000	74,469		100,648	102,854	(6,805)			(6,805)	4,599	100,648	(20,360)	(5,820)	(26,180)	3,277	
802809-10-3	SANTANDER BANCORP	R	03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,080.000	13,230		12,876	13,262	(386)			(386)		12,876		354	354		
802817-30-4	SANTARUS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,720.000	38,217		42,932	54,146	(11,215)			(11,215)		42,932		(4,714)	(4,714)		
D66992-10-4	SAP AG	D	06/08/2010	UBS AG	2.000	86		94	95	(1)			(1)		94	(16)	8	(8)		
803062-10-8	SAPIENT CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	18,560.000	179,345		161,626	153,491	8,135			8,135		161,626		17,719	17,719	6,496	
803111-10-3	SARA LEE CORP		08/12/2010	Various	445,528.000	6,201,692		5,163,575	4,641,737	(396,339)			(396,339)		5,163,575		1,038,117	1,038,117	91,942	
T83058-10-6	SARAS	D	06/08/2010	UBS AG	15,981.000	31,844		48,938	50,123	(3,426)			(3,426)	2,241	48,938	(9,899)	(7,194)	(17,093)		
803893-10-6	SATCON TECHNOLOGY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	15,620.000	42,344		32,094	44,048	(11,954)			(11,954)		32,094		10,249	10,249		
804137-10-7	SAUER DANFOSS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,320.000	35,703		18,424	27,863	(9,439)			(9,439)		18,424		17,279	17,279		
804395-10-1	SAUL CENTERS		01/13/2010	DISTRIBUTION	0.000	36		36							36					
80517Q-10-0	SAVIENT PHARMACEUTICALS		03/18/2010	MERRILL LYNCH & COMPANY, INC.	13,360.000	198,268		188,936	181,830	7,106			7,106		188,936		9,332	9,332		
805423-30-8	SAVVIS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,920.000	136,979		139,754	111,276	28,478			28,478		139,754		(2,775)	(2,775)		
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY		08/12/2010	Various	6,900.000	265,861		240,299	259,992	(19,693)			(19,693)		240,299		25,562	25,562	9,798	
806037-10-7	SCANSOURCE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,940.000	176,322		178,323	158,598	19,725			19,725		178,323		(2,001)	(2,001)		
806373-10-6	SCHAWK INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	940.000	15,585		10,976	12,784	(1,808)			(1,808)		10,976		4,609	4,609	38	
806693-10-7	SCHIFF NUTRITION INTERNATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,960.000	21,843		17,445	23,147	(5,702)			(5,702)		17,445		4,398	4,398	1,480	
806857-10-8	SCHLUMBERGER LTD		12/29/2010	Various	290,674.510	18,892,318		17,851,089	18,919,971	(1,068,910)			(1,068,910)		17,851,089		1,041,229	1,041,229	131,478	
806882-10-6	SCHNITZER STEEL INDUSTRIES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,100.000	199,023		218,278	195,570	22,708			22,708		218,278		(19,255)	(19,255)	70	
807066-10-5	SCHOLASTIC CORP.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,040.000	149,960		124,315	150,343	(26,029)			(26,029)		124,315		25,645	25,645	378	
807863-10-5	SCHOOL SPECIALTY INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,440.000	94,501		110,931	103,852	7,079			7,079		110,931		(16,430)	(16,430)		
808194-10-4	SCHULMAN (A.), INC.		06/11/2010	Various	2,480.170	59,494		57,297	27,324	(309)			(309)		57,297		2,197	2,197	406	
808541-10-6	SCHWEITZER-MAUDUIT INTL INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,380.000	155,510		195,950	237,783	(41,833)			(41,833)		195,950		(40,441)	(40,441)	507	
80862K-10-4	SCICLONE PHARMACEUTICALS		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,220.000	33,651		19,153	19,153						19,153		14,498	14,498		

SCHEDULE D - PART 4

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
80874P-10-9	SCIENTIFIC GAMES CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	38,700.000	570,365		714,336	563,085	151,251			151,251		714,336		(143,971)	(143,971)		
811543-10-7	SEABOARD		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	110,447		123,326	107,920	15,406			15,406		123,326		(12,879)	(12,879)	60	
811656-10-7	SEABRIGHT HOLDINGS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,920.000	53,494		57,609	56,531	1,079			1,079		57,609		(4,115)	(4,115)		
811699-10-7	SEACHANGE INTERNATIONAL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,100.000	50,096		56,577	46,647	9,930			9,930		56,577		(6,481)	(6,481)		
811904-10-1	SEACOR HOLDINGS INC		05/11/2010	Various	31,440.000	2,405,458		2,531,458							2,531,458		(125,999)	(125,999)		
G7945M-10-7	SEAGATE TECHNOLOGY		03/18/2010	MERRILL LYNCH & COMPANY, INC.	126,080.000	2,434,297		2,026,925	2,293,395	(266,470)			(266,470)		2,026,925		407,371	407,371		
81201R-10-7	SEAHAWK DRILLING INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,080.000	63,341		86,306	69,423	16,883			16,883		86,306		(22,965)	(22,965)		
81211K-10-0	SEALED AIR CORP		08/12/2010	Various	22,154.000	480,844		443,952	484,286	(40,334)			(40,334)		443,952		36,892	36,892	2,658	
812139-30-1	SEALY CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,520.000	41,003		37,215	36,403	812			812		37,215		3,788	3,788		
812350-10-6	SEARS HLDG S CORP COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	10,620.000	1,207,909		787,419	886,239	(98,820)			(98,820)		787,419		420,490	420,490		
812578-10-2	SEATTLE GENETICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,320.000	93,978		75,149	74,371	778			778		75,149		18,829	18,829		
816300-10-7	SELECTIVE INSURANCE GROUP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	11,660.000	196,015		182,641	191,807	(9,166)			(9,166)		182,641		13,374	13,374	1,516	
816636-20-3	SEMI CONDUCTOR HOLDRS TRUST		11/08/2010	LAZARD FRERES & COMPANY	25,000.000	777,227		773,705	698,000	75,705			75,705		773,705		3,522	3,522	10,875	
816909-10-5	SEMITOOL INC		02/04/2010	MERGER	4,880.000	53,680		45,004	53,631	(8,627)			(8,627)		45,004		8,676	8,676		
816851-10-9	SEMPRA ENERGY		08/12/2010	Various	71,896.000	3,631,133		3,758,062	4,024,738	(266,676)			(266,676)		3,758,062		(126,928)	(126,928)	56,079	
816850-10-1	SEMTECH CORPORATION		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,260.000	234,836		230,748	225,553	5,195			5,195		230,748		4,088	4,088		
817070-50-1	SENECA FOODS CORP - CL A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,140.000	60,285		60,654	51,082	9,572			9,572		60,654		(368)	(368)		
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		08/12/2010	Various	30,020.000	674,874		582,916	656,537	(73,621)			(73,621)		582,916		91,958	91,958	19,791	
81725T-10-0	SENSIENT TECHNOLOGIES		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,620.000	306,774		305,632	279,306	26,326			26,326		305,632		1,142	1,142	2,018	
817337-40-5	SEQUENOM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,960.000	31,779		20,636	24,674	(4,039)			(4,039)		20,636		11,143	11,143		
817565-10-4	SERVICE CORP. INTERNATIONAL		05/11/2010	Various	79,300.000	698,875		560,881	649,467	(88,586)			(88,586)		560,881		137,994	137,994	6,344	
81941Q-20-3	SHANDA INTERACTIVE SPON ADR	R	03/18/2010	MERRILL LYNCH & COMPANY, INC.	20,539.000	854,097		1,168,331	1,080,557	87,774			87,774		1,168,331		(314,234)	(314,234)		
82312B-10-6	SHENANDOAH TELECOMMUN CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,300.000	24,168		22,323	26,455	(4,132)			(4,132)		22,323		1,845	1,845		
823213-10-3	SHENGDA TECH INC	R	03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,080.000	42,372		42,233	37,270	4,963			4,963		42,233		139	139		
824348-10-6	SHERWIN WILLIAMS CO		08/12/2010	Various	23,974.000	1,576,686		1,490,062	1,477,997	12,065			12,065		1,490,062		86,624	86,624	9,096	
G81075-10-6	SHIP FINANCE INTERNATIONAL LTD	R	05/11/2010	Various	9,900.000	195,207		127,439	134,937	(7,498)			(7,498)		127,439		67,768	67,768	2,970	
824889-10-9	SHOE CARNIVAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,880.000	51,368		30,929	38,484	(7,554)			(7,554)		30,929		20,439	20,439		
825107-10-5	SHORE BANCSHARES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,240.000	29,244		36,553	32,390	4,162			4,162		36,553		(7,309)	(7,309)	134	
82514P-20-0	SHOREBANK		12/29/2010	Various	4,000.000				4,000,000			4,000,000	(4,000,000)							
82515#-10-2	SHOREBANK CORPORATION		12/29/2010	Various	218.000				627,509	(1)		627,508	(627,509)							
825211-10-5	SHORETEL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,640.000	62,588		73,256	55,719	17,537			17,537		73,256		(10,668)	(10,668)		
825549-10-8	SHUFFLE MASTER INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	11,880.000	95,879		115,248	97,891	17,357			17,357		115,248		(19,369)	(19,369)		
82568P-30-4	SHUTTERFLY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,840.000	40,761		29,761	32,770	(3,010)			(3,010)		29,761		11,000	11,000		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
82620P-10-2	SIERRA BANCORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,040.000	24,110		22,023	15,565	6,458			6,458		22,023		2,086	2,086	122	
826917-10-6	SIGA TECHNOLOGIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,920.000	42,252		44,354	34,336	10,018			10,018		44,354		(2,102)	(2,102)		
826565-10-3	SIGMA DESIGNS, INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,140.000	74,307		81,421	65,698	15,723			15,723		81,421		(7,114)	(7,114)		
G81276-10-0	SIGNET JEWELERS LTD	R	03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	17,360.000	498,019		473,601	463,859	9,742			9,742		473,601		24,418	24,418		
827048-10-9	SILGAN HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,280.000	153,548		144,264	152,803	(8,539)			(8,539)		144,264		9,284	9,284	1,109	
82706L-10-8	SILICON GRAPHICS INTERNATIONAL		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,240.000	18,921		15,675	15,702	(27)			(27)		15,675		3,246	3,246		
82705T-10-2	SILICON IMAGE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	16,000.000	46,193		42,652	41,280	1,372			1,372		42,652		3,541	3,541		
826919-10-2	SILICON LABORATORIES		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	17,440.000	819,898		822,563	843,050	(20,487)			(20,487)		822,563		(2,665)	(2,665)		
827057-10-0	SILICON STORAGE TECHNOLOGY		04/08/2010	MERGER	17,340.000	52,887		43,438	44,390	(952)			(952)		43,438		9,449	9,449		
827084-86-4	SILICONWARE PRECIS SPON ADR REP 5 ORD TW	R	06/08/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	125,650.000	662,705		719,446	880,807	(159,244)			(159,244)		721,562		(58,858)	(58,858)		
828730-20-0	SIMMONS FIRST NATL CORP CL A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,320.000	89,527		96,968	92,296	4,672			4,672		96,968		(7,441)	(7,441)	1,262	
828806-10-9	SIMON PPTY GROUP INC		08/12/2010	Various	46,566.000	4,200,199		3,245,080	3,715,967	(470,886)			(470,886)		3,245,080		955,119	955,119	41,551	
829073-10-5	SIMPSON MANUFACTURING		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,500.000	233,421		223,195	228,565	(5,370)			(5,370)		223,195		10,226	10,226	850	
829226-10-9	SINCLAIR BROADCAST GROUP - A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,340.000	48,663		43,162	37,640	5,522			5,522		43,162		5,501	5,501		
82966C-10-3	SIRONA DENTAL SYSTEMS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,740.000	140,644		112,092	118,708	(6,616)			(6,616)		112,092		28,553	28,553		
W25381-14-1	SKAND ENSKILDA A	D	06/08/2010	UBS AG	8,257.000	39,717		50,043	51,276	(400)			(400)	(833)	50,043	(5,081)	(5,245)	(10,326)	885	
830566-10-5	SKECHERS USA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,460.000	131,840		71,448	101,759	(30,311)			(30,311)		71,448		60,392	60,392		
83066R-10-7	SKILLED HEALTHCARE GROUP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,400.000	28,872		36,361	32,780	3,581			3,581		36,361		(7,489)	(7,489)		
830830-10-5	SKYLINE CORP.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,720.000	34,066		35,070	31,648	3,422			3,422		35,070		(1,004)	(1,004)	619	
830879-10-2	SKYWEST INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	12,440.000	181,153		210,786	210,485	301			301		210,786		(29,633)	(29,633)	498	
83088M-10-2	SKYWORKS SOLUTIONS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	18,500.000	291,740		228,316	262,515	(34,199)			(34,199)		228,316		63,424	63,424		
78440X-10-1	SL GREEN REALTY CORP		05/11/2010	Various	22,100.000	1,442,884		992,617	1,110,304	(117,687)			(117,687)		992,617		450,267	450,267	4,420	
78442P-10-6	SLM CORP		08/12/2010	Various	102,820.000	1,199,938		962,215	1,158,781	(196,566)			(196,566)		962,215		237,722	237,722		
83169Y-10-8	SMART BALANCE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	15,320.000	91,222		89,513	91,920	(2,407)			(2,407)		89,513		1,709	1,709		
G82245-10-4	SMART MODULAR TECHNOLOGIES		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,160.000	52,351		37,903	51,326	(13,423)			(13,423)		37,903		14,447	14,447		
83172F-10-4	SMARTHEAT INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,920.000	22,008		21,346	27,878	(6,532)			(6,532)		21,346		662	662		
831865-20-9	SMITH (A.O.)		05/11/2010	Various	2,320.000	115,154		100,285	67,110	(253)	33,428		33,176		100,285		14,869	14,869	530	
832110-10-0	SMITH INTERNATIONAL INC		08/27/2010	Various	46,183.000	1,987,635		1,343,945	1,254,792	89,153			89,153		1,343,945		643,690	643,690	12,078	
832154-10-8	SMITH MICRO SOFTWARE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,540.000	55,833		59,776	59,776						59,776		(3,943)	(3,943)		
831756-10-1	SMITH WESSION HLDG CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	13,060.000	51,717		62,726	53,415	9,310			9,310		62,726		(11,009)	(11,009)		
832248-10-8	SMITHFIELD FOODS, INC.		05/11/2010	Various	33,200.000	609,739		465,932	504,308	(38,376)			(38,376)		465,932		143,807	143,807		
832449-10-2	SMITHTOWN BANCORP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,800.000	17,199		22,610	22,610						22,610		(5,411)	(5,411)		

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
832696-40-5	SMUCKER J M CO COM NEW		03/18/2010	MERRILL LYNCH & COMPANY, INC.	25,160.000	1,510,643		1,353,412	1,553,630	(200,218)			(200,218)		1,353,412		157,231	157,231	8,806	
833034-10-1	SNAP ON IN C COM		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,980.000	559,052		484,166	548,535	(64,369)			(64,369)		484,166		74,886	74,886	3,894	
78460T-10-5	SNC-LAVALIN GROUP INC COM	C	06/08/2010	ITG, INC CANADA	21,700.000	872,174		986,906	1,109,979	(107,966)			(107,966)	(15,107)	986,906	12,770	(127,502)	(114,732)	6,121	
833551-10-4	SNYDERS LANCE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,720.000	152,746		176,252	176,736	(484)			(484)		176,252		(23,506)	(23,506)	1,075	
83408W-10-3	SOHU COM INC	R	03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,760.000	748,017		894,748	788,173	106,575			106,575		894,748		(146,731)	(146,731)		
83416B-10-9	SOLARWINDS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,700.000	57,148		62,752	62,127	625			625		62,752		(5,604)	(5,604)		
83421A-10-4	SOLERA HOLDINGS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	15,200.000	581,143		499,264	547,352	(48,088)			(48,088)		499,264		81,880	81,880	950	
834376-50-1	SOLUTIA INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	26,220.000	400,317		327,389	332,994	(5,605)			(5,605)		327,389		72,928	72,928		
834445-40-5	SOMANETICS CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,540.000	53,212		42,925	44,577	(1,652)			(1,652)		42,925		10,287	10,287		
83545G-10-2	SONIC AUTOMOTIVE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,740.000	82,013		80,766	70,029	10,737			10,737		80,766		1,247	1,247		
835451-10-5	SONIC CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	14,260.000	158,730		153,911	143,598	10,313			10,313		153,911		4,819	4,819		
835470-10-5	SONICWALL INC		07/27/2010	Various	11,780.000	107,066		100,580	89,646	10,934			10,934		100,580		6,486	6,486		
835495-10-2	SONOCO PRODUCTS CO.		08/12/2010	Various	16,240.000	530,812		475,886	475,020	866			866		475,886		54,926	54,926	4,922	
83568G-10-4	SONOSIGHT INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,700.000	118,164		103,310	87,431	15,879			15,879		103,310		14,855	14,855		
835916-10-7	SONUS NETWORKS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	44,980.000	117,455		99,289	94,908	4,381			4,381		99,289		18,166	18,166		
835898-10-7	SOTHEBY'S		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,440.000	255,705		141,701	167,251	(25,550)			(25,550)		141,701		114,003	114,003	372	
836167-10-6	SOURCECORP INC		10/25/2010	DISTRIBUTION	0.000	289											289	289		
83616T-10-8	SOURCEFIRE		03/31/2010	Various	4,820.000	125,954		110,409	128,935	(18,526)			(18,526)		110,409		15,545	15,545		
837841-10-5	SOUTH FINANCIAL GROUP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	39,340.000	27,864		25,363	25,363						25,363		2,502	2,502		
838518-10-8	SOUTH JERSEY INDUSTRIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,700.000	118,920		99,010	103,086	(4,076)			(4,076)		99,010		19,910	19,910	891	
842587-10-7	SOUTHERN CO		08/12/2010	Various	139,823.000	4,659,906		4,653,176	4,658,902	(22,002)			(22,002)		4,636,901		23,005	23,005	61,173	
84265V-10-5	SOUTHERN COPPER CORP	R	03/18/2010	MERRILL LYNCH & COMPANY, INC.	42,140.000	1,350,772		1,453,940	1,386,827	67,112			67,112		1,453,940		(103,167)	(103,167)	18,120	
84470P-10-9	SOUTHSIDE BANCSHARES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,260.000	69,501		73,843	63,961	9,882			9,882		73,843		(4,341)	(4,341)	554	
844741-10-8	SOUTHWEST AIRLINES CO		08/12/2010	Various	155,975.000	1,970,116		1,538,155	1,782,794	(244,640)			(244,640)		1,538,155		431,961	431,961	1,501	
844767-10-3	SOUTHWEST BANCORP INC OKLA		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,820.000	34,153		26,511	26,511						26,511		7,643	7,643	91	
844895-10-2	SOUTHWEST GAS CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,440.000	141,308		114,296	126,673	(12,378)			(12,378)		114,296		27,013	27,013	1,055	
845331-10-7	SOUTHWEST WATER CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,160.000	54,751		28,149	30,392	(2,243)			(2,243)		28,149		26,602	26,602	258	
845467-10-9	SOUTHWESTERN ENERGY CO		03/18/2010	MERRILL LYNCH & COMPANY, INC.	64,338.000	2,660,896		3,030,021	3,101,092	(71,070)			(71,070)		3,030,021		(369,125)	(369,125)		
84610H-10-8	SOVRAN SELF STORAGE		05/11/2010	Various	1,920.000	78,125		60,048	68,602	(10,058)			(10,058)		60,048		18,077	18,077	858	
Q8604X-10-2	SP AUSNET	D	06/08/2010	ITG HONG KONG LIMITED	15,564.000	10,510		13,041	12,719	(219)			(219)	540	13,041	(1,587)	(943)	(2,530)	509	
846819-10-0	SPARTAN MTRS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,420.000	40,318		40,022	41,775	(1,753)			(1,753)		40,022		296	296	371	
846822-10-4	SPARTAN STORES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,900.000	70,677		73,756	70,021	3,735			3,735		73,756		(3,079)	(3,079)	245	
847220-20-9	SPARTECH CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,800.000	76,393		74,596	69,768	4,828			4,828		74,596		1,797	1,797		

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
78462F-10-3	SPDR S&P 500 ETF TRUST		11/30/2010	Various	5,955,946.000	652,138,053		658,700,124	77,194,711	9,731,279			9,731,279		658,700,124		(6,562,071)	(6,562,071)	720,253	
847560-10-9	SPECTRA ENERGY CORP		08/12/2010	Various	105,963.000	2,305,576		2,413,998	2,173,301	240,696			240,696		2,413,998		(108,421)	(108,421)	45,165	
84760C-10-7	SPECTRANETICS CORP.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,000.000	49,888		45,044	48,720	(3,676)			(3,676)		45,044		4,843	4,843		
847615-10-1	SPECTRUM CONTROL, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,620.000	36,272		22,734	24,811	(2,077)			(2,077)		22,734		13,538	13,538		
84763A-10-8	SPECTRUM PHARMACEUTICALS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,600.000	49,269		44,105	42,624	1,481			1,481		44,105		5,164	5,164		
847788-10-6	SPEEDWAY MOTORSPORTS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,220.000	50,836		48,976	56,736	(7,761)			(7,761)		48,976		1,861	1,861	322	
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		08/12/2010	Various	29,319.000	645,710		440,240	582,275	(142,036)			(142,036)		440,240		205,470	205,470		
84916A-10-4	SPORT SUPPLY GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,820.000	24,308		18,726	22,914	(4,188)			(4,188)		18,726		5,582	5,582	91	
852061-10-0	SPRINT NEX TEL CORP COM SER 1		08/12/2010	Various	635,776.000	2,715,265		2,240,979	2,326,940	(85,962)			(85,962)		2,240,979		474,287	474,287		
784635-10-4	SPX CORP		08/12/2010	Various	11,800.000	720,033		631,644	645,460	(13,816)			(13,816)		631,644		88,389	88,389	7,150	
78464R-10-5	SRA INTERNATIONAL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,000.000	188,559		184,486	171,900	12,586			12,586		184,486		4,074	4,074		
78464M-10-6	SRS LABS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,940.000	17,659		14,311	14,220	91			91		14,311		3,348	3,348		
790849-10-3	ST JUDE MEDICAL INC		08/12/2010	Various	78,350.000	2,984,083		2,680,189	2,881,713	(201,524)			(201,524)		2,680,189		303,894	303,894		
85254C-30-5	STAGE STORES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,400.000	127,585		110,894	103,824	7,070			7,070		110,894		16,691	16,691	420	
852857-20-0	STAMPS.COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,120.000	21,474		20,585	19,080	1,505			1,505		20,585		889	889		
852891-10-0	STANCORP FINANCIAL GROUP INC		05/11/2010	Various	11,580.000	522,750		466,639	463,432	3,208			3,208		466,639		56,111	56,111		
S80605-14-0	STANDARD BANK GRP ORD ZAR0.1	D	02/05/2010	J. P. MORGAN SECURITIES, INC.	27,822.000	369,765		269,593	385,390	(115,250)			(115,250)	(547)	269,593	(10,328)	110,499	100,171		
853626-10-9	STANDARD MICROSYSTEMS CORP.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,760.000	108,880		104,513	98,913	5,600			5,600		104,513		4,367	4,367		
853666-10-5	STANDARD MOTOR PRODUCTS, INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,520.000	33,748		29,990	29,990						29,990		3,757	3,757	176	
853790-10-3	STANDARD PARKING CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,640.000	27,118		29,398	26,043	3,355			3,355		29,398		(2,280)	(2,280)		
853887-10-7	STANDARD REGISTER CO.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,960.000	21,677		20,196	20,196						20,196		1,481	1,481	198	
85375C-10-1	STANDARD-PACIFIC CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,260.000	70,681		41,579	42,112	(534)			(534)		41,579		29,103	29,103		
854231-10-7	STANDEX INTERNATIONAL CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,020.000	25,934		20,454	20,492	(38)			(38)		20,454		5,480	5,480	102	
854502-10-1	STANLEY BLACK & DECKER INC		08/12/2010	Various	38,710.500	2,293,225		2,061,579	768,503	(83,472)			(83,472)		2,061,579		231,645	231,645	9,560	
854305-20-8	STANLEY FURNITURE CO INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,280.000	23,411		24,259	23,142	1,117			1,117		24,259		(848)	(848)		
854532-10-8	STANLEY INC		08/17/2010	Various	2,380.000	66,760		64,598	65,236	(638)			(638)		64,598		2,162	2,162		
855030-10-2	STAPLES INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	104,684.000	2,493,028		2,374,664	2,574,180	(199,515)			(199,515)		2,374,664		118,364	118,364	8,636	
85517P-10-1	STAR SCIENTIFIC INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	20,340.000	35,302		14,238	14,238						14,238		21,064	21,064		
855244-10-9	STARBUCKS CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	165,978.000	4,143,970		3,289,780	3,827,453	(537,673)			(537,673)		3,289,780		854,190	854,190		
Y7545N-10-9	STARHILL GLOBAL REIT	D	11/02/2010	DISTRIBUTION	0.000	208		208							208					
85569C-10-7	STARTEK INC		12/27/2010	Various	2,820.000	21,698		22,812	21,094	1,719			1,719		22,812		(1,114)	(1,114)		
85590A-40-1	STARWOOD H OTELS + RESORTS INC COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	54,180.000	2,284,817		1,922,128	1,981,363	(59,235)			(59,235)		1,922,128		362,690	362,690	10,836	
85571B-10-5	STARWOOD PROPERTY TRUST INC		03/29/2010	Various	9,260.000	177,241		188,235	174,921	13,313			13,313		188,235		(10,994)	(10,994)		
855707-10-5	STATE AUTO FINANCIAL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,020.000	54,341		55,184	55,870	(686)			(686)		55,184		(843)	(843)	453	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
855716-10-6	STATE BANCORP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,540.000	27,716		29,493	25,169	4,324			4,324		29,493		(1,777)	(1,777)	177	
857477-10-3	STATE STREET CORPORATION		03/18/2010	MERRILL LYNCH & COMPANY, INC.	106,410.000	4,898,841		5,582,737	4,633,091	949,645			949,645		5,582,737		(683,895)	(683,895)	1,064	
784774-10-1	STEC INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,440.000	65,388		88,890	88,890						88,890		(23,502)	(23,502)		
858119-10-0	STEEL DYNAMICS INC		05/11/2010	Various	34,392.000	535,216		542,051	609,426	(67,375)			(67,375)		542,051		(6,835)	(6,835)	4,784	
858155-20-3	STEELCASE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,960.000	54,413		42,728	44,266	(1,537)			(1,537)		42,728		11,685	11,685	557	
858375-10-8	STEIN MART INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,780.000	55,071		72,090	61,615	10,475			10,475		72,090		(17,019)	(17,019)		
P8744Y-10-2	STEINER LEISURE LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,120.000	51,477		41,948	44,531	(2,583)			(2,583)		41,948		9,529	9,529		
858495-10-4	STEINWAY MUSICAL INSTRUMENTS		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,280.000	24,203		16,135	20,365	(4,230)			(4,230)		16,135		8,068	8,068		
85856G-10-0	STELLARONE CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,660.000	75,790		56,374	56,374						56,374		19,417	19,417	226	
85857R-10-5	STEMCELLS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	22,040.000	26,174		34,521	27,770	6,751			6,751		34,521		(8,347)	(8,347)		
858586-10-0	STEPAN CO		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,660.000	89,102		106,253	107,585	(1,332)			(1,332)		106,253		(17,151)	(17,151)	398	
858912-10-8	STERICYCLE INC		08/12/2010	Various	27,812.000	1,539,325		1,328,078	1,534,388	(206,310)			(206,310)		1,328,078		211,247	211,247		
859152-10-0	STERIS CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,680.000	422,689		413,755	354,660	59,095			59,095		413,755		8,934	8,934	1,395	
859241-10-1	STERLING CONSTRUCTION CO		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,900.000	45,958		56,089	55,622	467			467		56,089		(10,131)	(10,131)		
859319-10-5	STERLING FINL CORP/WA		03/18/2010	MERRILL LYNCH & COMPANY, INC.	13,720.000	8,413		8,506	8,506						8,506		(93)	(93)		
85916J-10-2	STEROTAXIS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,420.000	22,546		23,468	21,301	2,167			2,167		23,468		(922)	(922)		
556269-10-8	STEVEN MADDEN LTD		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,380.000	150,419		130,086	139,391	(9,305)			(9,305)		130,086		20,333	20,333		
860370-10-5	STEWART ENTERPRISES		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	17,800.000	99,885		93,444	91,670	1,774			1,774		93,444		6,441	6,441	534	
860372-10-1	STEWART INFORMATION SERVICES CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,080.000	42,891		42,697	46,022	(3,326)			(3,326)		42,697		195	195		
860630-10-2	STIFEL FINANCIAL CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,860.000	381,662		385,446	406,386	(20,940)			(20,940)		385,446		(3,785)	(3,785)		
860740-10-2	STILLWATER MINING CORP	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	3,740.000	59,950		30,119	35,455	(5,336)			(5,336)		30,119		29,831	29,831		
861642-10-6	STONE ENERGY CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,160.000	160,296		170,659	165,338	5,321			5,321		170,659		(10,363)	(10,363)		
86183P-10-2	STONERIDGE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,260.000	30,716		28,439	29,373	(933)			(933)		28,439		2,277	2,277		
X21349-11-7	STORA ENSO OYJ NPV SER'R'	D	05/13/2010	DISTRIBUTION	0.000	13,433		13,433							13,433					
862685-10-4	STRATASYS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,340.000	58,060		42,985	40,435	2,550			2,550		42,985		15,075	15,075		
86272T-10-6	STRATEGIC HOTEL CAPITAL		05/11/2010	CREDIT SUISSE INTERNATIONAL	16,320.000	81,493		38,833	30,355	8,478			8,478		38,833		42,659	42,659		
863236-10-5	STRAYER EDUCATION INC		05/11/2010	Various	3,040.000	735,013		663,681	645,970	17,711			17,711		663,681		71,332	71,332	2,280	
863667-10-1	STRYKER CORP		08/12/2010	Various	87,694.000	4,654,619		3,970,435	4,417,147	(446,712)			(446,712)		3,970,435		684,184	684,184	31,107	
864159-10-8	STURM RUGER & CO INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,520.000	55,750		57,265	43,844	13,421			13,421		57,265		(1,514)	(1,514)	271	
864909-10-6	SUCAMPO PHARMACEUTICALS CL A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,420.000	8,843		12,205	9,777	2,428			2,428		12,205		(3,362)	(3,362)		
864596-10-1	SUCCESSFACTORS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,000.000	161,495		125,489	132,640	(7,151)			(7,151)		125,489		36,006	36,006		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
864739-10-7	SUFFOLK BANCORP		03/18/2010	MORGAN STANLEY CAPITAL	2,520.000	79,808		74,199	74,844	(645)			(645)		74,199		5,609	5,609	1,109	
865378-10-3	SULPHCO INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	14,700.000	5,723		9,849	9,849						9,849		(4,126)	(4,126)		
86663B-10-2	SUN BANCORP INC NJ		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,180.000	16,415		19,634	15,675	3,959			3,959		19,634		(3,220)	(3,220)		
866674-10-4	SUN COMMUNITIES		03/29/2010	Various	3,920.000	97,582		78,524	77,420	1,104			1,104		78,524		19,058	19,058	(1,761)	
86677E-10-0	SUN HEALTHCARE GROUP INC		12/14/2010	DIRECT	0.640	11		7							7		4	4		
866942-10-5	SUN HYDRAULICS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	780.000	24,044		16,548	20,475	(3,927)			(3,927)		16,548		7,496	7,496	140	
866796-10-5	SUN LIFE FINANCIAL COM NPV	C	06/08/2010	ITG, INC CANADA	53,600.000	1,488,498		1,585,160	1,536,144	71,306			71,306	(22,290)	1,585,160	22,113	(118,775)	(96,662)	31,556	
866810-20-3	SUN MICROSYSTEMS INC		01/28/2010	MERGER	172,869.000	1,642,256		1,578,887	1,619,783	(40,895)			(40,895)		1,578,887		63,368	63,368		
867224-10-7	SUNCOR ENERGY INC	C	06/08/2010	ITG, INC CANADA	46,300.000	1,388,429		1,707,389	1,632,234	95,761			95,761	(20,606)	1,707,389	20,521	(339,481)	(318,959)	7,640	
86764P-10-9	SUNOCO INC COM		08/12/2010	Various	9,380.000	329,274		269,872	244,818	25,054			25,054		269,872		59,402	59,402	2,814	
867652-10-9	SUNPOWER CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	28,854.000	548,456		849,039	683,263	165,776			165,776		849,039		(300,583)	(300,583)		
86768K-10-6	SUNSRISE SENIOR LIVING INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,920.000	57,731		44,773	31,942	12,830			12,830		44,773		12,958	12,958		
867892-10-1	SUNSTONE HOTEL INVESTORS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,420.000	55,644		33,939	39,250	(5,311)			(5,311)		33,939		21,705	21,705		
867914-10-3	SUNTRUST B KS INC COM		08/12/2010	Various	101,701.000	2,760,280		2,285,108	2,063,513	221,595			221,595		2,285,108		475,172	475,172	1,547	
86800U-10-4	SUPER MICRO COMPUTER INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,840.000	25,473		15,333	20,461	(5,128)			(5,128)		15,333		10,141	10,141		
868059-10-6	SUPERGEN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	14,180.000	39,540		36,842	37,152	(309)			(309)		36,842		2,698	2,698		
868157-10-8	SUPERIOR ENERGY SERVICES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,560.000	272,470		328,517	329,372	(856)			(856)		328,517		(56,047)	(56,047)		
868168-10-5	SUPERIOR INDUSTRIES INTERNATIONAL, INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,040.000	80,111		70,970	77,112	(6,142)			(6,142)		70,970		9,141	9,141	806	
86837X-10-5	SUPERIOR WELL SVCS INC		09/10/2010	MERGER	3,120.000	69,014		34,220	44,491	(10,271)			(10,271)		34,220		34,795	34,795		
868532-10-2	SUPERTEX INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,380.000	62,815		73,805	70,924	2,881			2,881		73,805		(10,990)	(10,990)		
868536-10-3	SUPERVALU INC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	24,520.000	342,597		380,808	311,649	69,159			69,159		380,808		(38,210)	(38,210)	2,146	
86858W-10-1	SUPPORT.COM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,540.000	38,594		23,786	25,186	(1,400)			(1,400)		23,786		14,808	14,808		
868733-10-6	SUREWEST COMMUNICATIONS		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,100.000	29,491		36,583	30,876	5,707			5,707		36,583		(7,091)	(7,091)		
868873-10-0	SURMODICS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,380.000	73,625		99,781	76,591	23,191			23,191		99,781		(26,156)	(26,156)		
869099-10-1	SUSQUEHANNA BANCSHARES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,320.000	65,738		38,189	37,225	964			964		38,189		27,550	27,550	126	
869233-10-6	SUSSER HLDG CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,840.000	15,615		21,432	15,806	5,626			5,626		21,432		(5,817)	(5,817)		
869362-10-3	SUTOR TECHNOLOGY GROUP LTD		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,860.000	5,377		6,204	4,948	1,257			1,257		6,204		(827)	(827)		
78486Q-10-1	SVB FINANCIAL GROUP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,620.000	357,976		337,324	317,678	19,646			19,646		337,324		20,653	20,653		
870738-10-1	SWIFT ENERGY CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,040.000	128,635		94,029	96,798	(2,770)			(2,770)		94,029		34,607	34,607		
H7354Q-13-5	SWISS LIFE HOLDING	D	07/30/2010	DISTRIBUTION	0.000	6,045		6,045							6,045					
H8403W-10-7	SWISS PRIME SITE	D	08/02/2010	DISTRIBUTION	0.000	9,186		9,186							9,186					
871043-10-5	SWITCH DATA FACILITIES CO		05/04/2010	MERGER	4,460.000	85,008		65,744	90,137	(24,393)			(24,393)		65,744		19,264	19,264		
78503N-10-7	SWS GROUP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,920.000	71,525		87,136	71,632	15,504			15,504		87,136		(15,611)	(15,611)	1,066	
871130-10-0	SYBASE INC		08/02/2010	Various	7,820.000	350,219		328,862	339,388	(10,526)			(10,526)		328,862		21,357	21,357		

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
871206-40-5	SYCAMORE NETWORKS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,130.000	86,637		120,133	86,358	33,775			33,775		120,133		(33,496)	(33,496)		
871237-10-3	SYKES ENTERPRISES INC		03/19/2010	Various	7,640.000	178,697		184,454	194,591	(10,137)			(10,137)		184,454		(5,757)	(5,757)		
871503-10-8	SYMANTEC CORP.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	185,306.000	3,207,977		3,092,874	3,315,124	(222,250)			(222,250)		3,092,874		115,103	115,103		
871543-10-4	SYMMETRICOM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,780.000	10,354		9,647	9,256	391			391		9,647		706	706		
871546-20-6	SYMMETRY MEDICAL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,800.000	69,345		81,224	62,868	18,356			18,356		81,224		(11,879)	(11,879)		
871551-10-7	SYMS CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,360.000	11,933		10,689	9,833	856			856		10,689		1,244	1,244		
87155S-10-8	SYMYX TECHNOLOGIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,520.000	35,629		51,604	41,360	10,244			10,244		51,604		(15,974)	(15,974)		
87157D-10-9	SYNAPTICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,820.000	110,930		80,991	117,083	(36,092)			(36,092)		80,991		29,939	29,939		
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,520.000	31,873		19,599	24,031	(4,432)			(4,432)		19,599		12,275	12,275		
87163F-10-6	SYNIVERSE HOLDINGS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,180.000	276,880		275,041	265,346	9,694			9,694		275,041		1,839	1,839		
87162W-10-0	SYNNEX CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,220.000	132,668		128,375	129,385	(1,010)			(1,010)		128,375		4,293	4,293		
87162G-10-5	SYNOVIS LIFE TECHNOLOGIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,540.000	37,141		33,785	32,791	993			993		33,785		3,357	3,357		
87161C-10-5	SYNOVUS FINANCIAL		05/11/2010	UBS AG	66,640.000	204,581		142,635	136,612	6,023			6,023		142,635		61,946	61,946	851	
87162T-20-6	SYNTA PHARMACEUTICALS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,380.000	11,759		10,281	17,103	(6,822)			(6,822)		10,281		1,478	1,478		
87162H-10-3	SYNTEL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,940.000	111,938		134,872	111,808	23,063			23,063		134,872		(22,934)	(22,934)	176	
871630-10-9	SYNTROLEUM CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	13,940.000	30,689		37,349	37,080	269			269		37,349		(6,661)	(6,661)		
87164C-10-2	SYNUTRA INTERNATIONAL INC	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	1,940.000	47,469		26,044	26,209	(165)			(165)		26,044		21,425	21,425		
871829-10-7	SYSCO CORP		08/12/2010	Various	138,969.000	4,193,126		3,626,337	3,882,794	(256,457)			(256,457)		3,626,337		566,789	566,789	84,790	
871851-10-1	SYSTEMAX INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,280.000	49,251		31,357	35,819	(4,462)			(4,462)		31,357		17,894	17,894		
87306E-10-7	T 3 ENERGY SERVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	840.000	24,491		17,489	21,420	(3,931)			(3,931)		17,489		7,001	7,001		
74144T-10-8	T. ROWE PRICE GROUP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	60,121.000	3,313,358		3,034,169	3,201,443	(167,274)			(167,274)		3,034,169		279,189	279,189	16,233	
872417-30-8	T.G.C. INDUSTRIES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,840.000	12,135		13,680	11,104	2,576			2,576		13,680		(1,545)	(1,545)		
Q8815D-10-1	TABCORP HLDGS LTD NPV	D	12/31/2010	DISTRIBUTION	0.000	5,067		5,067							5,067					
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		03/18/2010	MERRILL LYNCH & COMPANY, INC.	17,540.000	175,713		207,336	176,277	31,059			31,059		207,336		(31,623)	(31,623)		
874161-10-2	TALBOTS		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,400.000	62,833		63,645	48,114	15,531			15,531		63,645		(812)	(812)		
87424N-10-4	TALEO CORP CL A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,880.000	178,527		171,975	161,818	10,158			10,158		171,975		6,552	6,552		
874083-10-8	TALLY INDUSTRIES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,280.000	31,366		19,082	16,934	2,148			2,148		19,082		12,284	12,284	320	
875465-10-6	TANGER FACTORY OUTLETS		05/11/2010	Various	4,740.000	205,945		179,440	184,813	(5,883)			(5,883)		179,440		26,505	26,505	3,089	
87612E-10-6	TARGET CORP		08/12/2010	Various	171,292.000	9,078,193		8,377,287	8,285,394	91,893			91,893		8,377,287		700,906	700,906	42,535	
87651B-10-4	TASER INTL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,200.000	24,335		24,213	22,776	1,437			1,437		24,213		122	122		
876664-10-3	TAUBMAN CENTERS INC		12/15/2010	Various	19,320.000	833,277		662,219	693,781	(31,990)			(31,990)		662,219		171,059	171,059	1,772	
G8657Q-10-4	TBS INTERNATIONAL LTD	R	03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,940.000	21,105		27,829	21,609	6,220			6,220		27,829		(6,725)	(6,725)		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
872275-10-2	TCF FINANCIAL		03/18/2010	MERRILL LYNCH & COMPANY, INC.	32,280.000	512,116		460,551	439,654	20,897			20,897		460,551		51,565	51,565	1,614	
87236Y-10-8	TD AMERITRADE HOLDING CORP		08/12/2010	Various	73,285.000	1,346,173		1,480,078	1,420,263	59,815			59,815		1,480,078		(133,905)	(133,905)		
878155-10-0	TEAM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,040.000	17,760		16,642	19,562	(2,921)			(2,921)		16,642		1,119	1,119		
878237-10-6	TECH DATA CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	15,500.000	695,644		683,197	723,230	(40,033)			(40,033)		683,197		12,447	12,447		
878377-10-0	TECHNE CORP		05/11/2010	Various	30,016.000	1,951,891		1,859,948	2,057,897	(197,949)			(197,949)		1,859,948		91,943	91,943	7,804	
F90676-10-1	TECHNIP NPV	D	06/08/2010	UBS AG	427.000	25,008		30,057	30,264	(199)			(199)	(9)	30,057	(5,000)	(48)	(5,048)	621	
87874R-10-0	TECHTARGET		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,580.000	13,497		17,329	14,525	2,803			2,803		17,329		(3,831)	(3,831)		
87874D-10-1	TECHWELL INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,400.000	43,108		37,015	44,880	(7,865)			(7,865)		37,015		6,093	6,093		
872375-10-0	TECO ENERGY INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	53,700.000	854,249		763,936	871,014	(107,078)			(107,078)		763,936		90,313	90,313	10,740	
878895-20-0	TECUMSEH PRODUCTS CO - CL A		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,140.000	55,511		48,759	48,397	363			363		48,759		6,752	6,752		
Y8565N-10-2	TEEKAY TANKERS LTD, CLASS A		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,580.000	29,691		22,692	22,007	685			685		22,692		6,999	6,999	671	
879080-10-9	TEJON RANCH CO		05/25/2010	Various	80.000	2,242		2,134	2,338	(204)			(204)		2,134		109	109		
879101-10-3	TEKELEC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	14,820.000	277,414		258,944	226,450	32,494			32,494		258,944		18,470	18,470		
T41329-10-2	TELECOM ITALIA EURO.55	D	06/08/2010	UBS AG	35,321.000	30,613		34,660	39,171	(8,475)			(8,475)	3,964	34,660	(8,430)	4,382	(4,048)	2,330	
T92778-10-8	TELECOM ITALIA EURO.55	D	06/08/2010	UBS AG	185,090.000	198,118		176,081	288,925	(141,823)			(141,823)	28,979	176,081	(42,714)	64,752	22,038	9,723	
87929J-10-3	TELECOMMUNICATION SYSTEM A		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,680.000	66,820		77,461	84,022	(6,561)			(6,561)		77,461		(10,642)	(10,642)		
879360-10-5	TELEDYNE TECHNOLOGIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,640.000	319,364		294,182	293,070	1,112			1,112		294,182		25,182	25,182		
879369-10-6	TELEFLEX, INC.		05/11/2010	Various	18,800.000	1,126,457		904,819	1,013,132	(108,313)			(108,313)		904,819		221,638	221,638	6,392	
E90183-18-2	TELEFONICA DE ESPANA	D	06/08/2010	UBS AG	24,106.000	432,546		509,692	539,275	8,798			8,798	(38,381)	509,692	(52,375)	(24,771)	(77,146)	16,892	
R21882-10-6	TELENOR	D	06/08/2010	SG WARBURG	1,047.000	12,367		14,819	14,689	(515)			(515)	645	14,819	(2,534)	81	(2,453)	337	
879433-10-0	TELEPHONE & DATA SYSTEMS, INC.		08/12/2010	Various	27,726.000	905,495		875,623	940,466	(64,843)			(64,843)		875,623		29,873	29,873	3,682	
879939-10-6	TELETECH HOLDINGS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,340.000	128,584		131,192	147,020	(15,828)			(15,828)		131,192		(2,608)	(2,608)		
879664-10-0	TELLABS INC		08/12/2010	Various	95,217.000	767,105		612,383	540,833	71,551			71,551		612,383		154,722	154,722	1,998	
87971M-10-3	TELUS CORP	C	06/08/2010	ITG, INC CANADA	14,800.000	540,791		492,569	478,283	18,485			18,485	(4,200)	492,569	3,987	44,235	48,222	11,846	
879868-10-7	TEMPLE-INLAND, INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	31,080.000	648,134		525,281	656,099	(130,818)			(130,818)		525,281		122,853	122,853	3,419	
88023U-10-1	TEMPUR PEDIC INTL		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,540.000	323,666		195,523	225,430	(29,907)			(29,907)		195,523		128,143	128,143		
G87572-12-2	TENCENT HOLDINGS CMN STK	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	59,200.000	1,181,621		958,521	1,286,475	(328,651)			(328,651)	697	958,521	(1,272)	224,371	223,099		
88033G-10-0	TENET HEALTHCARE CORP		08/30/2010	Various	122,300.000	751,298		728,590	659,197	69,393			69,393		728,590		22,708	22,708		
880345-10-3	TENNANT CO		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,060.000	114,772		122,017	106,331	15,686			15,686		122,017		(7,245)	(7,245)	568	
880349-10-5	TENNECO AUTOMOTIVE INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,400.000	233,413		153,730	184,392	(30,662)			(30,662)		153,730		79,683	79,683		
88076W-10-3	TERADATA C ORP DEL COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	35,231.000	1,023,384		1,037,353	1,107,310	(69,957)			(69,957)		1,037,353		(13,969)	(13,969)		
880770-10-2	TERADYNE I NC COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	43,740.000	472,732		456,304	469,330	(13,026)			(13,026)		456,304		16,427	16,427		
880779-10-3	TEREX CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	27,640.000	611,870		625,316	547,548	77,768			77,768		625,316		(13,446)	(13,446)		
880915-10-3	TERRA INDUSTRIES INC		04/27/2010	Various	31,969.000	1,461,847		798,802	1,029,082	(230,280)			(230,280)		798,802		663,045	663,045	6,394	
881448-20-3	TERREMARK WORLDWIDE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,260.000	50,447		40,731	42,818	(2,088)			(2,088)		40,731		9,717	9,717		

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
88145X-10-8	TERRITORIAL BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,820.000	52,323		45,782	50,901	(5,119)			(5,119)		45,782		6,541	6,541	141	
G87621-10-1	TESCO	D	06/08/2010	UBS AG	14,517.000	82,938		45,973	100,342	(76,532)			(76,532)	22,163	45,973	(12,309)	49,274	36,965	2,003	
881609-10-1	TESORO CORP		05/11/2010	Various	15,900.000	206,172		215,368	215,445	(77)			(77)		215,368		(9,196)	(9,196)		
88164L-10-0	TESSERA TECHNOLOGIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,640.000	215,937		328,503	247,593	80,910			80,910		328,503		(112,565)	(112,565)		
88162G-10-3	TETRA TECH INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	13,480.000	279,249		357,893	366,252	(8,359)			(8,359)		357,893		(78,643)	(78,643)		
88162F-10-5	TETRA TECHNOLOGIES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,520.000	90,031		74,716	83,322	(8,606)			(8,606)		74,716		15,315	15,315		
88224Q-10-7	TEXAS CAPITAL BANCHSARES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,800.000	182,966		164,761	136,808	27,953			27,953		164,761		18,205	18,205		
882491-10-3	TEXAS INDUSTRIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,280.000	203,573		223,096	184,747	38,349			38,349		223,096		(19,523)	(19,523)	396	
882508-10-4	TEXAS INST RS INC COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	248,875.000	6,146,263		5,921,080	6,485,683	(564,602)			(564,602)		5,921,080		225,183	225,183	29,865	
882681-10-9	TEXAS RODAHOUSE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,900.000	72,219		51,968	55,027	(3,059)			(3,059)		51,968		20,251	20,251		
G8766E-10-9	TEXTAINER GROUP HOLDINGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,880.000	45,145		32,080	31,772	308			308		32,080		13,065	13,065	432	
883203-10-1	TEXTRON IN C COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	41,980.000	956,624		834,604	789,644	44,961			44,961		834,604		122,020	122,020	1,679	
87240R-10-7	TFS FINANCIAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,700.000	135,107		103,067	117,758	(14,691)			(14,691)		103,067		32,041	32,041	679	
25659P-40-2	THE DOLAN COMPANY		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,560.000	65,353		86,275	66,978	19,298			19,298		86,275		(20,922)	(20,922)		
48020T-10-1	THE JONES GROUP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	18,900.000	357,665		365,682	303,534	62,148			62,148		365,682		(8,017)	(8,017)	945	
698657-10-3	THE PANTRY INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,120.000	65,331		82,505	69,581	12,924			12,924		82,505		(17,174)	(17,174)		
69344M-10-1	THE PMI GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	16,340.000	50,799		41,177	41,177						41,177		9,622	9,622		
88338T-10-4	THERAVANCE		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,660.000	142,609		178,385	152,396	25,989			25,989		178,385		(35,776)	(35,776)		
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		05/11/2010	Various	58,000.000	3,118,192		2,686,194	2,766,020	(79,826)			(79,826)		2,686,194		431,997	431,997		
884315-10-2	THOMAS & BETTS CORP.		05/11/2010	Various	18,580.000	751,249		581,758	664,978	(83,220)			(83,220)		581,758		169,490	169,490		
884481-10-2	THOMAS WEISEL PARTNERS GRP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,600.000	17,742		17,388	17,388						17,388		354	354		
884903-10-5	THOMSON REUTERS CORP	C	06/08/2010	ITG, INC CANADA	59,400.000	2,067,039		2,052,129	1,910,592	166,018			166,018	(24,480)	2,052,129	24,887	(9,976)	14,910	29,461	
885160-10-1	THOR INDUSTRIES, INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,840.000	214,912		219,122	214,776	4,346			4,346		219,122		(4,210)	(4,210)	958	
885175-30-7	THORATEC CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,160.000	252,852		181,172	165,827	15,345			15,345		181,172		71,680	71,680		
872443-40-3	THQ INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,020.000	90,089		89,763	75,701	14,062			14,062		89,763		326	326		
88632Q-10-3	TIBCO SOFTWARE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	38,260.000	405,004		381,552	368,444	13,108			13,108		381,552		23,452	23,452		
87244T-10-9	TICC CAPITAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,000.000	54,621		35,596	42,350	(6,754)			(6,754)		35,596		19,026	19,026	1,050	
88633P-30-2	TICKETMAST ER ENTERTAINMENT INCCOM		01/28/2010	MERGER	8,280.000	128,304		95,171	101,182	(6,010)			(6,010)		95,171		33,133	33,133		
886423-10-2	TIDEWATER, INC.		05/11/2010	UBS AG	1,420.000	71,695		69,904							69,904		1,791	1,791		
88650Q-10-0	TIER TECHNOLOGIES INC-CL B		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,700.000	29,445		30,660	29,600	1,060			1,060		30,660		(1,215)	(1,215)		
886547-10-8	TIFFANY + CO NEW COM		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	30,040.000	1,416,503		1,253,867	1,291,720	(37,853)			(37,853)		1,253,867		162,637	162,637	11,115	
887100-10-5	TIMBERLAND COMPANY - CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,340.000	96,551		62,464	77,816	(15,352)			(15,352)		62,464		34,087	34,087		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
88732J-20-7	TIME WARNER CABLE INC		08/12/2010	Various	77,862.000	4,018,950		2,390,511	3,167,287	(844,549)			(844,549)		2,390,511		1,628,440	1,628,440	45,731	
887317-30-3	TIME WARNER INC		08/12/2010	Various	260,671.000	8,080,784		5,867,796	7,595,953	(1,728,157)			(1,728,157)		5,867,796		2,212,988	2,212,988	83,624	
887315-10-9	TIME WARNER, INC.		02/04/2010	DISTRIBUTION	0.000	57											57	57		
887389-10-4	TIMKEN CO.		05/11/2010	Various	14,320.000	471,156		329,941	339,527	(9,586)			(9,586)		329,941		141,214	141,214	1,289	
G8878S-10-3	TINGYI (CAYMAN ISLN) HLDG CO	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	848,000.000	2,185,742		1,577,984	2,099,699	(522,615)			(522,615)	900	1,577,984	(1,924)	609,681	607,758		
88830M-10-2	TITAN INTERNATIONAL INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,940.000	70,468		70,702	64,393	6,309			6,309		70,702		(234)	(234)	40	
88830R-10-1	TITAN MACHINERY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,660.000	37,215		32,977	30,696	2,281			2,281		32,977		4,237	4,237		
888339-20-7	TITANIUM M ETALS CORP COM NEW		05/11/2010	Various	22,640.000	372,022		235,499	283,453	(47,954)			(47,954)		235,499		136,523	136,523		
888706-10-8	TIVO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,240.000	190,435		120,659	114,423	6,236			6,236		120,659		69,776	69,776		
872540-10-9	TJX COMPANIES INC		10/26/2010	Various	313,449.000	13,573,578		9,588,348	11,456,561	(1,868,213)			(1,868,213)		9,588,348		3,985,230	3,985,230	65,943	
872960-10-9	TNS INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,580.000	129,205		160,569	143,350	17,219			17,219		160,569		(31,364)	(31,364)		
889039-10-3	TODD SHIPYARDS CORP.		03/18/2010	MORGAN STANLEY CAPITAL	1,260.000	20,616		21,694	21,118	576			576		21,694		(1,078)	(1,078)	63	
J86914-10-8	TOKYO ELECTRIC POW COMMON STOCK	D	06/08/2010	UBS WARBURG ASIA LIMITED	45,200.000	1,187,298		1,109,042	1,133,706	(64,650)			(64,650)	39,986	1,109,042	(20,477)	98,733	78,256	14,108	
889478-10-3	TOLL BROTHERS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	33,571.000	680,308		628,807	631,471	(2,664)			(2,664)		628,807		51,501	51,501		
G89158-13-6	TOMKINS		09/28/2010	MERGER	25,930.000	133,096		81,751	80,526	(1,853)			(1,853)	3,079	81,751	(4,365)	55,710	51,345	1,693	
890088-10-7	TOMOTHERAPY INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,320.000	36,722		44,675	40,248	4,427			4,427		44,675		(7,953)	(7,953)		
890110-10-9	TOMPKINS FINANCIAL CORP		03/19/2010	Various	2,400.000	100,909		105,951	97,200	8,751			8,751		105,951		(5,042)	(5,042)	816	
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		05/11/2010	Various	3,180.600	89,657		80,683	87,068	(9,002)			(9,002)		80,683		8,973	8,973	509	
891027-10-4	TORCHMARK INC COM		08/12/2010	Various	10,900.000	564,060		503,468	479,055	24,413			24,413		503,468		60,593	60,593	4,335	
891050-10-6	TOREADOR RESOURCES CORP	R	03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,800.000	42,920		43,963	47,520	(3,557)			(3,557)		43,963		(1,043)	(1,043)		
891092-10-8	TORO CO.		05/11/2010	Various	9,020.000	477,499		347,619	377,126	(29,507)			(29,507)		347,619		129,880	129,880	3,247	
891160-50-9	TORONTO-DOMINION COM NPV	C	06/08/2010	ITG, INC CANADA	140,600.000	9,185,327		8,995,731	8,818,432	282,025			282,025	(104,727)	8,995,731	101,094	88,502	189,596	135,652	
891906-10-9	TOTAL SYSTEM SERVICES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	67,405.000	1,027,098		1,102,244	1,164,084	(61,840)			(61,840)		1,102,244		(75,146)	(75,146)	9,437	
891707-10-1	TOWER AUTOMOTIVE INC		07/29/2010	DISTRIBUTION	0.000	618											618	618		
891709-10-7	TOWER BANCORP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,000.000	26,979		23,379	22,850	529			529		23,379		3,601	3,601	280	
891777-10-4	TOWER GROUP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,860.000	195,495		224,611	207,413	17,198			17,198		224,611		(29,116)	(29,116)	620	
891894-10-7	TOWERS WATSON AND COMPANY		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,340.000	439,343		419,966	443,837	(23,871)			(23,871)		419,966		19,378	19,378	701	
89214A-10-2	TOWN SPORTS INTL		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,140.000	15,965		12,146	9,646	2,500			2,500		12,146		3,819	3,819		
89214P-10-9	TOWNE BANK		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,160.000	70,458		70,469	60,269	10,200			10,200		70,469		(11)	(11)	413	
892356-10-6	TRACTOR SUPPLY CO		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,880.000	467,707		411,981	417,325	(5,344)			(5,344)		411,981		55,726	55,726	1,103	
89267P-10-5	TRADESTATION GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,680.000	53,425		64,808	60,595	4,212			4,212		64,808		(11,382)	(11,382)		
89385X-10-5	TRANS1 INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,640.000	8,917		12,452	10,428	2,024			2,024		12,452		(3,536)	(3,536)		
893521-10-4	TRANSATLANTIC HOLDINGS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,760.000	659,123		664,191	664,924	(732)			(732)		664,191		(5,068)	(5,068)	2,552	
893929-20-8	TRANSCEND SERVICES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,360.000	22,348		25,730	29,050	(3,320)			(3,320)		25,730		(3,382)	(3,382)		
893617-20-9	TRANSCONTINENTAL REALTY INV		03/18/2010	MERRILL LYNCH & COMPANY, INC.	40.000	459		511	476	34			34		511		(52)	(52)		

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
893641-10-0	TRANSDIGM GROUP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	19,660.000	1,026,463		858,346	933,653	(75,308)			(75,308)		858,346		168,117	168,117		
89417E-10-9	TRAVELERS COS INC		08/12/2010	Various	156,382.000	8,325,543		6,660,229	7,797,207	(1,136,978)			(1,136,978)		6,660,229		1,665,315	1,665,315	53,390	
89421Q-10-6	TRAVELZOO INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,200.000	16,601		16,258	14,748	1,510			1,510		16,258		343	343		
894650-10-0	TREDEGAR CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,180.000	19,624		17,999	18,668	(669)			(669)		17,999		1,625	1,625	94	
894675-10-7	TREE COM INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,500.000	13,501		12,012	13,725	(1,713)			(1,713)		12,012		1,489	1,489		
89469A-10-4	TREEHOUSE FOODS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,660.000	165,649		129,154	142,228	(13,073)			(13,073)		129,154		36,494	36,494		
89531P-10-5	TREX COMPANY INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,600.000	75,119		70,839	70,560	279			279		70,839		4,280	4,280		
895848-10-9	TRIANGLE CAPITAL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,380.000	33,916		30,241	28,774	1,466			1,466		30,241		3,676	3,676	976	
895945-10-3	TRICAN WELL SERVICE LTD	C	06/08/2010	ITG, INC CANADA	2,100.000	24,408		26,342	27,973	(1,929)			(1,929)	297	26,342	(297)	(1,636)	(1,933)	87	
895919-10-8	TRIDENT MICROSYSTEMS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	13,360.000	22,459		24,850	24,850						24,850		(2,390)	(2,390)		
896215-20-9	TRIMAS CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,300.000	22,453		16,771	22,341	(5,570)			(5,570)		16,771		5,682	5,682		
896522-10-9	TRINITY INDS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	22,020.000	427,863		415,495	384,029	31,466			31,466		415,495		12,368	12,368	1,762	
896749-10-8	TRIPLE-S MANAGEMENT CORP B		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,780.000	85,902		81,229	84,128	(2,899)			(2,899)		81,229		4,673	4,673		
89674K-10-3	TRIQUINT SEMICONDUCTOR		03/18/2010	MERRILL LYNCH & COMPANY, INC.	32,420.000	232,137		273,647	194,520	79,127			79,127		273,647		(41,510)	(41,510)		
896818-10-1	TRIUMPH GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,720.000	225,293		183,258	179,490	3,768			3,768		183,258		42,035	42,035	149	
89784N-10-4	TRUE RELIGION APPAREL INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,560.000	164,495		102,804	102,804						102,804		61,691	61,691		
89785X-10-1	TRUEBLUE INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,740.000	146,112		147,504	144,249	3,254			3,254		147,504		(1,392)	(1,392)		
898349-10-5	TRUSTCO BANK CORP NY		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	18,280.000	114,384		118,128	115,164	2,964			2,964		118,128		(3,745)	(3,745)	2,285	
898402-10-2	TRUSTMARK CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,800.000	188,346		152,781	175,812	(23,031)			(23,031)		152,781		35,565	35,565	1,794	
87264S-10-6	TRW AUTOMOTIVE HOLDINGS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,240.000	417,383		267,121	363,931	(96,811)			(96,811)		267,121		150,263	150,263		
87305R-10-9	TTM TECHNOLOGIES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,500.000	90,956		111,212	109,535	1,677			1,677		111,212		(20,257)	(20,257)		
899035-50-5	TUESDAY MORNING CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,640.000	35,056		17,131	17,131						17,131		17,925	17,925		
899896-10-4	TUPPERWARE BRANDS CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	14,020.000	670,505		612,488	652,911	(40,423)			(40,423)		612,488		58,017	58,017	7,010	
901109-10-8	TUTOR PERINI CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,800.000	121,719		126,822	104,864	21,958			21,958		126,822		(5,103)	(5,103)		
901476-10-1	TWIN DISC, INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,860.000	23,404		26,123	19,418	6,704			6,704		26,123		(2,719)	(2,719)	130	
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		08/12/2010	Various	0.370	1,010		27							27		983	983		
902252-10-5	TYLER TECHNOLOGIES		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,160.000	136,956		129,122	142,556	(13,434)			(13,434)		129,122		7,834	7,834		
902494-10-3	TYSON FOODS INC CLASS A		08/12/2010	Various	52,680.000	865,716		651,957	646,384	5,574			5,574		651,957		213,759	213,759	3,722	
90333L-10-2	U S CONCRETE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,140.000	2,423		6,497	6,497						6,497		(4,075)	(4,075)		
903293-40-5	U S G CORP.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	13,340.000	212,938		236,003	187,427	48,576			48,576		236,003		(23,064)	(23,064)		
91274F-10-4	U STORE IT		03/19/2010	Various	17,500.000	132,439		113,140	128,100	(14,960)			(14,960)		113,140		19,299	19,299	173	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
90337L-10-8	U.S. PHYSICAL THERAPY INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,560.000	45,141		41,446	43,341	(1,895)			(1,895)		41,446		3,696	3,696		
B93562-12-0	UCB	D	06/08/2010	UBS AG	310.000	9,846		13,376	12,988	392			392	(4)	13,376	(2,225)	(1,305)	(3,530)	282	
90262T-30-8	UCBH HOLDINGS INC		03/18/2010	MORGAN STANLEY CAPITAL	27,040.000	738		892	892						892		(154)	(154)		
902653-10-4	UDR INC		05/11/2010	Various	43,480.000	923,782		671,123	714,811	(43,689)			(43,689)		671,123		252,659	252,659	15,653	
902748-10-2	UIL HOLDINGS CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,100.000	62,360		57,018	58,968	(1,950)			(1,950)		57,018		5,342	5,342	1,814	
90384S-30-3	ULTA US		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,980.000	134,756		103,946	108,597	(4,651)			(4,651)		103,946		30,810	30,810		
90385D-10-7	ULTIMATE SOFTWARE GRP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,520.000	189,014		164,696	162,122	2,574			2,574		164,696		24,318	24,318		
903914-10-9	ULTRA PETROLEUM CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	127,580.000	5,773,038		5,696,894							5,696,894		76,144	76,144		
903899-10-2	ULTRALIFE CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,680.000	11,602		14,214	11,578	2,637			2,637		14,214		(2,613)	(2,613)		
P94398-10-7	ULTRAPETROL (BAHAMAS) LTD		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,440.000	26,445		23,870	21,134	2,735			2,735		23,870		2,575	2,575		
904034-10-5	ULTRATECH INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,840.000	63,366		74,227	71,922	2,304			2,304		74,227		(10,860)	(10,860)		
902788-10-8	UMB FINL CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,160.000	334,222		342,208	321,096	21,112			21,112		342,208		(7,986)	(7,986)	3,019	
903002-10-3	UMH PROPERTIES INC		03/29/2010	Various	1,800.000	14,508		14,817	15,264	(447)			(447)		14,817		(309)	(309)	203	
904214-10-3	UMPQUA HOLDINGS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	9,780.000	133,361		103,763	131,150	(27,387)			(27,387)		103,763		29,598	29,598	978	
904311-10-7	UNDER ARMOUR INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,360.000	211,112		220,152	200,707	19,444			19,444		220,152		(9,039)	(9,039)		
F95094-11-0	UNIBAIL-RODAMCO SE REIT	D	10/14/2010	DISTRIBUTION	0.000	261,334		261,334							261,334					
904583-10-1	UNICA CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,100.000	29,359		24,261	24,025	236			236		24,261		5,098	5,098		
904677-20-0	UNIFI, INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,040.000	33,601		33,048	38,955	(5,908)			(5,908)		33,048		554	554		
904708-10-4	UNIFIRST CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	980.000	46,280		44,967	47,148	(2,181)			(2,181)		44,967		1,313	1,313	74	
90653P-10-5	UNION DRILLING INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,040.000	13,483		16,168	12,750	3,418			3,418		16,168		(2,685)	(2,685)		
90662P-10-4	UNION FIRST MARKET BANKSHARES CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,500.000	60,398		55,985	55,755	230			230		55,985		4,414	4,414	270	
907818-10-8	UNION PACIFIC CORP		08/12/2010	Various	125,526.000	9,312,248		6,733,724	8,021,111	(1,287,387)			(1,287,387)		6,733,724		2,578,524	2,578,524	85,428	
T9647L-10-2	UNIPOL GRUPPO FINAN ORD	D	06/08/2010	UBS AG	23,851.000	17,879		35,003	32,812	879			879	1,312	35,003	(6,961)	(10,162)	(17,124)	1,002	
909205-10-6	UNISOURCE ENERGY CORP HOLDING CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,540.000	117,834		106,546	113,953	(7,407)			(7,407)		106,546		11,288	11,288	1,381	
909214-30-6	UNISYS CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,134.000	320,176		240,644	313,647	(73,003)			(73,003)		240,644		79,532	79,532		
909218-10-9	UNIT CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	900.000	38,635		41,037	38,250	2,787			2,787		41,037		(2,401)	(2,401)		
909907-10-7	UNITED BANKSHARES		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,680.000	138,683		87,660	93,460	(5,800)			(5,800)		87,660		51,024	51,024	2,808	
909912-10-7	UNITED CAPITAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	320.000	7,435		6,513	7,622	(1,109)			(1,109)		6,513		922	922		
90984P-10-5	UNITED COMMUNITY BANKS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,580.000	47,651		35,866	35,866						35,866		11,784	11,784		
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	27,060.000	529,536		206,403	349,345	(142,942)			(142,942)		206,403		323,133	323,133		
910331-10-7	UNITED FIRE & CASUALTY CO		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,860.000	87,313		100,011	88,598	11,413			11,413		100,011		(12,698)	(12,698)	1,458	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
911163-10-3	UNITED NATURAL FOODS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,800.000	152,264		114,763	128,352	(13,589)			(13,589)		114,763		37,500	37,500		
911268-10-0	UNITED ONLINE INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	18,380.000	141,719		163,152	132,152	31,000			31,000		163,152		(21,433)	(21,433)	1,838	
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		08/12/2010	Various	172,373.000	11,051,734		10,747,014	9,889,039	857,975			857,975		10,747,014		304,720	304,720	144,020	
911363-10-9	UNITED RENTALS INC		07/09/2010	Various	13,080.000	107,803		140,101	128,315	11,786			11,786		140,101		(32,298)	(32,298)		
911459-10-5	UNITED SECURITY BANCSHARES		03/18/2010	MORGAN STANLEY CAPITAL	1,180.000	16,986		26,102	20,225	5,877			5,877		26,102		(9,115)	(9,115)	260	
911922-10-2	UNITED STATES LIME MINERAL		03/18/2010	MERRILL LYNCH & COMPANY, INC.	420.000	16,562		15,528	14,503	1,026			1,026		15,528		1,034	1,034		
912909-10-8	UNITED STATES STEEL CORP		12/29/2010	Various	58,720.000	3,113,579		2,673,302	3,236,646	(563,345)			(563,345)		2,673,302		440,277	440,277	9,719	
913004-10-7	UNITED STATIONERS, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,580.000	150,277		128,853	146,673	(17,820)			(17,820)		128,853		21,424	21,424		
913017-10-9	UNITED TECHNOLOGIES CORP		08/12/2010	Various	177,682.000	12,777,359		11,147,168	12,332,908	(1,185,739)			(1,185,739)		11,147,168		1,630,191	1,630,191	116,826	
91307C-10-2	UNITED THERAPEUTICS CORP		10/28/2010	Various	44,020.000	2,453,364		1,922,740	2,317,653	(394,914)			(394,914)		1,922,740		530,625	530,625		
91324P-10-2	UNITEDHEALTH GROUP INC		08/12/2010	Various	268,771.000	8,406,738		6,844,645	8,192,140	(1,347,495)			(1,347,495)		6,844,645		1,562,094	1,562,094	22,948	
913377-10-7	UNIVERSAL AMERICAN CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,820.000	26,702		17,888	21,294	(3,406)			(3,406)		17,888		8,814	8,814		
91347P-10-5	UNIVERSAL DISPLAY CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,440.000	79,308		88,021	79,598	8,422			8,422		88,021		(8,713)	(8,713)		
913483-10-3	UNIVERSAL ELECTRONICS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,100.000	71,987		65,021	71,982	(6,961)			(6,961)		65,021		6,966	6,966		
913543-10-4	UNIVERSAL FST PRODS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,340.000	168,504		178,787	159,755	19,031			19,031		178,787		(10,283)	(10,283)		
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME		12/14/2010	Various	820.000	28,531		27,198	26,265	299			299		27,198		1,333	1,333	310	
913903-10-0	UNIVERSAL HEALTH SERVICES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	32,440.000	1,112,357		1,071,822	989,420	82,402			82,402		1,071,822		40,534	40,534	1,622	
91359V-10-7	UNIVERSAL INSURANCE HLDG		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,760.000	18,608		19,173	22,071	(2,898)			(2,898)		19,173		(565)	(565)	451	
913837-10-0	UNIVERSAL STAINLESS & ALLOY		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,500.000	35,904		25,902	28,290	(2,388)			(2,388)		25,902		10,002	10,002		
913915-10-4	UNIVERSAL TECHNICAL INST		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,700.000	38,651		34,749	34,340	409			409		34,749		3,902	3,902		
91388Q-20-2	UNIVERSAL TRAVEL GROUP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,200.000	19,417		22,308	22,308						22,308		(2,891)	(2,891)		
91388P-10-5	UNIVERSAL TRUCKLOAD SERVICES INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,160.000	20,743		20,475	20,996	(521)			(521)		20,475		268	268		
915271-10-0	UNIVEST CORP OF PENNSYLVANIA		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,740.000	72,050		80,846	65,562	15,283			15,283		80,846		(8,796)	(8,796)	1,496	
91529Y-10-6	UNUM GROUP		08/12/2010	Various	67,020.000	1,510,074		1,422,268	1,308,230	114,037			114,037		1,422,268		87,807	87,807	11,325	
91688T-10-4	URANERZ ENERGY CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,280.000	17,781		13,364	13,364						13,364		4,417	4,417		
916896-10-3	URANIUM ENERGY CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	12,800.000	44,129		48,739	48,384	355			355		48,739		(4,610)	(4,610)		
917047-10-2	URBAN OUTFITTERS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	11,787.000	424,931		356,650	412,427	(55,777)			(55,777)		356,650		68,281	68,281		
903236-10-7	URS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	11,560.000	557,199		467,913	514,651	(46,738)			(46,738)		467,913		89,286	89,286		
917286-20-5	URSTADT BIDDLE CL A		03/30/2010	Various	4,540.000	76,457		70,994	69,326	1,668			1,668		70,994		5,463	5,463	725	
90341W-10-8	US AIRWAYS GROUP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	30,400.000	209,273		136,183	147,136	(10,953)			(10,953)		136,183		73,090	73,090		
90343C-10-0	US AUTO PARTS NETWORK INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,160.000	16,260		12,483	11,232	1,251			1,251		12,483		3,777	3,777		
902973-30-4	US BANCORP		08/12/2010	Various	270,741.000	7,017,114		6,255,924	6,094,380	161,544			161,544		6,255,924		761,190	761,190	29,780	
911684-10-8	US CELLULAR CORP		08/12/2010	Various	9,120.000	384,327		356,317	386,779	(30,462)			(30,462)		356,317		28,009	28,009		
91732J-10-2	US ECOLOGY INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,980.000	63,945		76,662	67,819	8,843			8,843		76,662		(12,718)	(12,718)	716	

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
902952-10-0	US GLOBALUS GLOBAL INVESTORS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,000.000	32,164		38,310	36,930	1,380			1,380		38,310		(6,146)	(6,146)	240	
912023-20-7	US GOLD CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	17,800.000	50,676		61,193	44,144	17,049			17,049		61,193		(10,517)	(10,517)		
902925-10-6	USA TRUCK INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,180.000	19,684		15,310	14,774	537			537		15,310		4,374	4,374		
90328M-10-7	USANA HEALTH SCIENCES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,380.000	43,859		50,193	44,022	6,171			6,171		50,193		(6,334)	(6,334)		
90333E-10-8	USEC INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	65,380.000	281,750		341,782	40,425	9,994			9,994		341,782		(60,032)	(60,032)		
917488-10-8	UTAH MEDICAL PRODUCTS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	80.000	2,252		2,343	2,346	(3)			(3)		2,343		(91)	(91)	19	
G87210-10-3	UTI WORLDWIDE INC		05/11/2010	Various	16,880.000	270,615		244,389	241,722	2,667			2,667		244,389		26,227	26,227		
918076-10-0	UTSTARCOM INC		12/27/2010	Various	24,980.000	60,151		53,887	54,706	(819)			(819)		53,887		6,264	6,264		
91851C-20-1	VAALCO ENERGY INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	13,200.000	56,188		63,413	60,060	3,353			3,353		63,413		(7,225)	(7,225)		
91879Q-10-9	VAIL RESORTS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,660.000	264,930		242,895	251,748	(8,853)			(8,853)		242,895		22,035	22,035		
918866-10-4	VALASSIS COMMUNICATION		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,660.000	298,068		214,458	194,652	19,806			19,806		214,458		83,610	83,610		
91912E-10-5	VALE SA SP ADR	R	06/08/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	50,700.000	1,263,225		584,986	1,471,821	(886,835)			(886,835)		584,986		678,239	678,239	9,699	
91911X-10-4	VALEANT PHARMACEUTICALS INTERNATIONAL	I	09/28/2010	Various	25,300.000	1,234,017		783,989	804,287	(20,298)			(20,298)		783,989		450,028	450,028		
91911K-10-2	VALEANT PHARMACEUTICALS INTERNATIONAL	I	10/27/2010	DIRECT	0.650	17		17							17					
918914-10-2	VALENCE TECHNOLOGY INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	10,300.000	9,429		9,373	9,373						9,373		56	56		
91913Y-10-0	VALERO ENERGY CORP		08/12/2010	Various	98,971.000	1,934,303		1,675,714	1,657,764	17,949			17,949		1,675,714		258,589	258,589	6,007	
918905-10-0	VALHI, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,620.000	84,929		49,345	50,571	(1,226)			(1,226)		49,345		35,584	35,584	362	
919794-10-7	VALLEY NATIONAL BANCORP		08/12/2010	Various	51,100.000	816,333		654,303	722,043	(67,740)			(67,740)		654,303		162,030	162,030	18,265	
F95922-10-4	VALLOUREC EUR 4	D	08/13/2010	DISTRIBUTION	0.000	2		2							2					
920253-10-1	VALMONT INDUSTRIES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,460.000	451,944		473,395	428,337	45,058			45,058		473,395		(21,450)	(21,450)	819	
920355-10-4	VALSPAR CORP.		05/11/2010	Various	19,340.000	567,286		528,042	524,888	3,154			3,154		528,042		39,244	39,244	3,584	
920437-10-0	VALUE LINE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	180.000	4,453		5,803	4,520	1,284			1,284		5,803		(1,351)	(1,351)	36	
92046N-10-2	VALUECLICK INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	19,180.000	197,578		262,275	194,102	68,173			68,173		262,275		(64,697)	(64,697)		
921659-10-8	VANDA PHARMACEUTICALS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,920.000	69,590		66,078	66,541	(462)			(462)		66,078		3,512	3,512		
921943-85-8	VANGUARD EUROPE PACIFIC ETF		06/04/2010	Various	7,058,800.000	227,892,501		298,387,104	241,410,960	56,976,144			56,976,144		298,387,104		(70,494,603)	(70,494,603)	44,647	
G93205-11-3	VANTAGE DRILLING CO		03/18/2010	MERRILL LYNCH & COMPANY, INC.	13,820.000	21,194		25,414	22,250	3,163			3,163		25,414		(4,220)	(4,220)		
922206-10-7	VARIAN INC		05/17/2010	Various	6,340.000	328,265		324,419	326,764	(2,345)			(2,345)		324,419		3,846	3,846		
92220P-10-5	VARIAN MEDICAL SYST		08/12/2010	Various	27,080.000	1,473,128		1,246,777	1,268,698	(21,921)			(21,921)		1,246,777		226,351	226,351		
922207-10-5	VARIAN SEMICONDUCTOR EQUIPMENT		03/18/2010	MERRILL LYNCH & COMPANY, INC.	17,340.000	514,114		573,214	622,159	(48,946)			(48,946)		573,214		(59,100)	(59,100)		
92230Y-10-4	VASCO DATA SECURITY INTL		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,100.000	52,461		48,153	38,247	9,906			9,906		48,153		4,308	4,308		
92231M-10-9	VASCULAR SOLUTIONS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,500.000	31,820		30,329	29,365	964			964		30,329		1,491	1,491		
918194-10-1	VCA ANTECH INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	32,780.000	867,820		876,613	816,878	59,735			59,735		876,613		(8,793)	(8,793)		
92240G-10-1	VECTREN CORPORATION		08/12/2010	Various	5,260.000	129,129		122,381	129,817	(7,436)			(7,436)		122,381		6,748	6,748	3,407	
922417-10-0	VEECO INSTRUMENTS		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,040.000	279,301		181,221	232,602	(51,380)			(51,380)		181,221		98,080	98,080		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
92275P-30-7	VENOCO INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,180.000	57,758		64,002	54,507	9,494			9,494		64,002		(6,244)	(6,244)		
92276F-10-0	VENTAS INC		08/12/2010	Various	41,300.000	1,953,300		1,674,054	1,806,462	(132,408)			(132,408)		1,674,054		279,246	279,246	22,096	
92342Y-10-9	VERIFONE SYSTEMS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,720.000	142,163		115,157	126,454	(11,297)			(11,297)		115,157		27,006	27,006		
92343E-10-2	VERISIGN INC.		08/12/2010	Various	46,700.000	1,314,397		1,104,332	1,132,008	(27,676)			(27,676)		1,104,332		210,064	210,064		
923436-10-9	VERITAS SOFTWARE CORP		03/31/2010	DISTRIBUTION	0.000	147											147	147		
92343V-10-4	VERIZON COMMUNICATIONS		08/12/2010	Various	697,726.000	21,173,064		23,027,783	23,115,662	(87,880)			(87,880)		23,027,783		(1,854,719)	(1,854,719)	331,420	
92532F-10-0	VERTEX PHARMACEUTICALS		08/12/2010	Various	32,678.000	1,373,407		1,373,128	1,400,252	(27,124)			(27,124)		1,373,128		279	279		
918204-10-8	VF CORP		08/12/2010	Various	69,838.000	5,616,231		4,706,383	5,114,935	(408,552)			(408,552)		4,706,383		909,848	909,848	47,206	
92553P-20-1	VIACOM INC NEW CL B		08/12/2010	Various	114,622.000	3,643,219		3,145,452	3,362,582	(268,334)			(268,334)		3,145,452		497,766	497,766	3,154	
92552R-40-6	VIAD CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,440.000	93,355		93,770	91,597	2,173			2,173		93,770		(415)	(415)	355	
92552V-10-0	VIASAT INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,500.000	188,172		168,110	174,790	(6,680)			(6,680)		168,110		20,062	20,062		
925602-10-4	VICAL INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	9,420.000	36,375		34,570	30,992	3,579			3,579		34,570		1,804	1,804		
925815-10-2	VICOR CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	720.000	9,725		5,631	6,696	(1,065)			(1,065)		5,631		4,094	4,094		
927107-40-9	VILLAGE SUPER MARKET CL A		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,200.000	32,917		35,674	32,784	2,890			2,890		35,674		(2,756)	(2,756)	288	
68370R-10-9	VIMPEL COMMUNICATI SPON ADR 4 REP 3 ORD	R	03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,600.000	129,103		165,462	141,284	24,178			24,178		165,462		(36,359)	(36,359)	1,915	
92763R-10-4	VIRAGE LOGIC CORPORATION		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,360.000	25,247		20,436	18,480	1,956			1,956		20,436		4,812	4,812		
92769L-10-1	VIRGIN MEDIA INC		08/12/2010	Various	64,600.000	1,112,585		919,258	1,087,218	(167,960)			(167,960)		919,258		193,327	193,327	2,584	
928241-10-8	VIROPHARMA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,800.000	103,181		75,033	65,442	9,591			9,591		75,033		28,148	28,148		
92826B-10-4	VIRTUAL RADIOLOGIC CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,480.000	14,866		19,454	18,885	570			570		19,454		(4,588)	(4,588)		
92828Q-10-9	VIRTUS INVESTMENT PARTNERS		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,220.000	28,914		19,549	19,398	151			151		19,549		9,364	9,364		
92827P-10-2	VIRTUSA CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,940.000	29,090		29,903	26,636	3,267			3,267		29,903		(813)	(813)		
92826C-83-9	VISA INC		08/12/2010	Various	72,405.000	5,857,088		5,159,800	6,332,541	(1,172,741)			(1,172,741)		5,159,800		697,288	697,288	14,602	
E97579-19-2	VISCOFAN SA	D	06/29/2010	DISTRIBUTION	0.000	2,714		2,714							2,714					
928298-10-8	VISHAY INTERTECHNOLOGY, INC		07/08/2010	Various	26,340.000	277,321		225,370	219,939	(13,699)			(13,699)		225,370		51,951	51,951		
92835K-10-3	VISHAY PRECISION GROUP		07/19/2010	DIRECT	1.000	11		14							14		(2)	(2)		
92846N-10-4	VITAL IMAGES		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,120.000	46,642		38,941	39,593	(652)			(652)		38,941		7,702	7,702		
928551-10-0	VIVUS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	17,600.000	160,790		175,453	161,744	13,709			13,709		175,453		(14,663)	(14,663)		
928563-40-2	VM WARE INC		08/12/2010	Various	24,258.000	1,568,563		1,060,317	1,028,054	32,263			32,263		1,060,317		508,246	508,246		
92858J-10-8	VOCUS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,600.000	58,791		77,969	64,800	13,169			13,169		77,969		(19,178)	(19,178)		
928645-10-0	VOLCANO CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,500.000	123,025		87,475	95,590	(8,115)			(8,115)		87,475		35,549	35,549		
92864N-10-1	VOLCOM INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,340.000	80,196		77,806	72,652	5,155			5,155		77,806		2,390	2,390		
D94523-14-5	VOLKSWAGEN AG	D	06/08/2010	Various	5,017.000	403,900		475,614	561,904	120,521		227,761	(107,239)	20,950	475,614	(93,390)	21,675	(71,715)	7,904	
928703-10-7	VOLT INFO SCIENCES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,980.000	31,712		33,436	29,800	3,636			3,636		33,436		(1,723)	(1,723)		
928708-10-6	VOLTERRA SEMICONDUCTOR CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,980.000	125,069		91,538	95,218	(3,680)			(3,680)		91,538		33,531	33,531		
928856-20-2	VOLVO A	D	06/08/2010	UBS AG	21,194.000	207,084		212,123	180,563	24,764			24,764	6,796	212,123	(31,708)	26,669	(5,038)		
929042-10-9	VORNADO RLTY TR		11/08/2010	Various	33,069.000	2,877,009		2,111,245	2,312,846	(204,056)			(204,056)		2,111,245		765,764	765,764	33,052	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
918284-10-0	VSE CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	900.000	40,504		38,669	40,572	(1,903)			(1,903)		38,669		1,835	1,835	45	
929160-10-9	VULCAN MAT LS CO COM		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	26,620.000	1,289,100		1,364,211	1,402,075	(37,864)			(37,864)		1,364,211		(75,111)	(75,111)	6,655	
92922P-10-6	W & T OFFSHORE		03/18/2010	MERRILL LYNCH & COMPANY, INC.	7,740.000	69,071		102,078	90,558	11,520			11,520		102,078		(33,007)	(33,007)	232	
38388F-10-8	W R GRACE & CO NEW		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,980.000	455,718		383,681	405,093	(21,412)			(21,412)		383,681		72,037	72,037		
92927K-10-2	WABCO HOLDINGS INC		05/11/2010	Various	12,280.000	413,793		278,299	316,701	(38,402)			(38,402)		278,299		135,494	135,494		
929740-10-8	WABTEC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,940.000	595,009		540,759	569,310	(28,551)			(28,551)		540,759		54,250	54,250	139	
930059-10-0	WADDELL & REED FINANCIAL		05/11/2010	Various	38,260.000	1,300,038		1,130,216	1,168,460	(38,245)			(38,245)		1,130,216		169,823	169,823	14,539	
931422-10-9	WALGREEN CO		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	221,014.000	7,615,957		7,850,841	8,115,634	(264,793)			(264,793)		7,850,841		(234,884)	(234,884)	30,389	
931142-10-3	WAL-MART STORES		08/12/2010	Various	488,421.000	25,133,240		24,524,629	26,106,102	(1,581,474)			(1,581,474)		24,524,629		608,611	608,611	428,355	
93317Q-10-5	WALTER ENERGY INC		05/11/2010	Various	14,972.000	1,102,087		654,759	1,127,541	(472,782)			(472,782)		654,759		447,328	447,328	3,369	
93317W-10-2	WALTER INVESTMENT MANAGEMENT		03/18/2010	MERRILL LYNCH & COMPANY, INC.	3,920.000	65,241		60,573	56,174	4,399			4,399		60,573		4,668	4,668	1,960	
G9431R-10-3	WANT WANT CHINA HOLDINGS LTD	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	2,516,000.000	1,831,058		1,410,425	1,798,940	(389,227)			(389,227)	712	1,410,425	(1,670)	422,303	420,633		
934390-40-2	WARNACO GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,080.000	465,327		446,173	425,275	20,898			20,898		446,173		19,154	19,154		
934550-10-4	WARNER MUSIC GRP CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,000.000	88,481		80,852	73,580	7,272			7,272		80,852		7,629	7,629		
93564A-10-0	WARREN RESOURCES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,280.000	31,404		42,210	32,536	9,674			9,674		42,210		(10,806)	(10,806)		
939640-10-8	WASHINGTON POST CO CL B		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,340.000	602,088		636,235	589,064	47,171			47,171		636,235		(34,147)	(34,147)	3,015	
937303-10-5	WASHINGTON BANKING CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,020.000	29,100		19,734	24,119	(4,385)			(4,385)		19,734		9,367	9,367	111	
938824-10-9	WASHINGTON FEDERAL		05/11/2010	Various	13,020.000	246,740		217,931	251,807	(33,875)			(33,875)		217,931		28,809	28,809	1,302	
939653-10-1	WASHINGTON REAL ESTATE		12/13/2010	Various	13,360.000	402,955		383,434	368,068	14,995			14,995		383,434		19,521	19,521	3,766	
940610-10-8	WASHINGTON TRUST BANCORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,660.000	68,373		62,592	57,023	5,570			5,570		62,592		5,780	5,780	769	
941053-10-0	WASTE CONNECTIONS		05/11/2010	Various	13,240.000	464,185		389,997	441,422	(51,424)			(51,424)		389,997		74,187	74,187		
94106L-10-9	WASTE MGMT INC DEL		08/12/2010	Various	218,831.000	7,403,182		6,800,813	7,398,676	(597,863)			(597,863)		6,800,813		602,370	602,370	84,716	
941075-20-2	WASTE SERVICES INC		07/06/2010	MERGER	3,880.000	45,405		19,798	35,347	(15,549)			(15,549)		19,798		25,607	25,607		
941848-10-3	WATERS CORPORATION		03/18/2010	MERRILL LYNCH & COMPANY, INC.	15,320.000	1,014,059		914,042	949,227	(35,186)			(35,186)		914,042		100,018	100,018		
941888-10-9	WATERSTONE FINANCIAL INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,240.000	3,554		2,542	2,542						2,542		1,012	1,012		
942622-20-0	WATSCO INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,060.000	178,449		163,394	149,879	13,515			13,515		163,394		15,055	15,055	3,060	
942749-10-2	WATTS WATER TECHNOLOGIES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,460.000	202,630		199,993	199,743	250			250		199,993		2,637	2,637	711	
943315-10-1	WAUSAU PAPER CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,400.000	82,221		97,307	109,040	(11,733)			(11,733)		97,307		(15,086)	(15,086)		
929236-10-7	WD-40 CO.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,480.000	115,654		110,654	112,613	(1,959)			(1,959)		110,654		4,999	4,999	870	
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		03/18/2010	MERRILL LYNCH & COMPANY, INC.	279,618.000	4,753,334		6,297,783	5,007,958	1,289,825			1,289,825		6,297,783		(1,544,449)	(1,544,449)		
94733A-10-4	WEB.COM GROUP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,940.000	30,035		44,603	38,788	5,815			5,815		44,603		(14,568)	(14,568)		
94770V-10-2	WEBMD HEALTH CORP		05/11/2010	Various	22,120.000	1,049,265		754,355	851,399	(97,043)			(97,043)		754,355		294,909	294,909		
947684-10-6	WEBSENSE		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,340.000	97,819		76,878	75,776	1,102			1,102		76,878		20,941	20,941		

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947890-10-9	WEBSTER FINANCIAL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	8,240.000	173,955		111,919	97,809	14,110			14,110		111,919		62,036	62,036	165	
948626-10-6	WEIGHT WATCHERS INTL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	24,820.000	624,280		694,438	723,751	(29,313)			(29,313)		694,438		(70,159)	(70,159)	4,344	
948741-10-3	WEINGARTEN REALTY		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,100.000	206,566		183,404	180,089	3,315			3,315		183,404		23,162	23,162	2,366	
94946T-10-6	WELLCARE HEALTH PLANS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,480.000	291,865		248,877	348,485	(99,607)			(99,607)		248,877		42,987	42,987		
94973V-10-7	WELLPOINT INC		08/12/2010	Various	145,356.000	8,429,731		7,550,996	8,472,801	(921,805)			(921,805)		7,550,996		878,735	878,735		
949746-10-1	WELLS FARGO CO		08/12/2010	Various	996,951.000	28,555,495		26,044,046	26,907,707	(863,662)			(863,662)		26,044,046		2,511,449	2,511,449	98,879	
950587-10-5	WENDYS ARBYS GROUP INC		05/11/2010	Various	136,551.000	666,990		560,547	640,424	(79,877)			(79,877)		560,547		106,442	106,442	2,048	
950755-10-8	WERNER ENTERPRISES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	4,840.000	107,970		89,732	95,784	(6,051)			(6,051)		89,732		18,238	18,238	484	
950810-10-1	WESBANCO INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,340.000	101,232		99,981	78,236	21,745			21,745		99,981		1,251	1,251	1,775	
950817-10-6	WESCO FINANCIAL CORP		05/11/2010	Various	400.000	154,428		130,465	137,200	(6,735)			(6,735)		130,465		23,963	23,963	328	
95082P-10-5	WESCO INTERNATIONAL INC		05/11/2010	Various	24,220.000	930,184		689,992	654,182	35,809			35,809		689,992		240,193	240,193		
95123P-10-6	WEST BANCORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,380.000	27,788		17,200	16,663	537			537		17,200		10,587	10,587		
954235-10-7	WEST MARINE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,260.000	38,517		25,753	26,276	(522)			(522)		25,753		12,764	12,764		
955306-10-5	WEST PHARMACEUTICAL SERVICES		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,220.000	302,365		293,226	283,024	10,202			10,202		293,226		9,139	9,139	1,155	
957090-10-3	WESTAMERICA BANCORPORATION		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,600.000	436,513		390,360	420,812	(30,452)			(30,452)		390,360		46,154	46,154	2,736	
957638-10-9	WESTERN ALLIANCE BANCORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,780.000	69,033		44,528	44,528						44,528		24,505	24,505		
958102-10-5	WESTERN DIGITAL CORP.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	46,027.000	1,755,530		1,802,174	2,032,092	(229,918)			(229,918)		1,802,174		(46,644)	(46,644)		
959319-10-4	WESTERN REFINING INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,480.000	47,416		58,386	44,651	13,736			13,736		58,386		(10,971)	(10,971)		
959802-10-9	WESTERN UN CO COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	165,775.000	2,779,580		3,187,318	3,124,859	62,460			62,460		3,187,318		(407,738)	(407,738)	9,947	
96008P-10-4	WESTFIELD FINANCIAL INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,000.000	72,227		67,402	66,000	1,402			1,402		67,402		4,825	4,825	400	
Q97062-10-5	WESTFIELD GROUP	D	12/13/2010	DISTRIBUTION	0.000	446,896		446,896							446,896					
960413-10-2	WESTLAKE CHEMICAL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,460.000	109,952		120,045	111,188	8,858			8,858		120,045		(10,094)	(10,094)	256	
960878-10-6	WESTMORELAND COAL CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,280.000	28,094		18,882	20,315	(1,433)			(1,433)		18,882		9,212	9,212		
961765-10-4	WESTWOOD HOLDINGS GROUP		03/18/2010	MORGAN STANLEY CAPITAL	1,300.000	49,095		47,952	47,242	710			710		47,952		1,143	1,143	858	
961840-10-5	WET SEAL		05/11/2010	CREDIT SUISSE INTERNATIONAL	6,280.000	28,588		23,036	21,666	1,370			1,370		23,036		5,552	5,552		
962149-10-0	WEYCO GROUP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,340.000	31,166		30,903	31,678	(775)			(775)		30,903		263	263	402	
962166-10-4	WEYERHAEUS ER CO COM		09/30/2010	Various	42,886.670	1,830,093		1,647,074	855,768	(99,407)			(99,407)		1,647,074		183,018	183,018	7,032	
92924F-10-6	WGL HOLDINGS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	11,800.000	405,273		396,989	395,772	1,217			1,217		396,989		8,284	8,284	4,337	
963320-10-6	WHIRLPOOL CORP COM		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	17,820.000	1,545,488		1,292,321	1,437,361	(145,041)			(145,041)		1,292,321		253,167	253,167	7,663	
963801-10-5	WHITE ELECTRONIC DESIGNS		05/03/2010	MERGER	4,680.000	32,760		22,062	21,856	207			207		22,062		10,698	10,698		
G9618E-10-7	WHITE MTNS INS GROUP LTD		05/11/2010	Various	1,180.000	402,092		385,279	392,539	(7,260)			(7,260)		385,279		16,812	16,812	1,180	
966612-10-3	WHITNEY HOLDING CORP		05/11/2010	Various	25,980.000	331,812		241,736	236,678	5,058			5,058		241,736		90,076	90,076	346	
966837-10-6	WHOLE FOODS MKT INC		08/12/2010	Various	28,280.000	1,020,869		883,540	776,286	107,254			107,254		883,540		137,329	137,329		
967797-10-1	WILBER CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	680.000	4,470		5,455	4,896	559			559		5,455		(985)	(985)	41	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
968223-20-6	WILEY JOHN & SONS INC		05/11/2010	Various	8,780.000	365,614		305,348	367,706	(62,358)			(62,358)		305,348		60,265	60,265	2,458	
969203-10-8	WILL BROS GRP INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,780.000	108,231		131,955	148,119	(16,164)			(16,164)		131,955		(23,724)	(23,724)		
969455-10-4	WILLIAMS COMMUNICATIONS GROUP INC		03/19/2010	DISTRIBUTION	0.000	1,016											1,016	1,016		
969457-10-0	WILLIAMS COS INC		11/10/2010	Various	220,000.000	5,018,782		4,868,768	4,637,600	231,168			231,168		4,868,768		150,014	150,014	34,200	
969904-10-1	WILLIAMS SONOMA, INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	22,620.000	555,402		496,890	470,044	26,846			26,846		496,890		58,512	58,512	2,714	
970646-10-5	WILLIS LEASE FINANCE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	820.000	10,304		10,818	12,300	(1,482)			(1,482)		10,818		(514)	(514)		
971807-10-2	WILMINGTON TRUST CORPORATION		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	21,680.000	346,238		328,722	267,531	61,191			61,191		328,722		17,516	17,516	217	
97186T-10-8	WILSHIRE BANCORP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,420.000	59,829		40,530	44,390	(3,859)			(3,859)		40,530		19,298	19,298	542	
97381W-10-4	WINDSTREAM CORP		08/12/2010	Various	163,456.840	1,786,287		1,627,883	1,796,381	(168,508)			(168,508)		1,627,883		158,405	158,405	100,041	
974280-30-7	WINN-DIXIE STORES INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,120.000	139,150		156,895	121,685	35,210			35,210		156,895		(17,744)	(17,744)		
974637-10-0	WINNEBAGO INDUSTRIES, INC.		03/18/2010	MERRILL LYNCH & COMPANY, INC.	6,500.000	89,871		94,081	79,300	14,781			14,781		94,081		(4,210)	(4,210)		
976391-30-0	WINTHROP REALTY TRUST		05/11/2010	Various	2,580.000	29,961		23,798	28,019	(4,220)			(4,220)		23,798		6,162	6,162	727	
97650W-10-8	WINTRUST FINANCIAL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,820.000	214,037		185,118	179,198	5,920			5,920		185,118		28,919	28,919	524	
976657-10-6	WISCONSIN ENERGY		08/12/2010	Various	25,660.000	1,368,805		1,142,296	1,278,638	(136,342)			(136,342)		1,142,296		226,509	226,509	18,536	
929297-10-9	WMS INDUSTRIES		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	24,760.000	1,011,171		1,199,184	990,400	208,784			208,784		1,199,184		(188,013)	(188,013)		
978097-10-3	WOLVERINE WORLD WIDE, INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,780.000	308,458		294,304	293,432	873			873		294,304		14,154	14,154	1,186	
978166-10-6	WONDER AUTO TECHNOLOGY INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,220.000	33,560		44,903	37,867	7,035			7,035		44,903		(11,343)	(11,343)		
980745-10-3	WOODWARD GOVERN		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,860.000	183,019		149,547	151,012	(1,466)			(1,466)		149,547		33,472	33,472	352	
981419-10-4	WORLD ACCEPTANCE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,200.000	76,799		59,978	78,826	(18,848)			(18,848)		59,978		16,820	16,820		
981475-10-6	WORLD FUEL SERVICES CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	7,180.000	200,774		184,097	192,352	(8,256)			(8,256)		184,097		16,677	16,677	539	
981560-10-8	WORLD WRESTLING ENTERTAINMENT		05/11/2010	CREDIT SUISSE INTERNATIONAL	2,600.000	44,941		35,537	39,858	(4,321)			(4,321)		35,537		9,404	9,404	936	
981811-10-2	WORTHINGTON INDUSTRIES, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	5,680.000	88,699		77,990	74,238	3,753			3,753		77,990		10,708	10,708	568	
982330-10-5	WRIGHT EXPRESS CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,420.000	264,104		256,253	268,261	(12,008)			(12,008)		256,253		7,851	7,851		
98235T-10-7	WRIGHT MEDICAL GRP INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,120.000	129,929		141,299	153,874	(12,575)			(12,575)		141,299		(11,370)	(11,370)		
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		08/12/2010	Various	58,816.000	1,419,315		1,049,545	1,186,319	(136,774)			(136,774)		1,049,545		369,770	369,770	7,689	
983134-10-7	WYNN RESOR TS LTD COM		08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	7,580.000	660,533		427,101	441,383	(14,282)			(14,282)		427,101		233,432	233,432	3,790	
98389B-10-0	XCEL ENERGY INC		08/12/2010	Various	69,240.000	1,494,387		1,452,840	1,469,273	(16,433)			(16,433)		1,452,840		41,547	41,547	12,192	
98411C-10-0	XENOPORT INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,500.000	56,959		126,084	120,640	5,444			5,444		126,084		(69,126)	(69,126)		
984121-10-3	XEROX CORP COM		08/12/2010	Various	177,041.000	1,630,815		1,358,198	1,497,767	(139,569)			(139,569)		1,358,198		272,616	272,616	21,070	
983919-10-1	XILINX INC COM		08/12/2010	Various	67,550.000	1,821,914		1,604,223	1,692,803	(88,580)			(88,580)		1,604,223		217,691	217,691	12,046	
45071R-10-9	XIXIA		05/11/2010	CREDIT SUISSE INTERNATIONAL	760.000	7,947		5,832	5,654	178			178		5,832		2,115	2,115		
G98290-10-2	XL GROUP PLC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	73,221.000	1,412,364		1,324,408	1,342,141	(17,733)			(17,733)		1,324,408		87,956	87,956	7,322	
983857-10-3	XRITE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	3,460.000	11,511		7,477	7,543	(66)			(66)		7,477		4,034	4,034		
98385X-10-6	XTO ENERGY INC.		06/25/2010	Various	152,988.000	7,025,086		5,071,685	7,118,532	(2,046,846)			(2,046,846)		5,071,685		1,953,400	1,953,400	30,165	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
984314-10-4	YADKIN VALLEY FINANCIAL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	4,100.000	17,010		16,541	15,006	1,535			1,535		16,541		469	469		
984332-10-6	YAHOO INC COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	246,016.000	4,044,771		4,126,568	4,128,148	(1,580)			(1,580)		4,126,568		(81,797)	(81,797)		
987184-10-8	YORK WATER CO		03/18/2010	MERRILL LYNCH & COMPANY, INC.	2,760.000	38,469		39,401	40,048	(646)			(646)		39,401		(932)	(932)	707	
987413-10-1	YOUBET.COM INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	8,120.000	24,114		22,197	23,304	(1,108)			(1,108)		22,197		1,918	1,918		
987520-10-3	YOUNG INNOVATIONS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	1,080.000	28,748		28,284	26,762	1,522			1,522		28,284		464	464	43	
984249-30-0	YRC WORLDWIDE INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	13,080.000	5,817		10,985	10,985						10,985		(5,168)	(5,168)		
988498-10-1	YUM! BRANDS INC		08/12/2010	Various	102,478.000	4,116,018		3,519,784	3,583,656	(63,872)			(63,872)		3,519,784		596,234	596,234	46,150	
988858-10-6	ZALE CORP.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,300.000	18,705		14,416	14,416						14,416		4,289	4,289		
989207-10-5	ZEBRA TECHNOLOGIES CORP.		05/11/2010	Various	20,560.000	590,983		535,185	583,082	(47,897)			(47,897)		535,185		55,798	55,798		
989390-10-9	ZENITH NATIONAL INS CORP		05/20/2010	Various	8,140.000	308,646		261,432	242,246	19,186			19,186		261,432		47,214	47,214	8,140	
98944B-10-8	ZEP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,840.000	34,707		33,601	31,869	1,732			1,732		33,601		1,106	1,106	147	
98952K-10-7	ZHONGPIN INC	R	03/18/2010	MERRILL LYNCH & COMPANY, INC.	5,020.000	62,997		80,758	78,362	2,396			2,396		80,758		(17,762)	(17,762)		
98956P-10-2	ZIMMER HOLDINGS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	57,221.000	3,293,187		2,912,658	3,382,333	(469,676)			(469,676)		2,912,658		380,529	380,529		
989696-10-9	ZION OIL & GAS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,560.000	15,213		18,304	18,304						18,304		(3,091)	(3,091)		
989701-10-7	ZIONS BANCORP		05/11/2010	Various	26,080.000	727,270		479,627	334,606	145,020			145,020		479,627		247,643	247,643	522	
98974P-10-0	ZIX CORPORATION		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	14,560.000	31,867		32,300	24,898	7,402			7,402		32,300		(433)	(433)		
989922-10-9	ZOLL MED CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,600.000	48,307		34,934	42,752	(7,818)			(7,818)		34,934		13,372	13,372		
98975W-10-4	ZOLTEK COS INC		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,360.000	64,146		70,455	60,420	10,035			10,035		70,455		(6,309)	(6,309)		
98975F-10-1	ZORAN CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,600.000	124,052		125,648	128,180	(2,532)			(2,532)		125,648		(1,595)	(1,595)		
Y0004F-10-5	ZTE CORP-H	D	03/22/2010	MORGAN STANLEY CO. INC. NEW YORK	200,400.000	1,193,755		1,021,375	873,620	(139,183)	286,464		147,282	473	1,021,375	(1,356)	173,736	172,380		
989817-10-1	ZUMIEZ INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	1,620.000	30,133		24,975	20,606	4,369			4,369		24,975		5,158	5,158		
989855-10-1	ZYGO CORP		05/11/2010	Various	2,960.000	27,137		23,119	19,921	3,198			3,198		23,119		4,018	4,018		
98985T-10-9	ZYMOGENETICS INC		10/12/2010	Various	8,440.000	48,774		49,228	53,932	(4,704)			(4,704)		49,228		(454)	(454)		
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,826,101,656	XXX	3,680,284,570	3,104,849,789	(46,818,529)	808,599	5,802,777	(51,812,707)	97,103	3,679,368,237	(1,025,142)	147,758,561	146,733,420	19,397,793	XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		04/30/2010	DISTRIBUTION	0.000	19,546		19,546							19,546					
9199999. Common Stocks - Parent, Subsidiaries and Affiliates						19,546	XXX	19,546							19,546					XXX
261934-10-3	DREYFUS MONEY MARKET		06/02/2010	DIRECT	23,163.540	23,164		23,164	23,164						23,164				10	
9399999. Common Stocks - Money Market Mutual Funds						23,164	XXX	23,164	23,164						23,164				10	XXX
9799997. Total - Common Stocks - Part 4						3,826,144,365	XXX	3,680,327,279	3,104,872,952	(46,818,529)	808,599	5,802,777	(51,812,707)	97,103	3,679,410,947	(1,025,142)	147,758,561	146,733,420	19,397,804	XXX
9799998. Total - Common Stocks - Part 5						272,981,044	XXX	261,198,184				1,365,320	(1,365,320)		259,954,469	304,117	12,722,458	13,026,576	1,866,812	XXX
9799999. Total - Common Stocks						4,099,125,410	XXX	3,941,525,463	3,104,872,952	(46,818,529)	808,599	7,168,097	(53,178,026)	97,103	3,939,365,415	(721,024)	160,481,020	159,759,995	21,264,615	XXX
9899999. Total - Preferred and Common Stocks						4,145,180,687	XXX	3,981,233,726	3,138,121,079	(44,825,779)	851,744	7,363,275	(51,337,310)	97,103	3,979,111,080	(721,024)	166,790,632	166,069,608	22,553,083	XXX
9999999 - Totals						16,521,508,172	XXX	15,928,455,630	12,504,072,220	73,813,012	35,070,847	90,541,414	18,342,445	(10,342,397)	16,075,168,695	13,794,792	432,544,691	446,339,483	326,188,598	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31398A-2C-5	FANNIE MAE 07/26/2012		07/22/2010	BARCLAYS BANK	11/15/2010	UNION BANK OF SWITZERLAND	20,000,000	19,995,900	19,996,600	19,996,532		632		632			68	68	16,936	
31398A-3F-7	FANNIE MAE 08/23/2012		08/19/2010	BARCLAYS BANK	11/15/2010	Various	15,000,000	14,990,880	15,000,699	14,991,720		840		840			8,979	8,979	7,936	
31398A-L6-7	FANNIE MAE 09/19/2011		03/23/2010	BARCLAYS BANK	08/19/2010	BARCLAYS BANK	35,000,000	34,978,745	34,996,980	34,984,038		5,294		5,294			12,942	12,942	35,666	960
31331G-5J-4	FEDERAL FARM CREDIT BANK 12/08/2011		03/23/2010	UNION BANK OF SWITZERLAND	10/18/2010	GOLDMAN, SACHS & CO.	15,000,000	14,986,950	14,993,112	14,991,300		4,350		4,350			1,812	1,812	22,282	1,188
31331J-CW-1	FEDERAL FARM CREDIT BANK 01/25/2013		03/22/2010	BARCLAYS BANK	11/17/2010	BARCLAYS BANK	100,000,000	99,928,300	99,901,923	99,944,346		16,046		16,046			(42,424)	(42,424)	236,927	29,100
3133XX-SJ-7	FEDERAL HOME LOAN BANK 09/26/2011		03/25/2010	UNION BANK OF SWITZERLAND	10/18/2010	Various	70,000,000	69,968,500	69,995,795	69,979,974		11,474		11,474			15,821	15,821	104,634	1,687
3128X9-YV-6	FREDDIE MAC 02/10/2012		03/22/2010	GOLDMAN, SACHS & CO.	10/18/2010	Various	75,000,000	74,928,075	74,962,088	74,947,968		19,893		19,893			14,119	14,119	106,514	5,146
912828-MF-4	TSY INFL IX N/B 01/15/2020		01/11/2010	BARCLAYS BANK	12/16/2010	SALOMON SMITH BARNEY	25,000,000	24,872,303	25,873,755	24,883,323		11,020		11,020			990,432	990,432	319,686	
912810-PX-0	US TREASURY N/B 05/15/2038		06/29/2010	CREDIT SUISSE FIRST BOSTON CORPORATION	08/11/2010	CREDIT SUISSE FIRST BOSTON CORPORATION	149,250,000	163,148,906	162,862,292	163,117,069		(31,838)		(31,838)			(254,777)	(254,777)	1,612,143	839,531
912810-QB-7	US TREASURY N/B 05/15/2039		03/24/2010	GOLDMAN, SACHS & CO.	12/10/2010	DEUTSCHE BANK SECURITIES	26,000,000	24,464,479	25,311,406	24,482,855		18,376		18,376			828,550	828,550	1,190,470	396,823
912810-QE-1	US TREASURY N/B 02/15/2040		03/24/2010	BANK OF AMERICA	12/10/2010	J. P. MORGAN SECURITIES, INC.	25,000,000	24,882,913	25,886,620	24,884,249		1,337		1,337			1,002,371	1,002,371	955,163	121,374
912810-QH-4	US TREASURY N/B 05/15/2040		06/28/2010	Various	08/11/2010	Various	607,000,000	641,390,000	646,894,729	641,321,995		(68,005)		(68,005)			5,572,734	5,572,734	6,205,367	3,199,100
912828-MG-2	US TREASURY N/B 01/15/2013		03/26/2010	SALOMON SMITH BARNEY	12/13/2010	BANK OF AMERICA	25,000,000	24,851,648	25,370,033	24,888,922		37,275		37,275			481,110	481,110	314,793	69,320
912828-MT-4	US TREASURY N/B 03/15/2013		03/25/2010	BARCLAYS BANK	12/13/2010	MORGAN STANLEY DEAN WITTER	50,000,000	49,543,135	50,749,835	49,651,877		108,742		108,742			1,097,958	1,097,958	516,575	20,550
912828-NQ-9	US TREASURY N/B 07/31/2012		12/10/2010	Various	12/16/2010	Various	571,400,000	572,582,528	573,154,705	572,438,827		(143,701)		(143,701)			715,877	715,877	1,092,296	267,651
0399999. Bonds - U.S. Governments							1,808,650,000	1,855,513,261	1,865,950,569	1,855,504,996		(8,265)		(8,265)			10,445,574	10,445,574	12,737,387	4,952,430
302154-AW-9	EXPORT-IMPORT BK KOREA 06/29/2020	F	06/21/2010	BANK OF AMERICA	08/19/2010	STANDARD CHARTERED BANK	2,500,000	2,480,725	2,698,250	2,480,953		228		228			217,297	217,297	19,575	
053017-39-8	IDBI BANK LTD/DIFC DUBAI 02/05/2016	F	07/29/2010	HSBC SECURITIES, INC.	09/22/2010	HSBC SECURITIES, INC.	3,000,000	2,998,290	3,064,800	2,998,330		40		40			66,470	66,470	20,583	
05674R-AA-2	KINGDOM OF BAHRAIN 03/31/2020	F	03/24/2010	CHASE SECURITIES	04/26/2010	HSBC SECURITIES, INC.	4,000,000	3,913,160	3,995,000	3,913,686		526		526			81,314	81,314	17,722	
731011-AS-1	REPUBLIC OF POLAND 07/16/2015	F	07/08/2010	HSBC SECURITIES, INC.	07/12/2010	Various	8,000,000	7,976,240	8,022,000	7,976,240							45,760	45,760		
1099999. Bonds - All Other Governments							17,500,000	17,368,415	17,780,050	17,369,209		794		794			410,841	410,841	57,880	
452152-BY-6	ILLINOIS ST G O 2010 SER FEBR 01/01/2021		02/19/2010	MORGAN STANLEY DEAN WITTER	03/05/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH	10,000,000	10,721,400	10,821,000	10,720,235		(1,165)		(1,165)			100,765	100,765	9,722	
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions							10,000,000	10,721,400	10,821,000	10,720,235		(1,165)		(1,165)			100,765	100,765	9,722	
38374L-HM-6	GNR 0548F AF 06/20/2035		03/22/2010	FTN FINANCIAL	12/06/2010	Various	29,400,141	29,198,015	29,178,536	29,228,733		30,717		30,717			(50,197)	(50,197)	95,878	1,796
14837K-EX-9	CASTAIC LAKE WTR AGY CA COP O 08/01/2030		07/08/2010	MESIROW FINANCIAL, INC.	07/21/2010	MESIROW FINANCIAL, INC.	7,685,000	7,342,018	7,429,400	7,342,306		288		288			87,094	87,094	165,484	155,621
914318-C9-9	UNIVERSITY OF IDAHO GEN REV 2 04/01/2041		03/03/2010	BAUM, GEORGE K. & COMPANY	05/04/2010	BAUM, GEORGE K. & COMPANY	6,515,000	6,515,000	6,612,725	6,515,000							97,725	97,725		
914353-DV-6	UNIVERSITY OF IL AUX FACS SYS 04/01/2012		07/19/2010	STONE & YOUNGBERG	07/19/2010	PRAGER MCCARTHY & SEALY	1,000,000	974,850	975,260	974,850							410	410		
646139-X8-3	NEW JERSEY TURNPIKE AUTH BABS 01/01/2041		12/08/2010	GOLDMAN, SACHS & CO.	12/21/2010	Various	35,000,000	35,000,000	36,650,960	35,000,000							1,650,960	1,650,960	69,047	
3199999. Bonds - U.S. Special Revenues							79,600,141	79,029,884	80,846,881	79,060,889		31,005		31,005			1,785,992	1,785,992	330,409	157,417
007903-AS-6	ADVANCED MICRO DEVICES 08/01/2020		07/26/2010	J. P. MORGAN SECURITIES, INC.	09/28/2010	BARCLAYS BANK	550,000	550,000	559,625	550,000							9,625	9,625	6,749	
013817-AU-5	ALCOA INC 08/15/2020		07/26/2010	CITIBANK	07/27/2010	Various	5,000,000	4,993,550	5,038,550	4,993,550							45,000	45,000		
028865-AA-1	AMERICAN PETROLEUM TAN 05/01/2015		05/06/2010	CREDIT SUISSE FIRST BOSTON CORPORATION	08/23/2010	CREDIT SUISSE FIRST BOSTON CORPORATION	325,000	315,910	328,250	316,301		391		391			11,949	11,949	9,161	
029229-AA-9	AMERICAN RENAL HOLDINGS 05/15/2018		04/27/2010	BANK OF AMERICA	04/27/2010	BANK OF AMERICA	80,000	79,424	80,200	79,424							776	776		
009127-AA-9	AMGH MERGER SUB INC 11/01/2018		10/15/2010	BARCLAYS BANK	10/15/2010	BARCLAYS BANK	1,000,000	1,000,000	1,032,500	1,000,000							32,500	32,500		
05946N-AJ-4	BANCO BRADESCO SA 01/16/2021	F	08/09/2010	HSBC SECURITIES, INC.	08/11/2010	MORGAN STANLEY DEAN WITTER	3,000,000	2,988,660	3,000,000	2,988,660							11,340	11,340		
G0818T-AB-7	BANK OF BARODA/LONDON 10/07/2015	F	03/29/2010	DEUTSCHE BANK A.G.	07/16/2010	Various	7,500,000	7,451,325	7,529,575	7,453,559		2,234		2,234			76,016	76,016	101,762	
061199-AA-3	BANK OF CHINA HONG KONG 02/11/2020	F	04/12/2010	DEUTSCHE BANK A.G.	04/13/2010	Various	7,500,000	7,464,075	7,496,440	7,464,075							32,365	32,365	78,625	78,625
064149-A6-4	BANK OF NOVA SCOTIA 01/22/2015	A	01/19/2010	MORGAN STANLEY DEAN WITTER	01/20/2010	FIRST TENNESSEE BANK (THE)	10,000,000	9,987,200	10,024,400	9,987,220		20		20			37,180	37,180	2,833	
05533A-AA-0	BBVA BANCOMER SA TEXAS 04/22/2020	F	04/15/2010	GOLDMAN, SACHS & CO.	04/21/2010	Various	5,000,000	5,000,000	5,094,250	5,000,000							94,250	94,250	1,108	
07385T-AJ-5	BEAR STEARNS CO INC 11/15/2014		02/09/2010	J. P. MORGAN SECURITIES, INC.	11/10/2010	J. P. MORGAN SECURITIES, INC.	17,000,000	18,677,560	19,216,800	18,427,434		(250,126)		(250,126)			789,366	789,366	971,692	234,175
466183-AE-0	BINGHAM CDO, CLASS A3 LOANS 02/15/2012	F	03/26/2010	GUGGENHEIM CAPITAL MARKETS	08/15/2010	SCHEDULED REDEMPTION	10,621,229	10,448,634	10,621,229	10,621,229		172,595		172,595					31,506	7,635

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
09069N-AA-6	BIOSCRIP INC 10/01/2015		03/17/2010	JEFFERIES & COMPANY, INC.	03/17/2010	JEFFERIES & COMPANY, INC.	400,000	400,000	408,000	400,000							8,000	8,000		
150890-AA-2	CELANESE US HOLDINGS LLC 10/15/2018		09/15/2010	BANK OF AMERICA	09/15/2010	GOLDMAN, SACHS & CO.	500,000	500,000	506,250	500,000							6,250	6,250		
15672W-AB-0	CEQUEL COM HLDG I/CAP CP 11/15/2017		04/29/2010	GOLDMAN, SACHS & CO.	05/18/2010	EXCHANGE	900,000	918,000	917,878	917,900		(100)		(100)			(22)	(22)	41,831	38,813
12527G-AA-1	CF INDUSTRIES INC 05/01/2018		04/20/2010	MORGAN STANLEY DEAN WITTER	04/20/2010	MORGAN STANLEY DEAN WITTER	80,000	80,000	81,800	80,000							1,800	1,800		
12527G-AB-9	CF INDUSTRIES INC 05/01/2020		04/20/2010	MORGAN STANLEY DEAN WITTER	04/20/2010	MORGAN STANLEY DEAN WITTER	80,000	80,000	82,000	80,000							2,000	2,000		
990512-9E-7	CHARTER COMMUNICATIONS OPERAT 09/06/2016		03/31/2010	EXCHANGE	06/30/2010	Various	4,417,832	3,729,387	4,260,408	3,746,160		16,773		16,773			514,248	514,248	33,493	
165167-BN-6	CHESAPEAKE ENERGY CORP 01/15/2016		05/25/2010	OPPENHEIMER & CO. INC	08/17/2010	TENDER OFFER	1,000,000	990,000	1,011,250	990,323		323		323			20,928	20,928	64,014	24,476
990173-9B-4	CINCINNATI BELL INC TERM LOAN 06/11/2017		07/14/2010	VARIOUS	11/12/2010	VARIOUS	4,119,687	4,003,597	4,119,687	4,119,687		116,091		116,091					74,134	
17285T-AD-8	CITADEL BROADCASTING COR 12/15/2018		12/06/2010	J. P. MORGAN SECURITIES, INC.	12/06/2010	STERNE AGEE & LEACH	1,000,000	1,000,000	1,025,000	1,000,000							25,000	25,000		
18538R-AD-5	CLEARWATER PAPER CORP 11/01/2018		10/13/2010	BANK OF AMERICA	10/13/2010	BANK OF AMERICA	200,000	200,000	203,000	200,000							3,000	3,000		
18683K-AA-9	CLIFFS NATURAL RESOURCES 03/15/2020		03/10/2010	BANK OF AMERICA	03/10/2010	MORGAN STANLEY DEAN WITTER	3,000,000	2,982,810	3,063,570	2,982,810							80,760	80,760		
20030N-AG-6	COMCAST CORP 06/15/2016		02/16/2010	BANK OF AMERICA	09/28/2010	Various	10,000,000	10,383,400	10,606,760	10,371,291		(12,109)		(12,109)			235,469	235,469	200,406	88,000
20030N-BA-8	COMCAST CORP 03/01/2020		02/24/2010	ROYAL BANK OF SCOTLAND PLC	03/01/2010	ROYAL BANK OF SCOTLAND PLC	10,000,000	9,989,900	10,118,400	9,989,907		7		7			128,494	128,494	4,292	
12629Y-AA-9	COOPER-STANDARD AUTOMOTI 05/01/2018		04/29/2010	DEUTSCHE BANK SECURITIES	04/29/2010	DEUTSCHE BANK SECURITIES	80,000	80,000	81,900	80,000							1,900	1,900		
22822R-AV-2	CROWN CASTLE TOWERS LLC 08/15/2015		07/29/2010	MORGAN STANLEY DEAN WITTER	08/26/2010	BARCLAYS BANK	10,000,000	10,000,000	10,148,700	10,000,000							148,700	148,700	13,392	
23918K-AH-1	DAVITA INC 03/15/2015		06/24/2010	Various	10/20/2010	TENDER OFFER	6,212,000	6,243,060	6,452,715	6,239,819		(3,241)		(3,241)			212,896	212,896	268,971	130,107
25388B-AC-8	DIGITAL RIVER INC 2.000000% 1 11/01/2030		10/26/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH	10/27/2010	KBC FINANCIAL PRODUCTS USA INC	500,000	500,000	508,750	500,000							8,750	8,750		
30212P-AF-2	EXPEDIA INC 08/15/2020		08/02/2010	J. P. MORGAN SECURITIES, INC.	08/04/2010	CHAPDELAINE COMPANY	6,000,000	5,993,580	6,052,835	5,993,582		2		2			59,253	59,253	1,487	
35168X-AA-9	FRAC TECH SVCS/FRAC TECH 11/15/2018		11/04/2010	CREDIT SUISSE FIRST BOSTON CORPORATION	11/04/2010	CREDIT SUISSE FIRST BOSTON CORPORATION	500,000	500,000	511,875	500,000							11,875	11,875		
35687M-AT-4	FREESCALE SEMICONDUCTOR 04/15/2018		04/07/2010	CREDIT SUISSE FIRST BOSTON CORPORATION	04/07/2010	CREDIT SUISSE FIRST BOSTON CORPORATION	150,000	150,000	151,500	150,000							1,500	1,500		
36962G-3H-5	GENERAL ELEC CAP CORP 09/15/2017		06/18/2010	Various	09/15/2010	BARCLAYS BANK	12,496,000	13,224,790	13,882,931	13,204,248		(20,542)		(20,542)			678,683	678,683	361,213	191,345
38869P-AH-7	GRAPHIC PACKAGING INTL 10/01/2018		09/15/2010	BANK OF AMERICA	09/15/2010	BANK OF AMERICA	100,000	100,000	101,500	100,000							1,500	1,500		
39248#-9E-8	GREEKTOWN HOLDINGS LLC NEW DI 09/30/2010		01/31/2010	VARIOUS	06/30/2010	VARIOUS	1,825,712	1,825,712	1,825,712	1,825,712									131,341	
361990-AA-2	GWR OPERATING PARTNERSHP 04/01/2017		03/30/2010	DEUTSCHE BANK SECURITIES	03/31/2010	STERNE AGEE & LEACH	350,000	333,715	341,250	333,715							7,536	7,536		
428298-AA-1	HEXION FIN/HEXION ESCROW 02/01/2018		01/14/2010	CREDIT SUISSE FIRST BOSTON CORPORATION	01/14/2010	STERNE AGEE & LEACH	1,000,000	992,960	1,003,750	992,960							10,790	10,790		
451102-AC-1	ICAHN ENTERPRISES/FIN 01/15/2016		07/07/2010	JEFFERIES & COMPANY, INC.	07/30/2010	EXCHANGE	4,150,000	4,083,227	4,084,157	4,084,157		931		931					174,214	114,313
44984W-AA-5	INEOS FINANCE PLC 05/15/2015	F	05/05/2010	BARCLAYS BANK	05/05/2010	STERNE AGEE & LEACH	150,000	150,000	152,063	150,000							2,063	2,063		
458140-AF-7	INTEL CORP 3.250000% 08/01/20 08/01/2039		02/05/2010	KBC FINANCIAL PRODUCTS USA INC	08/26/2010	KBC FINANCIAL PRODUCTS USA INC	1,000,000	1,076,250	1,128,655	1,075,320		(930)		(930)			53,335	53,335	18,958	813
45928H-AH-9	INTERNATIONAL COAL 04/01/2018		03/11/2010	MORGAN STANLEY DEAN WITTER	12/03/2010	BARCLAYS BANK	725,000	719,911	793,875	720,229		318		318			73,646	73,646	47,044	
459745-FV-2	INTL LEASE FINANCE CORP 09/15/2015		03/17/2010	BANK OF AMERICA	03/18/2010	STERNE AGEE & LEACH	200,000	196,818	202,250	196,819		1		1			5,431	5,431	48	
44985G-AB-7	IPIC GMTN LTD 11/15/2020	F	11/09/2010	GOLDMAN, SACHS & CO.	11/12/2010	Various	7,000,000	6,937,560	6,903,750	6,937,587		27		27			(33,837)	(33,837)	1,944	
46625H-HL-7	JPMORGAN CHASE & CO 04/23/2019		02/09/2010	J. P. MORGAN SECURITIES, INC.	12/07/2010	PARIBAS CAPITAL MARKETS	10,000,000	10,931,200	11,346,900	10,863,693		(67,507)		(67,507)			483,207	483,207	712,250	190,750
500769-DY-7	KFW GROUP 07/15/2013	F	07/07/2010	BARCLAYS BANK	07/14/2010	TORONTO DOMINION SECURITIES (USA) INC.	2,500,000	2,493,350	2,495,500	2,493,380		30		30			2,120	2,120	477	
486670-AE-5	KMG FINANCE SUB BV 05/05/2020	F	04/28/2010	CITIBANK	04/28/2010	JEFFERIES & COMPANY, INC.	2,500,000	2,456,075	2,468,575	2,456,075							12,500	12,500		
52602E-AC-6	LENDER PROCESS SERVICES 07/01/2016		10/07/2010	JEFFERIES & COMPANY, INC.	10/19/2010	WELLS FARGO	4,000,000	4,250,000	4,030,000	4,248,505		(1,495)		(1,495)			(218,505)	(218,505)	100,208	92,083
532776-AS-0	LIN TELEVISION CORP 04/15/2018		04/07/2010	J. P. MORGAN SECURITIES, INC.	04/12/2010	WELLS FARGO	100,000	100,000	102,125	100,000							2,125	2,125	70	
536022-AB-2	LINN ENERGY LLC/FIN CORP 04/15/2020		03/30/2010	RBC DOMINION SECURITIES	03/30/2010	RBC DOMINION SECURITIES	175,000	170,716	175,656	170,716							4,940	4,940		
536022-AE-6	LINN ENERGY LLC/FIN CORP 02/01/2021		09/08/2010	BARCLAYS BANK	09/28/2010	Various	3,500,000	3,439,240	3,461,719	3,439,287		47		47			22,431	22,431	3,391	
574599-BG-0	MASCO CORP 03/15/2020		03/05/2010	CITIBANK	03/10/2010	Various	5,000,000	4,999,900	5,040,625	4,999,900							40,725	40,725	3,464	
587200-AF-3	MENTOR GRAPHICS CORP 6.250000 03/01/2026		04/08/2010	DEUTSCHE BANK CAPITAL CORP.	09/17/2010	MCMAHAN SECURITIES CO LP	850,000	828,750	881,875	829,095		345		345			52,780	52,780	29,661	6,198

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
59156R-AW-8	METLIFE INC 02/06/2014		08/03/2010	WARBURG DILLION READ LLC	09/22/2010	DEUTSCHE BANK SECURITIES	15,000,000	14,980,050	15,132,900	14,980,829		779		779			152,071	152,071	50,469	
59833D-AA-8	MIDWEST GMNG BOR/MW FINA 04/15/2016		03/31/2010	GOLDMAN, SACHS & CO.	12/17/2010	CHAPDELAINE COMPANY	700,000	692,587	721,000	693,215		628		628			27,785	27,785	57,189	
62856R-AA-3	MYRIAD INT HOLDING BV 07/28/2017	F	07/22/2010	CITIBANK	07/23/2010	GOLDMAN, SACHS & CO.	4,000,000	4,000,000	4,080,000	4,000,000							80,000	80,000		
651718-AC-2	NEWPARK RESOURCES INC 4.00000 10/01/2017		09/29/2010	J. P. MORGAN SECURITIES, INC.	09/29/2010	KBC FINANCIAL PRODUCTS USA INC	750,000	750,000	772,500	750,000							22,500	22,500		
651824-AB-0	NEWPORT CORP 2.500000% 02/15/ 02/15/2012		03/22/2010	MCMAHAN SECURITIES CO LP	08/10/2010	MCMAHAN SECURITIES CO LP	2,000,000	1,875,000	1,957,313	1,898,835		23,835		23,835			58,477	58,477	24,448	5,556
65535H-AA-7	NOMURA HOLDINGS INC 03/04/2015	F	02/25/2010	NOMURA SECURITIES INTERNATIONAL, INC.	06/29/2010	NOMURA SECURITIES INTERNATIONAL, INC.	5,000,000	4,984,300	5,282,250	4,985,217		917		917			297,033	297,033	81,944	
65535H-AB-5	NOMURA HOLDINGS INC 03/04/2020	F	02/25/2010	NOMURA SECURITIES INTERNATIONAL, INC.	06/24/2010	NOMURA SECURITIES INTERNATIONAL, INC.	5,000,000	4,989,550	5,237,900	4,989,789		239		239			248,111	248,111	107,014	
66989H-AD-0	NOVARTIS CAPITAL CORP 04/24/2020	R	03/09/2010	J. P. MORGAN SECURITIES, INC.	05/17/2010	BARCLAYS BANK	15,000,000	14,885,550	15,401,850	14,887,149		1,599		1,599			514,701	514,701	117,333	
681904-AL-2	OMNICARE INC 3.250000% 12/15/ 12/15/2035		08/11/2010	GOLDMAN, SACHS & CO.	11/18/2010	Various	2,500,000	2,078,125	2,343,750	2,080,609		2,484		2,484			263,141	263,141	35,660	13,767
70319W-AA-6	PATHEON INC 04/15/2017	A	04/09/2010	J. P. MORGAN SECURITIES, INC.	05/10/2010	J. P. MORGAN SECURITIES, INC.	165,000	165,000	168,713	165,000							3,713	3,713	791	
707132-AK-2	PENINSULA GAMING LLC 08/15/2017		01/19/2010	JEFFERIES & COMPANY, INC.	04/29/2010	JEFFERIES & COMPANY, INC.	1,200,000	1,236,000	1,236,000	1,234,888		(1,112)		(1,112)			1,112	1,112	95,556	59,483
717148-AA-8	PHARMANET DEVELOPMENT GR 04/15/2017		03/31/2010	JEFFERIES & COMPANY, INC.	03/31/2010	JEFFERIES & COMPANY, INC.	320,000	320,000	324,400	320,000							4,400	4,400		
69351C-AD-5	PNC FUNDING CORP 04/01/2012		03/23/2010	MORGAN STANLEY DEAN WITTER	12/06/2010	GOLDMAN, SACHS & CO.	20,000,000	20,091,860	20,062,460	20,060,004		(31,856)		(31,856)			2,456	2,456	102,845	20,278
74005P-AX-2	PRAXAIR INC 06/14/2013		01/11/2010	CITIBANK	02/19/2010	ROYAL BANK OF SCOTLAND PLC	15,000,000	14,982,000	14,998,950	14,982,566		566		566			16,384	16,384	35,417	
69362B-AW-2	PSEG POWER LLC 04/15/2020		03/29/2010	MORGAN STANLEY DEAN WITTER	12/14/2010	RBC DAIN RAUSCHER	5,000,000	4,978,600	5,184,650	4,979,766		1,166		1,166			204,884	204,884	179,375	
749818-AB-6	RACE POINT CLO 1A A2 LOANS 11/14/2013	F	08/23/2010	CITICORP SECURITIES	11/14/2010	SCHEDULED REDEMPTION	4,454,826	4,376,867	4,454,826	4,454,826		77,959		77,959					12,822	1,951
760759-AJ-9	REPUBLIC SERVICES INC 03/01/2040		03/01/2010	J. P. MORGAN SECURITIES, INC.	05/18/2010	Various	10,000,000	9,992,000	10,340,900	9,992,020		20		20			348,880	348,880	130,028	
78010X-AC-5	ROYAL BK OF SCOTLAND PLC 03/16/2015	F	03/09/2010	ROYAL BANK OF SCOTLAND PLC	04/22/2010	ROYAL BANK OF SCOTLAND PLC	5,000,000	4,988,400	5,098,550	4,988,636		236		236			109,914	109,914	27,760	
79466L-AA-2	SALESFORCE.COM INC .750000% 0 01/15/2015		04/07/2010	CITIGROUP GLOBAL MARKETS	08/12/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH	500,000	532,555	634,908	530,148		(2,407)		(2,407)			104,760	104,760	2,167	865
81180R-AE-2	SEAGATE TECHNOLOGY HDD H 10/01/2016		06/28/2010	Various	12/15/2010	BANK OF AMERICA	5,000,000	4,865,000	5,012,500	4,873,278		8,278		8,278			139,222	139,222	244,611	80,467
78412F-AH-7	SESI LLC 1.500000% 12/15/2026 12/15/2026		09/08/2010	MCMAHAN SECURITIES CO LP	12/02/2010	MCMAHAN SECURITIES CO LP	372,000	357,585	372,233	357,570		(15)		(15)			14,663	14,663	2,666	1,364
822582-AM-4	SHELL INTERNATIONAL FIN 03/25/2020	F	03/18/2010	BARCLAYS BANK	08/25/2010	NOMURA SECURITIES INTERNATIONAL, INC.	10,000,000	9,952,800	10,865,500	9,954,437		1,637		1,637			911,063	911,063	188,368	
991185-9A-9	SPANSION LLC TERM LOAN 02/09/2015		11/30/2010	DISTRIBUTION	11/30/2010	DISTRIBUTION			28,683	28,683										
007947-A@-3	SPRINGDALE AR INDL DEV AERT I 12/15/2011		12/15/2010	PAY-IN-KIND BOND	12/17/2010	DIRECT	283,402		113,381								113,381	113,381		
85628U-AA-4	STATE BANK INDIA LONDON 07/27/2015	F	07/22/2010	BANK OF AMERICA	07/29/2010	CITIBANK	2,500,000	2,492,700	2,528,125	2,492,722		22		22			35,403	35,403	1,875	
869237-AD-9	SUSSER HOLDINGS & FINANC 05/15/2016		04/30/2010	BANK OF AMERICA	05/11/2010	RBC DOMINION SECURITIES	325,000	321,246	326,625	321,255		9		9			5,370	5,370	537	
871130-AC-4	SYBASE INC 3.500000% 08/15/20 08/15/2029		01/25/2010	DEUTSCHE BANK CAPITAL CORP.	06/25/2010	Various	2,750,000	3,197,343	4,049,937	3,155,865		(41,477)		(41,477)			894,071	894,071	86,576	46,010
87900Y-AA-1	TEEKAY CORP 01/15/2020		01/15/2010	J. P. MORGAN SECURITIES, INC.	01/15/2010	STERNE AGEE & LEACH	1,000,000	991,810	1,017,500	991,810							25,690	25,690		
880349-AM-7	TENNECO INC 08/15/2018		07/29/2010	DEUTSCHE BANK SECURITIES	12/03/2010	CREDIT SUISSE FIRST BOSTON CORPORATION	550,000	550,000	585,750	550,000							35,750	35,750	14,800	
902730-AA-8	UHS ESCROW CORP 10/01/2018		09/15/2010	J. P. MORGAN SECURITIES, INC.	09/15/2010	OPPENHEIMER & CO. INC	250,000	250,000	252,500	250,000							2,500	2,500		
914906-AH-5	UNIVISION COMMUNICATIONS 11/01/2020		10/18/2010	DEUTSCHE BANK SECURITIES	10/26/2010	DEUTSCHE BANK SECURITIES	1,000,000	1,000,000	1,041,250	1,000,000							41,250	41,250	656	
91911X-AK-0	VALEANT PHARMACEUTICALS 03/15/2020		06/17/2010	WELLS FARGO	10/27/2010	CALLED @ 129.65	1,000,000	995,000	1,296,500	995,122		122		122			301,378	301,378	41,938	15,462
990457-9J-4	WARNER CHILCOTT COMPANY TERM 02/20/2016		11/30/2010	VARIOUS	12/31/2010	VARIOUS	1,225,491	1,230,469	1,225,491	1,225,491		(4,979)		(4,979)					24,278	
952355-AC-9	WEST CORP 10/15/2014		02/22/2010	BARCLAYS BANK	11/24/2010	TENDER OFFER	1,250,000	1,243,750	1,314,063	1,244,582		832		832			69,481	69,481	131,615	42,882
952355-AG-0	WEST CORP 10/01/2018		09/30/2010	DEUTSCHE BANK SECURITIES	09/30/2010	DEUTSCHE BANK SECURITIES	500,000	500,000	511,250	500,000							11,250	11,250		
934548-AE-8	WMG ACQUSITION CORP 04/15/2014		06/24/2010	OPPENHEIMER & CO. INC	09/08/2010	Various	2,400,000	2,298,000	2,214,000	2,302,637		4,637		4,637			(88,637)	(88,637)	72,275	36,383

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)							326,333,180	328,134,391	336,946,071	328,161,276		(1,798)		(1,798)			8,784,795	8,784,795	5,360,751	1,521,800
8399998. Total - Bonds							2,242,083,321	2,290,767,350	2,312,344,571	2,290,816,604		20,571		20,571			21,527,966	21,527,966	18,496,149	6,631,647
12946P-40-3	CALENERGY CAPITAL TRST 2		06/07/2010	MCMAHAN SECURITIES CO LP	07/29/2010	REDEMPTION	7,000.000	356,300	350,000	355,807		(493)		(493)			(5,807)	(5,807)	3,524	
595017-AB-0	MICROCHIP TECHNOLOGY INC 2.125000% 12/15		03/29/2010	EXCHANGE	08/12/2010	KBC FINANCIAL PRODUCTS USA INC	650,000.000	650,000	657,680	650,000							7,680	7,680	9,285	3,990
69351T-60-1	PPL CORPORATION		06/23/2010	MCMAHAN SECURITIES CO LP	10/05/2010	Various	25,000.000	1,274,625	1,410,316	1,273,383		(1,242)		(1,242)			136,933	136,933	6,135	
97650W-20-7	WINTRUST FINANCIAL CORP		12/07/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH	12/07/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH	10,000.000	500,000	499,992	500,000							(8)	(8)		
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								2,780,925	2,917,988	2,779,191		(1,734)		(1,734)			138,797	138,797	18,945	3,990
8999998. Total - Preferred Stocks								2,780,925	2,917,988	2,779,191		(1,734)		(1,734)			138,797	138,797	18,945	3,990
88580F-10-9	3 PAR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	09/27/2010	MERGER	3,540.000	34,642	116,820	34,642							82,178	82,178		
F0011K-45-2	ABC ARBITRAGE RIGHTS	D	11/24/2010	DIRECT	12/17/2010	DIRECT	14,115.000													
E0003D-28-5	ABERTIS INFRAESTRUCTURAS RIGHTS	D	05/24/2010	DIRECT	06/01/2010	UBS AG	19,647.000			13,780							13,780	13,780		
00383Y-10-2	ABRAXIS BIOSCIENCE INC		10/19/2010	Various	10/19/2010	Various	960.000	46,266	60,876	46,266							14,609	14,609		
H0023R-10-5	ACE LIMITED		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	38,700.000	1,998,313	2,037,927	1,998,313							39,614	39,614	12,771	
00507V-10-9	ACTIVISION BLIZZARD INC	R	05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	56,080.000	613,330	608,800	613,330							(4,530)	(4,530)		
000886-30-9	ADC TELECOMMUNICATI		05/11/2010	CREDIT SUISSE INTERNATIONAL	12/09/2010	MERGER	11,700.000	93,640	149,175	93,640							55,535	55,535		
00751Y-10-6	ADVANCED AUTO PARTS INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	6,280.000	284,814	343,044	284,814							58,231	58,231	377	
B0302M-12-0	AGFA GEVAERT RIGHTS	D	10/22/2010	DIRECT	10/29/2010	CITIGROUP GLOBAL MARKETS LIMITED	17,633.000		5,704								5,704	5,704		
J00607-10-1	AIOI INSURANCE	D	01/21/2010	CREDIT SUISSE	04/01/2010	MERGER	40,000.000	209,221	206,828	209,221						(5,983)	3,590	(2,393)	4,207	
F5493Z-78-6	AIR LIQUIDE RIGHTS	D	05/28/2010	DIRECT	06/28/2010	DIRECT	20,912.000		14								14	14		
009158-10-6	AIR PRODUCTS & CHEM		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	24,520.000	1,769,474	1,828,452	1,769,474							58,979	58,979	12,015	
009363-10-2	AIRGAS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	6,520.000	412,926	424,438	412,926							11,512	11,512	1,434	
017175-10-0	ALLEGHANY CORP.		03/30/2010	STOCK DIV.	10/25/2010	Various	114.600	31,009	34,539	31,009							3,529	3,529		
017361-10-6	ALLEGHENY ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	18,640.000	382,808	411,348	382,808							28,540	28,540	2,796	
023608-10-2	AMEREN CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	24,800.000	627,018	663,292	627,018							36,274	36,274	9,548	
025537-10-1	AMERICAN ELEC PWR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	40,280.000	1,337,413	1,422,291	1,337,413							84,878	84,878	16,918	
029912-20-1	AMERICAN TOWER CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	05/11/2010	CREDIT SUISSE INTERNATIONAL	1,631.000	71,756	67,043	71,756							(4,713)	(4,713)		
030420-10-3	AMERICAN WATER WORKS CO INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	08/12/2010	Various	104,331.000	2,231,390	2,279,132	2,231,390							47,743	47,743	1,766	
03060R-10-1	AMERICREDIT CORP		05/11/2010	Various	10/01/2010	MERGER	14,820.000	336,636	363,090	336,636							26,455	26,455		
03076K-10-8	AMERIS BANCORP		03/29/2010	STOCK DIV.	05/11/2010	Various	26.040	177	291	177							114	114		
031100-10-0	AMETEK INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	6,260.000	267,045	271,868	267,045							4,824	4,824	376	
032654-10-5	ANALOG DEVICES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	30,060.000	871,145	849,397	871,145							(21,748)	(21,748)	6,613	
Q0793X-10-0	ANDEAN RESOURCES LTD	D	06/08/2010	ITG HONG KONG LIMITED	12/09/2010	MERGER	31,628.000	86,648	203,543	86,648						17,659	99,236	116,895		
03836W-10-3	AQUA AMERICA INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	05/11/2010	Various	182,834.000	3,213,234	3,257,494	3,213,234							44,260	44,260		
039483-10-2	ARCHER DANIELS MIDLAND CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	64,720.000	1,751,349	1,958,181	1,751,349							206,831	206,831	9,708	
039666-10-2	ARCSIGHT INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	10/25/2010	MERGER	2,120.000	46,070	92,220	46,070							46,150	46,150		
040049-10-8	ARENA RESOURCES INC		07/22/2010	Various	07/22/2010	Various	4,320.000	146,511	155,232	146,511							8,721	8,721		
04010L-10-3	ARES CAPITAL CORP		04/05/2010	MERGER	05/11/2010	CREDIT SUISSE INTERNATIONAL	12,883.000	195,822	184,709	195,822							(11,112)	(11,112)		
Q0538G-10-7	ARROW ENERGY	D	07/30/2010	Various	07/30/2010	Various	10,208.000	40,237	46,422	40,237						3,960	2,226	6,186		
Y0261Y-ZZ-8	ASCOTT RES NPV RIGHTS	D	09/24/2010	DIRECT	10/06/2010	DIRECT	11,897.000													

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00206R-10-2	AT&T INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	625,880.000	16,057,953	16,729,490	16,057,953							671,537	671,537	262,870	
00211W-10-4	ATC TECHNOLOGY CORPORATION		05/11/2010	CREDIT SUISSE INTERNATIONAL	10/25/2010	MERGER	2,380.000	46,823	59,500	46,823							12,677	12,677		
05329W-10-2	AUTONATION INC DEL		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	11,860.000	243,887	273,583	243,887							29,696	29,696		
054303-10-2	AVON PRODS INC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	50,040.000	1,444,875	1,479,132	1,444,875							34,257	34,257	11,009	
G12332-10-4	AWB LTD	D	06/08/2010	ITG HONG KONG LIMITED	11/22/2010	MERGER	88,401.000	71,396	118,010	71,396						14,943	31,671	46,614	12,710	
057224-10-7	BAKER HUGHES INC		04/28/2010	Various	05/19/2010	Various	61,903.570	3,028,527	2,913,528	3,028,527							(114,999)	(114,999)	9,286	
T08063-10-8	BANCA CARIGE SPA RIGHTS	D	02/16/2010	DIRECT	02/24/2010	MORGAN STANLEY	84,901.000		1,276								1,276	1,276		
E16100-40-1	BANCO DE VALENCIA RIGHTS	D	04/26/2010	DIRECT	05/05/2010	CREDIT SUISSE INTERNATIONAL	33,990.000		2,068								2,068	2,068		
T1872V-26-9	BANCO POPOLARE RIGHTS	D	03/01/2010	DIRECT	03/09/2010	CREDIT SUISSE	62,530.000		10,848								10,848	10,848		
Y0698A-36-2	BANK OF CHINA LTD RIGHT	D	11/16/2010	DIRECT	11/24/2010	INSTINET HONG KONG	167,500.000		34,690								34,690	34,690		
Y0698B-13-6	BANK OF COMMUNICATIONS RIGHTS	D	06/28/2010	DIRECT	07/06/2010	INSTINET HONG KONG	87,750.000		33,060								33,060	33,060		
M16502-13-6	BANK OF CYPRUS RIGHTS	D	09/28/2010	DIRECT	09/30/2010	CREDIT SUISSE INTERNATIONAL	40,354.000		25,563								25,563	25,563		
06846N-10-4	BARRETT BILL CORP		03/17/2010	DISTRIBUTION	03/18/2010	LAZARD FRERES & COMPANY	1,612.000	54,344	54,548	54,344							204	204		
E11883-17-5	BBVA RIGHTS	D	11/05/2010	DIRECT	11/11/2010	CREDIT SUISSE INTERNATIONAL	292,806.000		105,448								105,448	105,448		
F1065D-87-3	BNP PARIBAS RIGHTS	D	05/19/2010	DIRECT	06/17/2010	DIRECT	81,823.000													
09951T-10-6	BORALEX POWER INCOME FUND	C	11/24/2010	Various	11/24/2010	Various	15,400.000	64,657	67,866	64,657						1	3,208	3,209	2,113	
099724-10-6	BORG WARNER INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	11,720.000	472,279	532,158	472,279							59,879	59,879		
N14952-28-2	BOSKALIS WESTMNSTR RIGHTS	D	05/19/2010	DIRECT	06/02/2010	DIRECT	5,701.000													
109699-10-8	BRINKS HOME SECURITY HLD		05/24/2010	Various	05/24/2010	Various	4,900.000	206,907	209,799	206,907							2,892	2,892		
111320-10-7	BROADCOM CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	46,720.000	1,572,142	1,527,587	1,572,142							(44,555)	(44,555)	3,738	
G15652-12-9	BSS GROUP PLC	D	12/23/2010	Various	12/24/2010	Various	9,876.000	61,051	68,559	61,051						4,580	2,927	7,508	944	
G16962-10-5	BUNGE LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	15,960.000	823,948	861,851	823,948							37,903	37,903	3,352	
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	14,560.000	887,435	943,383	887,435							55,948	55,948	3,640	
12686C-10-9	CABLEVISION SYSTEMS		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	24,040.000	591,600	620,529	591,600							28,929	28,929	6,010	
Y10820-9A-4	CAMBRIDGE RIGHTS	D	11/03/2010	DIRECT	11/15/2010	DIRECT	13,760.000													
G6469B-10-9	CARPHONE WAREHOUSE GROUP PLC	D	03/25/2010	DIRECT	06/08/2010	UBS AG	15,690.000	33,603	40,373	33,603							(1,011)	7,781	6,770	
151020-11-2	CELGENE CORP RIGHTS		10/19/2010	DIRECT	10/26/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	960.000		4,547								4,547	4,547		
151020-10-4	CELGENE CORP.		12/06/2010	Various	12/06/2010	Various	0.230	13	14	13							1	1		
Q2173Y-10-4	CENTENNIAL COAL CO LTD	D	06/08/2010	ITG HONG KONG LIMITED	10/25/2010	MERGER	36,778.000	125,792	225,766	125,792						26,521	73,453	99,974	1,316	
156700-10-6	CENTURYLINK INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	30,040.000	1,014,616	1,081,254	1,014,616							66,637	66,637	21,779	
125269-10-0	CF INDUSTRIES HOLDINGS		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	4,880.000	354,671	410,215	354,671							55,544	55,544	976	
16411R-20-8	CHENIERE ENERGY INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	05/11/2010	CREDIT SUISSE INTERNATIONAL	80,558.000	265,616	291,011	265,616							25,395	25,395		
Y1397N-12-7	CHINA CONSTRUCTION BANK RIGHTS	D	11/19/2010	DIRECT	11/30/2010	UBS WARBURG ASIA LIMITED	113,120.000		38,224								38,224	38,224		
G21112-10-0	CHLORIDE GROUP PLC	D	06/08/2010	UBS AG	09/03/2010	MERGER	21,451.000	106,176	124,385	106,176						8,075	10,135	18,210	1,125	
12561E-10-5	CKE RESTAURANTS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	07/12/2010	MERGER	5,320.000	66,108	66,766	66,108							658	658		
189054-10-9	CLOROX CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	11,340.000	719,167	730,493	719,167							11,327	11,327	6,237	
191216-10-0	COCA COLA CO.		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	275,800.000	14,830,400	15,354,051	14,830,400							523,650	523,650	121,352	
F2005M-17-1	COMPAGNIE D ST GOBAIN SA RIGHTS	D	06/15/2010	DIRECT	07/06/2010	DIRECT	32,970.000													

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
209115-10-4	CONSOLIDATED EDISON INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	13,540.000	609,499	647,499	609,499							38,000	38,000		
210371-10-0	CONSTELLATION ENERG		03/18/2010	MERRILL LYNCH & COMPANY, INC.	05/11/2010	CREDIT SUISSE INTERNATIONAL	1,822.000	66,080	65,209	66,080							(870)	(870)		
210795-30-8	CONTINENTAL AIRLINES		05/11/2010	UBS AG	10/01/2010	MERGER	4,000.000	81,400	99,372	81,400							17,972	17,972		
N2273C-13-8	CORIO NV RIGHTS	D	04/30/2010	DIRECT	05/18/2010	DIRECT	3,727.000													
219141-10-8	CORNELL COMPANIES INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MERGER	1,660.000	46,026	46,570	46,026							544	544		
F22798-17-1	CREDIT AGRICOLE RIGHTS	D	05/27/2010	DIRECT	06/23/2010	DIRECT	84,262.000													
23251J-10-6	CYBERSOURCE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	07/22/2010	MERGER	7,240.000	185,545	188,240	185,545							2,695	2,695		
G26503-11-3	DANA PETROLEUM PUBLIC LIMITED COMPANY	D	06/08/2010	UBS AG	10/14/2010	MERGER	10,594.000	159,399	305,176	159,399						18,120	127,656	145,777		
242370-10-4	DEAN FOODS CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	25,200.000	245,221	259,568	245,221							14,347	14,347		
D17922-42-4	DEUTSCHE BANK RIGHTS	D	09/22/2010	DIRECT	09/29/2010	MERRILL LYNCH INTERNATIONAL	52,146.000		224,865								224,865	224,865		
B3357S-10-9	DEXIA SA RIGHTS	D	06/01/2010	DIRECT	06/24/2010	DIRECT	69,876.000		2								2	2		
252784-30-1	DIAMONDROCK HOSPITALITY CO		02/03/2010	STOCK DIV.	03/18/2010	Various	772.690	6,496	7,249	6,496							752	752		
G8185Y-10-8	DIMENSION DATA HOLDINGS PLC	D	06/08/2010	UBS AG	10/25/2010	MERGER	97,090.000	135,635	183,295	135,635						12,860	34,801	47,661		
254687-10-6	DISNEY WALT CO		01/04/2010	MERGER	08/12/2010	Various	9,002.000	290,315	304,780	290,315							14,466	14,466		
256746-10-8	DOLLAR TREE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	12,120.000	491,622	514,207	491,622							22,585	22,585		
26441C-10-5	DUKE ENERGY HLDG CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	129,220.000	2,193,962	2,208,991	2,193,962							15,030	15,030	62,672	
26817C-10-1	DYNCORP INTERNATIONAL INC A		05/11/2010	CREDIT SUISSE INTERNATIONAL	07/07/2010	MERGER	4,140.000	69,511	72,657	69,511							3,146	3,146		
278856-10-9	ECLIPSYS CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/24/2010	MERGER	6,280.000	121,261	131,654	121,261							10,393	10,393		
28176E-10-8	EDWARDS LIFESCIENCES CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	11,040.000	552,052	634,508	552,052							82,456	82,456		
28336L-10-9	EL PASO CORP		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	05/11/2010	CREDIT SUISSE INTERNATIONAL	570,707.000	6,340,384	6,840,207	6,340,384							499,824	499,824		
532457-10-8	ELI LILLY & CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	115,260.000	4,073,069	4,221,649	4,073,069							148,579	148,579	112,955	
268648-10-2	EMC CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	31,640.000	596,177	591,288	596,177							(4,889)	(4,889)		
29266R-10-8	ENERGIZER HOLDINGS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	9,700.000	561,034	602,170	561,034							41,135	41,135		
29364G-10-3	ENTERGY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	20,520.000	1,599,111	1,600,040	1,599,111							929	929	17,032	
26875P-10-1	EOG RESOUR CES INC COM		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	05/11/2010	CREDIT SUISSE INTERNATIONAL	63,628.000	5,830,844	6,668,833	5,830,844							837,989	837,989	9,862	
F3145H-32-0	ERAMET RIGHTS	D	06/01/2010	DIRECT	06/23/2010	DIRECT	570.000													
MM0001-99-8	EURAZEO RIGHTS	D	06/14/2010	DIRECT	06/22/2010	DIRECT	2,790.000		31								31	31		
29871J-9J-4	EUROCOMMERCIAL RIGHTS	D	11/09/2010	DIRECT	11/18/2010	DIRECT	2,592.000													
G3223R-10-8	EVEREST RE GROUP LTD		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	4,340.000	334,427	340,926	334,427							6,498	6,498	2,083	
30212P-10-5	EXPEDIA IN C DEL COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	15,560.000	362,648	366,500	362,648							3,853	3,853	1,089	
30231G-10-2	EXXON MOBIL CORP		06/25/2010	MERGER	08/12/2010	Various	44,039.540	2,602,737	2,653,274	2,602,737							50,537	50,537	19,377	
Y2401G-11-6	EZRA HOLDINGS LTD RIGHTS	D	09/22/2010	DIRECT	09/27/2010	MERRILL LYNCH DIRECT	14,800.000		6,412								6,412	6,412		
320517-10-5	FIRST HORIZON NATL CORP		03/12/2010	Various	05/11/2010	Various	1,166.210	15,399	16,568	15,399							1,168	1,168		
337932-10-7	FIRSTENERGY CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	31,040.000	1,116,527	1,113,082	1,116,527							(3,446)	(3,446)	17,072	
337930-99-4	FLAGSTAR BANCORP INC RIGHTS		01/08/2010	DIRECT	02/11/2010	DIRECT	22,835.000													
F3832Y-16-4	FONCIERE DES RIGHTS	D	06/11/2010	DIRECT	07/14/2010	DIRECT	2,420.000													
345838-10-6	FOREST LABS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	17,060.000	465,168	478,075	465,168							12,906	12,906		
35914P-10-5	FRONTIER OIL		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	05/11/2010	Various	174,062.000	2,384,353	2,530,513	2,384,353							146,159	146,159		
N3385Q-23-9	FUGRO NV RIGHTS	D	05/14/2010	DIRECT	05/21/2010	DIRECT	8,581.000													

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
E54667-13-9	GAMESA CORP TECH RIGHTS	D	07/02/2010	DIRECT	07/08/2010	UBS AG	14,183.000		2,029								2,029	2,029		
H30145-11-6	GATEGROUP HOLDING AG RIGHTS	D	10/28/2010	DIRECT	11/18/2010	DIRECT	3,669.000													
372917-10-4	GENZYME CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	7,900.000	414,176	523,392	414,176							109,216	109,216		
37373P-10-5	GERDAU AMERISTEEL COM NPV	C	06/08/2010	CREDIT SUISSE	09/01/2010	MERGER	12,600.000	137,604	129,976	137,604						(1,297)	(6,331)	(7,628)		
E56793-11-5	GESTEVISION TELECINCO RIGHTS	D	11/23/2010	DIRECT	11/26/2010	MORGAN STANLEY CO. INC. NEW YORK	17,126.000		14,782								14,782	14,782		
37929X-10-7	GLG PARTNERS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	10/14/2010	MERGER	17,260.000	51,362	77,670	51,362							26,308	26,308		
403777-10-5	GYMBOREE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	11/24/2010	MERGER	2,980.000	133,802	194,892	133,802							61,090	61,090		
411310-10-5	HANSEN NATURAL CORP.		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	9,940.000	396,600	444,158	396,600							47,558	47,558		
404132-10-2	HCC INSURANCE HOLDINGS INC		01/06/2010	CONVERSION	11/04/2010	LAZARD FRERES & COMPANY	12,688.000	288,808	346,551	288,808							57,742	57,742	6,733	
40414L-10-9	HCP INC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	28,240.000	957,068	973,583	957,068							16,515	16,515	13,132	
42217K-10-6	HEALTH CAR E REIT INC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	9,160.000	393,822	409,199	393,822							15,376	15,376	6,320	
Q4557T-10-7	HEALTHSCOPE LTD	D	06/08/2010	ITG HONG KONG LIMITED	10/05/2010	MERGER	23,731.000	105,335	139,452	105,335						19,786	14,330	34,117	4,824	
D3166C-14-5	HEIDELBERGER DRUCK RIGHTS	D	09/14/2010	DIRECT	09/17/2010	CREDIT SUISSE	7,592.000		11,992								11,992	11,992		
423452-10-1	HELMERICH & PAYNE, INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	11,660.000	430,191	441,933	430,191							11,742	11,742	1,283	
Y31476-13-1	HENDERSON LAND DEVELOPMENT WARRANT	D	06/02/2010	DIRECT	06/10/2010	UBS WARBURG ASIA LIMITED	18,800.000		2,906								2,906	2,906		
42822Q-10-0	HEWITT ASSOCIATES, INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	10/01/2010	MERGER	8,780.000	339,543	443,039	339,543							103,496	103,496		
W40063-17-9	HEXAGON AB RIGHTS	D	12/01/2010	DIRECT	12/06/2010	CITIGROUP GLOBAL MARKETS LIMITED	13,773.000		42,203								42,203	42,203		
E6164R-36-9	IBERDROLA SA RIGHTS	D	06/15/2010	DIRECT	06/17/2010	CREDIT SUISSE	327,129.000		81,999								81,999	81,999		
452327-10-9	ILLUMINA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	2,320.000	97,948	105,876	97,948							7,928	7,928		
Y3990B-13-8	IND & COM BANK OF CHINA RIGHTS	D	11/29/2010	DIRECT	12/03/2010	INSTINET HONG KONG	75,105.000		28,202								28,202	28,202		
45840J-10-7	INTERACTIVE DATA CORP	R	05/11/2010	UBS AG	07/29/2010	MERGER	3,540.000	116,183	119,864	116,183							3,682	3,682		
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	99,060.000	12,628,218	12,711,432	12,628,218							83,214	83,214	64,389	
Q5701N-18-5	INTOLL GROUP	D	06/08/2010	ITG HONG KONG LIMITED	12/01/2010	MERGER	200,857.000	173,670	295,761	173,670						32,081	90,010	122,091	1,723	
46122E-10-5	INVENTIV HEALTH INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/05/2010	MERGER	3,700.000	93,306	96,385	93,306							3,079	3,079		
462594-20-1	IOWA TELECOMMUNICATIONS SERV		06/01/2010	Various	06/01/2010	Various	19,451.000	331,217	321,136	331,217							(10,081)	(10,081)	8,649	
464286-50-9	ISHARES MSCI CANADA ETF	I	07/06/2010	Various	12/07/2010	Various	24,034.000	627,793	644,223	627,793							16,430	16,430		
464287-46-5	ISHARES MSCI EAFE INDEX FUND		07/01/2010	Various	12/07/2010	Various	199,813.000	10,161,066	9,398,394	10,161,066							(762,673)	(762,673)		
464286-84-8	ISHARES MSCI JAPAN EXCHANGE TRADED FUNDS		01/08/2010	CREDIT SUISSE	01/21/2010	CREDIT SUISSE	80,380.000	812,553	836,142	812,553							23,589	23,589		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		05/05/2010	Various	05/11/2010	CREDIT SUISSE INTERNATIONAL	44,357.000	2,948,856	3,097,277	2,948,856							148,422	148,422	3,978	
46432L-10-4	ISILON SYSTEMS INC		12/15/2010	Various	12/22/2010	MERGER	3,640.000	71,674	123,214	71,674							51,540	51,540		
M59878-13-8	ISRAEL DISCOUNT BANK RIGHTS	D	06/08/2010	DISTRIBUTION	12/15/2010	DIRECT	3,064.240	1,774	2,410	1,774						143	493	636		
465741-10-6	ITRON INC		10/05/2010	LAZARD FRERES & COMPANY	11/08/2010	LAZARD FRERES & COMPANY	10,000.000	600,169	610,504	600,169							10,335	10,335		
46612K-10-8	JDA SOFTWARE GROUP INC		01/29/2010	MERGER	03/19/2010	Various	906.950	24,379	24,962	24,379							583	583		
48242W-10-6	KBR INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	16,400.000	356,216	372,246	356,216							16,030	16,030	820	
494368-10-3	KIMBERLY-CLARK CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	42,860.000	2,695,740	2,787,040	2,695,740							91,300	91,300	28,288	
496902-40-4	KINROSS GOLD CORP COM	C	03/30/2010	WRITE DOWN OF INVESTMENT	03/30/2010	VARIOUS	0.000						121,604	(121,604)						
496902-18-0	KINROSS GOLD CORP WARRANTS	C	09/27/2010	DIRECT	11/02/2010	ITG, INC CANADA	2,156.000		8,963								8,963	8,963		
497350-10-8	KIRIN HOLDINGS CO	D	12/01/2010	MERGER	12/20/2010	Various	16,940.000	232,843	237,170	232,843						921	3,406	4,327		
F5397N-15-2	KLEPIERRE RIGHTS	D	04/19/2010	DIRECT	05/17/2010	DIRECT	8,518.000													
N5017D-ZZ-2	KONINKLIJKE DSM NV RIGHTS	D	08/09/2010	DIRECT	08/23/2010	DIRECT	14,910.000													
N5017D-19-7	KONINKLIJKE DSM RIGHTS	D	04/09/2010	DIRECT	04/22/2010	DIRECT	14,910.000													
52729N-10-0	LEVEL 3 COMMUNICATIONS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	05/11/2010	CREDIT SUISSE INTERNATIONAL	1,054,394.000	1,837,703	1,336,738	1,837,703							(500,965)	(500,965)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
530555-30-9	LIBERTY GLOBAL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	7,740.000	193,684	217,613	193,684							23,928	23,928		
535678-10-6	LINEAR TEC HNOLOGY CORP COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	25,740.000	761,569	761,366	761,569							(203)	(203)	11,840	
538034-10-9	LIVE NATION ENTERTAINMENT INC		01/28/2010	MERGER	05/11/2010	Various	12,207.800	128,304	175,559	128,304							47,255	47,255		
554382-10-1	MACERICH COMPANY		03/22/2010	STOCK DIV.	05/11/2010	Various	551.850	17,460	24,592	17,460							7,133	7,133	276	
E7347B-18-0	MAPFRE RIGHTS	D	06/01/2010	DIRECT	06/10/2010	CREDIT SUISSE	63,931.000		776								776	776		
565849-10-6	MARATHON OIL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	76,040.000	2,377,900	2,506,700	2,377,900							128,800	128,800	19,010	
56845T-30-5	MARINER ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11/10/2010	MERGER	11,140.000	261,154	289,640	261,154							28,486	28,486		
571748-10-2	MARSH + MCLENNAN COS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	51,360.000	1,195,116	1,206,010	1,195,116							10,894	10,894	10,272	
N5557C-12-0	MEDIQ NV RIGHTS	D	08/04/2010	DIRECT	08/18/2010	DIRECT	4,751.000													
J68166-11-5	MERCIAN CORP	D	06/08/2010	UBS WARBURG ASIA LIMITED	12/01/2010	MERGER	121,000.000	235,161	232,843	235,161						19,039	(21,357)	(2,318)		
58933Y-10-5	MERCK & CO. INC.		05/21/2010	VARIOUS	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	0.000													
591708-10-2	METROPCS COMMUNICATIONS		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	29,940.000	247,640	258,001	247,640							10,361	10,361		
F61824-81-3	MICHELIN CGDE RIGHTS	D	09/30/2010	DIRECT	10/05/2010	CITIGROUP GLOBAL MARKETS LIMITED	13,091.000		35,525								35,525	35,525		
F61824-79-7	MICHELIN ET CIE RIGHTS	D	05/14/2010	DIRECT	06/14/2010	DIRECT	13,091.000													
595017-10-4	MICROCHIP TECHNOLOGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	19,440.000	560,912	561,812	560,912							900	900	6,648	
601073-10-9	MILLIPORE CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	07/15/2010	MERGER	5,580.000	592,113	597,060	592,113							4,947	4,947		
60467R-10-0	MIRANT CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	12/03/2010	MERGER	19,840.000	230,630	203,612	230,630							(27,018)	(27,018)		
J44389-12-0	MITSUBISHI RAYON CO	D	01/21/2010	CREDIT SUISSE	03/30/2010	MERGER	45,000.000	184,549	184,287	184,549						(3,162)	2,901	(262)		
620076-10-9	MOTOROLA SOLUTIONS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	241,220.000	1,691,821	1,884,162	1,691,821							192,341	192,341		
X5657H-19-2	NATIONAL BANK OF GREECE RIGHTS	D	09/27/2010	DIRECT	10/01/2010	INVESTMENT TECHNOLOGY GROUP, INC.	47,776.000		22,964								22,964	22,964		
X5657H-20-0	NATIONAL BANK OF GREECE RIGHTS	D	09/27/2010	DIRECT	09/30/2010	CREDIT SUISSE INTERNATIONAL	47,776.000		44,601								44,601	44,601		
G6375K-19-3	NATIONAL GRID ELECTRIC RIGHTS	D	05/26/2010	DIRECT	06/02/2010	CREDIT SUISSE	106,532.000		232,108								232,108	232,108		
628782-10-4	NBTY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	10/01/2010	MERGER	6,100.000	214,261	335,500	214,261							121,239	121,239		
F65197-17-4	NEOPOST SA RIGHTS	D	07/16/2010	DIRECT	08/13/2010	DIRECT	2,768.000													
64110D-10-4	NETAPP INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	34,800.000	1,172,666	1,321,469	1,172,666							148,803	148,803		
64111N-10-1	NETEZZA CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	11/11/2010	MERGER	5,440.000	76,502	146,880	76,502							70,378	70,378		
651229-10-6	NEWELL RUBBERMAID INC		02/16/2010	MCMAHAN SECURITIES CO LP	09/15/2010	J. P. MORGAN SECURITIES, INC.	50,000.000	690,090	840,986	690,090							150,896	150,896	7,500	
J5484F-10-0	NIPPON OIL CORP	D	01/21/2010	CREDIT SUISSE	04/01/2010	MERGER	72,000.000	349,754	381,569	349,754						(10,003)	41,817	31,815	6,049	
J5428G-11-5	NIPPONKOA INSURANCE CO	D	01/21/2010	CREDIT SUISSE	04/01/2010	MERGER	55,000.000	332,911	364,851	332,911						(9,521)	41,460	31,939	4,621	
J5729G-11-1	NISSAY DOWA GEN INS	D	01/21/2010	CREDIT SUISSE	04/01/2010	MERGER	9,000.000	47,075	46,781	47,075						(1,346)	1,053	(294)	757	
R61115-26-8	NORSK HYDRO ASA RIGHTS	D	06/25/2010	DIRECT	06/30/2010	CREDIT SUISSE INTERNATIONAL	18,306.000		11,720								11,720	11,720		
664397-10-6	NORTHEAST UTILITIES		03/18/2010	MERRILL LYNCH & COMPANY, INC.	08/12/2010	Various	55,598.000	1,512,127	1,482,478	1,512,127							(29,648)	(29,648)	989	
629377-50-8	NRG ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	30,480.000	676,147	684,094	676,147							7,947	7,947		
N6509P-11-0	NUTRECO HOLDINGS NV RIGHTS	D	08/04/2010	DIRECT	08/13/2010	DIRECT	5,227.000													
H5982A-12-6	ORASCOM DEV HOLD RIGHTS	D	09/22/2010	DIRECT	09/27/2010	CITIGROUP GLOBAL MARKETS LIMITED	1,268.000		2,917								2,917	2,917		
W4794Y-12-8	ORESUND INVESTMENTS RIGHTS	D	11/23/2010	DIRECT	12/07/2010	MORGAN STANLEY CO. INC. NEW YORK	4,738.000		1,613								1,613	1,613		
671040-10-3	OSI PHARMACEUTICALS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	06/09/2010	MERGER	6,260.000	358,006	359,950	358,006							1,944	1,944		
69331C-10-8	P G & E CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	36,600.000	1,623,733	1,661,740	1,623,733							38,007	38,007	16,653	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
695257-10-5	PACTIV CORPORATION		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	11/16/2010	MERGER	13,060.000	407,027	434,245	407,027							27,218	27,218		
696643-10-5	PALM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	07/01/2010	MERGER	17,220.000	98,633	98,154	98,633							(479)	(479)		
J6355K-10-3	PANASONIC ELECT WORKS CO	D	01/21/2010	CREDIT SUISSE	10/14/2010	MERGER	31,000.000	373,582	422,416	373,582						44,668	4,165	48,834	1,982	
V71793-10-9	PARKWAY HOLDINGS LTD	D	06/08/2010	ITG HONG KONG LIMITED	08/16/2010	MERGER	49,000.000	128,754	142,133	128,754						5,295	8,084	13,379		
712704-10-5	PEOPLES UNITED FINANCIAL INC		02/19/2010	MERGER	02/24/2010	CREDIT SUISSE	5,840.000	90,929	91,430	90,929							501	501		
713448-10-8	PEPSICO INC.		02/26/2010	MERGER	05/11/2010	Various	80,592.440	5,034,610	5,376,362	5,034,610							341,752	341,752	36,266	
71721R-40-6	PHASE FORWARD INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MERGER	4,820.000	80,993	81,940	80,993							947	947		
N7637T-24-8	PHILIPS ELECTRONIC RTS 23APR10	D	04/01/2010	DIRECT	04/23/2010	DIRECT	84,740.000													
693366-20-5	PICO HOLDINGS INC		03/18/2010	MERRILL LYNCH & COMPANY, INC.	05/11/2010	CREDIT SUISSE INTERNATIONAL	15,616.000	571,321	527,831	571,321							(43,490)	(43,490)		
723484-10-1	PINNACLE WEST CAPITAL CORP		03/18/2010	MERRILL LYNCH & COMPANY, INC.	05/11/2010	CREDIT SUISSE INTERNATIONAL	2,225.000	84,412	79,601	84,412							(4,811)	(4,811)	1,168	
737525-10-5	POSTROCK ENERGY CORP		10/26/2010	Various	12/16/2010	LAZARD FRERES & COMPANY	64,242.000	232,499	247,652	232,499							15,153	15,153		
69351T-10-6	PPL CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	39,960.000	1,028,990	1,048,521	1,028,990							19,531	19,531	13,986	
74005P-10-4	PRAXAIR INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	28,600.000	2,308,380	2,489,253	2,308,380							180,873	180,873	12,870	
740921-99-4	PREMIERWEST BANCORP RIGHTS		02/09/2010	DIRECT	03/15/2010	EXPIRATION	4,740.000													
741503-40-3	PRICELINE.COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	4,280.000	938,515	1,264,762	938,515							326,248	326,248		
Q7753J-10-4	PRIME INFRASTRUCTURE GROUP	D	10/28/2010	Various	11/19/2010	Various	24,962.000	75,956	130,302	75,956						15,629	38,717	54,346	8,369	
743263-10-5	PROGRESS ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	24,380.000	983,616	1,034,614	983,616							50,998	50,998	15,116	
E82880-14-2	PROMOTORA DE INFORMACIO WARRANTS	D	12/09/2010	DIRECT	12/17/2010	CREDIT SUISSE INTERNATIONAL	24,986.000		10,493								10,493	10,493		
74439H-10-8	PSYCHIATRIC SOLUTIONS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	11/16/2010	MERGER	5,800.000	182,129	195,750	182,129							13,621	13,621		
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	57,420.000	1,809,970	1,820,063	1,809,970							10,092	10,092	19,666	
74727D-10-8	QAD INC		01/11/2010	STOCK DIV.	03/19/2010	Various	11.060	55	60	55							4	4		
747525-10-3	QUALCOMM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	178,620.000	6,727,562	6,850,729	6,727,562							123,168	123,168	33,938	
756297-10-7	RED BACK MINING INC	C	06/08/2010	CREDIT SUISSE	09/21/2010	MERGER	19,600.000	515,448	663,383	515,448						14,706	133,230	147,935		
756577-10-2	RED HAT INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	19,560.000	577,648	603,635	577,648							25,987	25,987		
N73430-17-0	REED ELSEVIER NV RIGHTS	D	08/09/2010	DIRECT	08/19/2010	DIRECT	58,175.000													
N73430-16-2	REED ELSEVIER RIGHTS	D	04/27/2010	DIRECT	05/13/2010	DIRECT	58,175.000													
758750-10-3	REGAL BELOIT CORP		08/09/2010	CONVERSION	12/14/2010	MCMAHAN SECURITIES CO LP	10,319.000	267,347	678,197	267,347							410,849	410,849	1,754	
F7725H-58-4	REMY COINTREAU RIGHTS	D	08/02/2010	DIRECT	10/05/2010	DIRECT	3,575.000													
R7199U-12-6	RENEWABLE ENERGY RIGHTS	D	05/05/2010	DIRECT	05/12/2010	MERRILL LYNCH INTERNATIONAL	18,100.000		17,724								17,724	17,724		
760943-10-0	RES-CARE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	12/23/2010	MERGER	4,260.000	48,733	56,445	48,733							7,712	7,712		
G7521S-13-0	RESOLUTION LTD RIGHTS	D	07/21/2010	DIRECT	07/28/2010	UBS AG	137,119.000		182,193								182,193	182,193		
G76311-25-0	ROLLS-ROYCE GROUP C SHARES	D	05/10/2010	DIRECT	07/02/2010	DIRECT	16,988,130.000		25,817								25,817	25,817		
G7690A-54-8	ROYAL DUTCH SHELL RIGHTS	D	05/10/2010	DIRECT	06/02/2010	DIRECT	234,036.000													
G7690A-57-1	ROYAL DUTCH SHELL RIGHTS	D	08/09/2010	DIRECT	09/01/2010	DIRECT	231,432.000													
G7690A-58-9	ROYAL DUTCH SHELL RIGHTS	D	11/08/2010	DIRECT	12/17/2010	DIRECT	231,432.000													
G7690A-52-2	ROYAL DUTCH SHELL RIGHTS	D	02/16/2010	DIRECT	03/08/2010	DIRECT	234,036.000													
783332-11-7	RUTH'S HOSPITALITY GROUP RIGHTS		01/15/2010	DIRECT	01/28/2010	CREDIT SUISSE	4,860.000		706								706	706		
F7758P-14-9	SAFT GROUPE RIGHTS	D	06/22/2010	DIRECT	07/13/2010	DIRECT	3,211.000													
79466L-30-2	SALESFORCE.COM INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	10,200.000	886,623	987,049	886,623							100,426	100,426		
J68897-10-7	SANYO ELECTRIC CO	D	06/08/2010	UBS WARBURG ASIA LIMITED	10/14/2010	MERGER	163,000.000	226,960	275,156	226,960						25,653	22,543	48,196		
78388J-10-6	SBA COMMUNICATIONS CORP CL A		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	8,120.000	272,502	290,201	272,502							17,699	17,699		
N7752F-18-9	SBM OFFSHORE RIGHTS	D	04/21/2010	DIRECT	05/07/2010	DIRECT	19,048.000													

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY		03/18/2010	MERRILL LYNCH & COMPANY, INC.	08/12/2010	Various	9,641.000	363,041	364,603	363,041							1,563	1,563	1,549	
806407-10-2	SCHEIN HENRY INC		09/17/2010	Various	09/22/2010	Various	6,409.000	300,514	365,141	300,514							64,627	64,627		
806857-10-8	SCHLUMBERGER LTD		06/11/2010	CONVERSION	08/17/2010	MERRILL LYNCH, PIERCE, FENNER, & SMITH	10,000.000	400,012	599,760	400,012							199,747	199,747		
F86921-59-4	SCHNEIDNER ELECTRONIC RIGHTS	D	05/04/2010	DIRECT	06/02/2010	DIRECT	19,713.000													
F8197T-13-0	SCOR RIGHTS	D	05/12/2010	DIRECT	06/22/2010	DIRECT	14,839.000													
81211K-10-0	SEALED AIR CORP		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	13,720.000	290,970	297,541	290,970							6,571	6,571	1,646	
816851-10-9	SEMPRA ENERGY		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	25,700.000	1,219,002	1,317,355	1,219,002							98,352	98,352	10,023	
G81075-10-6	SHIP FINANCE INTERNATIONAL LTD	R	01/29/2010	STOCK DIV.	05/11/2010	Various	225.560	2,839	4,381	2,839							1,542	1,542	68	
D6997G-11-0	SKY DEUTSCHLAND AG RIGHTS	D	09/14/2010	DIRECT	09/17/2010	CREDIT SUISSE	32,548.000		199								199	199		
832110-10-0	SMITH INTERNATIONAL INC		08/13/2010	MORGAN STANLEY CO. INC. NEW YORK	08/27/2010	MERGER	23,280.000	955,595	904,252	955,595							(51,344)	(51,344)		
F858BL-80-9	SOCIETE GENERALE RIGHTS	D	06/01/2010	DIRECT	06/23/2010	DIRECT	50,810.000													
J7620T-10-1	SOMPO JAPAN INSURANCE	D	01/21/2010	CREDIT SUISSE	04/01/2010	MERGER	77,000.000	526,868	567,545	526,868						(15,068)	55,745	40,677	16,172	
835470-10-5	SONICWALL INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	07/27/2010	MERGER	7,160.000	68,835	82,340	68,835							13,505	13,505		
E6505G-17-1	SOS CORPORACION ALIMENTA RIGHTS	D	11/24/2010	DIRECT	11/29/2010	INVESTMENT TECHNOLOGY GROUP, INC.	27,336.000		4,767								4,767	4,767		
842587-10-7	SOUTHERN CO		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	83,400.000	2,913,337	2,980,224	2,913,337							66,886	66,886	37,947	
78462F-10-3	SPDR S&P 500 ETF TRUST		07/06/2010	Various	08/13/2010	Various	257,569.000	28,968,130	29,802,037	28,968,130							833,908	833,908	98,807	
F8579N-10-7	SPERIAN PROTECTION	D	06/08/2010	UBS AG	10/20/2010	MERGER	531.000	72,698	85,920	72,698						12,168	1,055	13,222	568	
G8401X-10-8	SSL INTERNATIONAL PLC	D	06/08/2010	UBS AG	11/19/2010	MERGER	18,113.000	214,497	336,804	214,497						24,159	98,148	122,307	2,231	
G84228-22-3	STANDARD CHARTER RIGHTS	D	10/22/2010	DIRECT	10/27/2010	MORGAN STANLEY CO. INC. NEW YORK	21,835.000		175,233								175,233	175,233		
854532-10-8	STANLEY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/17/2010	MERGER	1,620.000	59,269	60,750	59,269							1,481	1,481		
858912-10-8	STERICYCLE INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	7,100.000	409,822	455,125	409,822							45,303	45,303		
86764P-10-9	SUNOCO INC COM		03/18/2010	MERRILL LYNCH & COMPANY, INC.	08/12/2010	Various	357,108.000	10,884,080	11,024,264	10,884,080							140,184	140,184	742	
871130-10-0	SYBASE INC		05/11/2010	Various	08/02/2010	Various	34,396.520	952,464	2,226,083	952,464							1,273,619	1,273,619		
871237-10-3	SYKES ENTERPRISES INC		02/04/2010	MERGER	03/19/2010	Various	698.290	16,738	16,333	16,738							(405)	(405)		
X8939Z-11-3	TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES	D	06/08/2010	UBS AG	09/20/2010	MERGER	50,173.000	48,038	58,327	48,038						4,475	5,814	10,289		
879080-12-5	TEJON RANCH RIGHTS		05/27/2010	DIRECT	06/02/2010	BARCLAYS BANK PLC	2,320.000		309								309	309		
879433-10-0	TELEPHONE & DATA SYSTEMS, INC.		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	05/11/2010	CREDIT SUISSE INTERNATIONAL	14,874.000	511,152	490,489	511,152							(20,664)	(20,664)		
872609-96-1	TNT NV RIGHTS	D	08/06/2010	DIRECT	08/17/2010	DIRECT	33,136.000													
N86672-13-1	TNT NV RIGHTS	D	04/16/2010	DIRECT	04/26/2010	DIRECT	33,136.000													
G89158-13-6	TOMKINS		06/08/2010	UBS AG	09/28/2010	MERGER	55,623.000	191,173	285,507	191,173						18,938	75,396	94,334		
890110-10-9	TOMPKINS FINANCIAL CORP		02/03/2010	STOCK DIV.	03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	9,631	9,128	9,631							(504)	(504)		
F92245-21-0	TOUR EIFFEL RIGHTS	D	08/09/2010	DIRECT	10/06/2010	DIRECT	1,138.000													
H8817H-10-0	TRANSOCEAN INC		08/13/2010	Various	12/07/2010	Various	149,607.000	11,351,482	9,814,345	10,107,767			1,243,715	(1,243,715)			(293,422)	(293,422)		
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		03/19/2010	MERRILL LYNCH, PIERCE, FENNER AND SMITH	08/12/2010	Various	235,932.000	8,670,831	8,978,994	8,670,831							308,163	308,163	19,700	
T960AM-56-7	UNICREDIT SPA - RIGHT	D	01/11/2010	DIRECT	01/20/2010	CREDIT SUISSE	1,285,290.000		184,293								184,293	184,293		
N8981F-49-5	UNILEVER NV RIGHTS	D	02/16/2010	DIRECT	03/09/2010	DIRECT	162,114.000													
N8981F-53-7	UNILEVER NV RIGHTS	D	05/17/2010	DIRECT	06/08/2010	DIRECT	162,114.000													
N8981F-54-5	UNILEVER NV RIGHTS	D	08/16/2010	DIRECT	09/07/2010	DIRECT	162,114.000													
N8981F-56-0	UNILEVER RIGHTS	D	11/15/2010	DIRECT	12/07/2010	DIRECT	162,114.000													
912909-10-8	UNITED STATES STEEL CORP		08/25/2010	LAZARD FRERES & COMPANY	11/30/2010	MCMAHAN SECURITIES CO LP	5,000.000	212,450	243,099	212,450							30,649	30,649	250	
903396-10-9	UTS ENERGY CORP	C	10/13/2010	Various	10/13/2010	Various	47,300.000	98,579	159,206	98,579						3,067	57,560	60,627		
91911X-10-4	VALEANT PHARMACEUTICALS INTERNATIONAL	I	05/11/2010	UBS AG	09/28/2010	MERGER	8,500.000	412,845	398,877	412,845							(13,968)	(13,968)	142,545	
919794-10-7	VALLEY NATIONAL BANCORP		05/05/2010	STOCK DIV.	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	2,030.000	24,177	27,824	24,177							3,647	3,647	365	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
F9633F-49-4	VALLOUREC RIGHTS	D	06/07/2010	DIRECT	07/13/2010	DIRECT	4,580.000													
922206-10-7	VARIAN INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	05/17/2010	MERGER	2,860.000	147,952	148,720	147,952							768	768		
92276F-10-0	VENTAS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	14,240.000	698,599	713,610	698,599							15,011	15,011	7,618	
F9799W-31-5	VEOLIA ENVIRONNEMENT RIGHTS	D	05/14/2010	DIRECT	06/09/2010	DIRECT	33,038.000													
A91460-11-2	VERBUND RIGHTS	D	11/09/2010	DIRECT	12/01/2010	DIRECT	9,132.000													
92343V-10-4	VERIZON COMMUNICATIONS		07/06/2010	Various	08/12/2010	Various	298,900.000	8,506,216	9,573,655	8,506,216							1,067,440	1,067,440	141,978	
F9773P-18-7	VINCI SA RIGHTS	D	05/14/2010	DIRECT	06/23/2010	DIRECT	36,172.000													
92769L-10-1	VIRGIN MEDIA INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	27,940.000	475,044	573,224	475,044							98,180	98,180	1,118	
D9452L-25-1	VOLKSWAGEN AG-RTS RIGHT	D	04/01/2010	DIRECT	04/04/2010	CREDIT SUISSE	17,205.000		21,829								21,829	21,829		
G9401M-10-0	VOSPER THORNYCROFT	D	07/15/2010	Various	07/15/2010	Various	15,215.000	163,088	178,520	163,088						4,064	11,368	15,432		
G94368-10-0	WARNER CHILCOTT PLC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	11,860.000	301,105	333,692	301,105							32,587	32,587		
97381W-10-4	WINDSTREAM CORP		06/01/2010	Various	08/12/2010	Various	825,891.000	9,303,471	8,789,143	9,303,471							(514,328)	(514,328)	206,473	
98389B-10-0	XCEL ENERGY INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	20,200.000	436,225	448,719	436,225							12,494	12,494	5,101	
984121-10-3	XEROX CORP COM		02/08/2010	MERGER	05/11/2010	Various	77,578.200	655,536	792,355	655,536							136,819	136,819	3,297	
983919-10-1	XILINX INC COM		05/11/2010	CREDIT SUISSE INTERNATIONAL	08/12/2010	MORGAN STANLEY CO. INC. NEW YORK	23,080.000	582,749	583,681	582,749							932	932	7,386	
98385X-10-6	XTO ENERGY INC.		05/11/2010	CREDIT SUISSE INTERNATIONAL	06/25/2010	MERGER	17,880.000	814,677	750,051	814,677							(64,626)	(64,626)	2,235	
E9853W-39-2	ZARDOYA OTIS RIGHTS	D	06/15/2010	DIRECT	06/18/2010	CREDIT SUISSE	9,614.000		6,245								6,245	6,245		
98985T-10-9	ZYMOGENETICS INC		05/11/2010	CREDIT SUISSE INTERNATIONAL	10/12/2010	MERGER	8,340.000	41,557	81,315	41,557							39,758	39,758		
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)								261,198,171	272,981,031	259,954,456			1,365,320	(1,365,320)		304,117	12,722,458	13,026,576	1,866,812	
261934-10-3	DREYFUS MONEY MARKET		06/02/2010	DIRECT	06/02/2010	DIRECT	13.200	13	13	13										
9399999. Common Stocks - Money Market Mutual Funds								13	13	13										
9799998. Total - Common Stocks								261,198,184	272,981,044	259,954,469			1,365,320	(1,365,320)		304,117	12,722,458	13,026,576	1,866,812	
9899999. Total - Preferred and Common Stocks								263,979,109	275,899,032	262,733,660		(1,734)	1,365,320	(1,367,054)		304,117	12,861,255	13,165,373	1,885,756	3,990
9999999 - Totals								2,554,746,459	2,588,243,603	2,553,550,264		18,837	1,365,320	(1,346,483)		304,117	34,389,222	34,693,339	20,381,905	6,635,637

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks								XXX	XXX
020002-10-1	ALLSTATE CORP			2CIA1	NO		1,194,575	37,471.000	
1099999. Common Stock - Parent							1,194,575	XXX	XXX
02013@-10-9	ALLSTATE FIRE AND CASUALTY INSURANCE COMPANY		29688	2CIB1	NO		90,632,694	70,000.000	100.0
02002@-10-2	ALLSTATE INDEMNITY COMPANY		19240	2CIB1	NO		142,851,459	42,000.000	100.0
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		10852	2CIB1	NO		676,298,985	42,000.000	100.0
02013#-10-7	ALLSTATE NORTH AMERICAN INSURANCE COMPANY		11110	2CIB1	NO		11,313,011	70,000.000	100.0
01990*-10-0	ALLSTATE PROPERTY AND CASUALTY INSURANCE COMPANY		17230	2CIB1	NO		164,443,422	42,000.000	100.0
02008#-10-4	CASTLE KEY INSURANCE COMPANY		30511	2CIB1	NO		136,219,774	25,000.000	100.0
24420#-10-8	DEERBROOK INSURANCE COMPANY		37907	2CIB1	NO		23,389,403	25,000.000	100.0
29259@-10-5	ENCOMPASS HOME AND AUTO INSURANCE COMPANY		11252	2CIB1	YES	190,000	6,640,250	470,000.000	100.0
29262@-10-0	ENCOMPASS INDEMNITY COMPANY		15130	2CIB1	NO		23,757,581	30,217.000	100.0
29260@-10-2	ENCOMPASS INDEPENDENT INSURANCE COMPANY		11251	2CIB1	YES	237,500	6,871,140	500,000.000	100.0
29261#-10-9	ENCOMPASS INSURANCE COMPANY OF AMERICA		10071	2CIB1	YES	3,075,625	20,375,158	2,000,000.000	100.0
29264#-10-6	ENCOMPASS INSURANCE COMPANY OF MASSACHUSETTS		12154	2CIB1	YES	83,125	6,294,025	190,000.000	100.0
29262#-10-8	ENCOMPASS INSURANCE COMPANY		10358	2CIB1	NO		12,259,776	50,000.000	100.0
29261@-10-1	ENCOMPASS PROPERTY AND CASUALTY COMPANY		10072	2CIB1	YES	427,500	10,954,204	1,000,000.000	100.0
66046@-10-5	NORTH LIGHT SPECIALTY INSURANCE COMPANY		13167	2CIB1	NO		24,464,821	75,000.000	100.0
66383@-10-6	NORTHBROOK INDEMNITY COMPANY		36455	2CIB1	NO		38,085,038	42,000.000	100.0
1199999. Common Stock - U.S. P&C Insurer						4,013,750	1,394,850,741	XXX	XXX
02003@-10-1	ALLSTATE LIFE INSURANCE COMPANY		60186	2CIB1	NO		2,939,137,098	23,800.000	100.0
1299999. Common Stock - U.S. Life Insurer							2,939,137,098	XXX	XXX
02002#-10-0	ALLSTATE INSURANCE COMPANY OF CANADA			2CIB4	NO		636,415,887	12,228.000	100.0
1499999. Common Stock - Alien Insurer							636,415,887	XXX	XXX
02004@-10-0	ALLSTATE TEXAS LLOYD'S, INC.			2CIB2	NO		2,359,773	2,001.000	100.0
1599999. Common Stock - Non - Insurer							2,359,773	XXX	XXX
L5447M-11-6	INVESTEC EM MARKET LC DEBT - SAG			2CIA1	NO		250,542,103	9,035,056.020	14.2
02015#-10-5	ALLSTATE FINANCIAL CORPORATION			2CIB3	NO		989	1,000.000	100.0
1799999. Common Stock - Other Affiliates							250,543,092	XXX	XXX
1899999. Total Common Stocks						4,013,750	5,224,501,167	XXX	XXX
1999999 - Totals						4,013,750	5,224,501,167	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ ----------

2.Total amount of intangible assets nonadmitted $ ----------

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
02016@-10-6	ALLSTATE NEW JERSEY PROPERTY AND CASUALTY COMPANY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
29258@-10-6	EMCOMPASS INSURANCE COMPANY NEW JERSEY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
29264*-10-0	EMCOMPASS PROPERTY AND CASULTY INSURANCE COMPANY OF NEW JERSEY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
02011#-10-9	CASTLE KEY INDEMNITY COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0
29263#-10-7	ENCOMPASS FLORIDIAN INDEMNITY COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0
29263*-10-1	ENCOMPASS FLORIDIAN INSURANCE COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0
01609*-10-3	ALIC REINSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		100,000.000	100.0
01989#-10-9	ALLSTATE ASSIGNMENT COMPANY	ALLSTATE LIFE INSURANCE COMPANY		1,000.000	100.0
01989@-10-1	ALLSTATE ASSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY	45,606	1,000,000.000	100.0
02001@-10-3	ALLSTATE LIFE INSURANCE COMPANY OF NEW YORK	ALLSTATE LIFE INSURANCE COMPANY		100,000.000	100.0
02005@-10-9	ALLSTATE SETTLEMENT CORPORATION	ALLSTATE LIFE INSURANCE COMPANY		1,000.000	100.0
02008@-10-6	ALLSTATE LIFE FINANCIAL SERVICES	ALLSTATE LIFE INSURANCE COMPANY		250.000	100.0
16002*-10-4	CHARTER NATIONAL LIFE INSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		110,000.000	100.0
46118*-10-2	INTRAMERICA LIFE INSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		300,000.000	100.0
53301#-10-1	LINCOLN BENEFIT LIFE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		25,000.000	100.0
86869#-10-5	SURETY LIFE INSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		2,500,000.000	100.0
	ALLSTATE LIFE INSURANCE COMPANY OF CANADA	ALLSTATE LIFE INSURANCE COMPANY OF CANADA		5,000.000	100.0
	PEMBRIDGE INSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY OF CANADA		426,980,641.000	100.0
	PAFCO INSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY OF CANADA		46,000.000	100.0
0299999. Common Stock			45,606	XXX	XXX
0399999 - Total			45,606	XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
	TREASURY BILL	C		12/09/2010	BARCLAYS BANK	03/17/2011	16,995,201		1,472			17,000,000	16,993,729			0.000	0.138	MAT		
0199999. U.S. Governments - Issuer Obligations							16,995,201		1,472			17,000,000	16,993,729			XXX	XXX	XXX		
0399999. Total - U.S. Government Bonds							16,995,201		1,472			17,000,000	16,993,729			XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions of States, Territories and Possessions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous Bonds (Unaffiliated)																XXX	XXX	XXX		
4199999. Total - Credit Tenant Loans																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations							16,995,201		1,472			17,000,000	16,993,729			XXX	XXX	XXX		
7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities																XXX	XXX	XXX		
7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities																XXX	XXX	XXX		
8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities																XXX	XXX	XXX		
8399999. Total Bonds							16,995,201		1,472			17,000,000	16,993,729			XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
38142B-50-0	FINANCIAL SQUARE TREASURY INSTRUMENTS FU			06/01/2010	DIRECT	XXX	923						923			0.010	0.010	MON	2	
8899999. Exempt Money Market Mutual Funds							923					XXX	923			XXX	XXX	XXX	2	
09248U-61-9	BLACKROCK LIQUIDITY TEMP FUND - INSTITUT			12/01/2010	DIRECT	XXX	167,284						167,284	24		0.165	1.295	MON	211	
38141W-23-2	GOLDMAN SACHS FINANCIAL SQUARE MONEY MAR			12/01/2010	DIRECT	XXX	86,951						86,951	10		0.150	0.738	MON	335	
825252-72-9	INVESCO AIM ADVISORS LIQUID ASSETS PORTF			12/01/2010	DIRECT	XXX	94,590						94,590	15		0.190	0.521	MON	175	
4812A2-60-3	J.P. MORGAN PRIME MONEY MARKET-INSTITUTI			12/01/2010	DIRECT	XXX	62,565						62,565	6		0.100	0.467	MON	39	
8999999. Class One Money Market Mutual Funds							411,391					XXX	411,391	55		XXX	XXX	XXX	760	
9199999 - Totals							17,407,515		1,472			XXX	17,406,043	55		XXX	XXX	XXX	763	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	04/01/2010	04/01/2011		1,000,000,000	4.56		16,375,000		821,300		821,300	(15,553,700)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	DEUTSCHE BANK	06/30/2010	03/30/2011		1,000,000,000	3.00		9,325,000		3,451,020		3,451,020	(5,873,980)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	UBS AG	07/21/2010	07/21/2011		500,000,000	4.80		7,250,000		8,411,912		8,411,912	1,161,912						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	07/22/2010	01/24/2011		500,000,000	4.73		2,075,000		91,888		91,888	(1,983,112)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	BANK OF AMERICA	12/08/2010	05/23/2011		1,000,000,000	4.36		9,200,000		7,111,940		7,111,940	(2,088,060)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	12/15/2010	03/15/2011		500,000,000	4.48		2,375,000		764,735		764,735	(1,610,265)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	BARCLAY'S CAPITAL	12/23/2010	10/21/2011		1,051,000,000	3.13		17,500,001		15,916,806		15,916,806	(1,583,195)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	BANK OF AMERICA	12/28/2010	04/28/2011		650,000,000	4.50		3,282,500		2,609,711		2,609,711	(672,789)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	12/28/2010	10/31/2011		1,090,000,000	3.25		17,500,005		15,242,135		15,242,135	(2,257,870)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	BARCLAY'S CAPITAL	12/29/2010	01/05/2012		230,000,000	4.55		5,796,000		4,576,954		4,576,954	(1,219,046)						0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	12/29/2010	01/05/2012		290,000,000	3.35		5,887,000		4,746,337		4,746,337	(1,140,663)						0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											96,565,506		63,744,739	XXX	63,744,739	(32,820,767)					XXX	XXX
TY FUTURES 02/18/2011 117 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	12/10/2010	02/18/2011	4,000		117.00		2,323,720		1,625,000		1,625,000	(698,720)						0003
TY FUTURES 02/18/2011 116 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	12/15/2010	02/18/2011	4,000		116.00		2,323,720		1,125,000		1,125,000	(1,198,720)						0003
S&P500 INDEX 06/17/2011 925 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	12/16/2010	06/17/2011	2,000		925.00		1,804,000		1,660,000		1,660,000	(144,000)						0002
S&P500 INDEX 06/17/2011 925 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	12/17/2010	06/17/2011	7,000		925.00		7,014,000		5,810,000		5,810,000	(1,204,000)						0002
S&P500 INDEX 12/16/2011 925 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	12/16/2010	12/16/2011	300		925.00		843,600		796,500		796,500	(47,100)						0002
S&P500 INDEX 12/16/2011 925 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	12/16/2010	12/16/2011	1,700		925.00		4,797,400		4,513,500		4,513,500	(283,900)						0002
S&P500 INDEX 12/16/2011 925 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	12/17/2010	12/16/2011	7,000		925.00		19,264,000		18,585,000		18,585,000	(679,000)						0002
0099999. Subtotal - Purchased Options - Hedging Other - Put Options											38,370,440		34,115,000	XXX	34,115,000	(4,255,440)					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other											134,935,946		97,859,739	XXX	97,859,739	(37,076,207)					XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants											96,565,506		63,744,739	XXX	63,744,739	(32,820,767)					XXX	XXX
0379999. Total Purchased Options - Put Options											38,370,440		34,115,000	XXX	34,115,000	(4,255,440)					XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options											134,935,946		97,859,739	XXX	97,859,739	(37,076,207)					XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
INT RATE SWAP1007 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	BARCLAY'S CAPITAL	05/28/2009	06/01/2019		75,000,000	MUNIPSA (3M LIBOR)			(17,942)	(250,725)		(250,725)	1,792,977				1,088,270		0005
INT RATE SWAP1042 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	02/04/2010	02/08/2020		50,000,000	MUNIPSA (3M LIBOR)			2,005	675,469		675,469	675,469				754,666		0005
INT RATE SWAP1043 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	BANK OF AMERICA	02/11/2010	05/17/2015		250,000,000	3M LIBOR (2.9475%)			(3,981,660)	(10,951,388)		(10,951,388)	(10,951,388)				2,615,483		0004
INT RATE SWAP1045 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	UBS AG	02/11/2010	05/17/2015		150,000,000	3M LIBOR (2.9400%)			(2,381,996)	(6,523,139)		(6,523,139)	(6,523,139)				1,569,290		0004
INT RATE SWAP1046 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	02/11/2010	05/17/2015		150,000,000	3M LIBOR (2.9400%)			(2,381,996)	(6,523,139)		(6,523,139)	(6,523,139)				1,569,290		0004
INT RATE SWAP1047 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	02/16/2010	05/18/2015		300,000,000	3M LIBOR (2.8510%)			(4,575,182)	(11,907,363)		(11,907,363)	(11,907,363)				3,139,562		0004
INT RATE SWAP1048 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	02/16/2010	05/18/2015		300,000,000	3M LIBOR (2.8610%)			(4,593,765)	(12,034,625)		(12,034,625)	(12,034,625)				3,139,562		0004
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												(17,930,534)	(47,514,910)	XXX	(47,514,910)	(45,471,208)				13,876,124	XXX	XXX
CDS CS2170245 ON CSX CORP	Bond Portfolio	Schedule D	Credit	BARCLAY'S CAPITAL	06/20/2007	09/20/2014		10,000,000	0.0000%(0.5950%)			(60,326)	(89,975)		(89,975)	(16,661)					2FE	0006
CDS CS2282891 ON FELCOR LODGING LIMITED	Bond Portfolio	Schedule D	Credit	BANK OF AMERICA	11/30/2007	12/20/2012		1,000,000	0.0000%(2.2000%)			(22,306)	37,049		37,049	(42,713)					5FE	0006
CDS CS2282909 ON ARCH WESTERN RESOURCES	Bond Portfolio	Schedule D	Credit	BANK OF AMERICA	11/30/2007	12/20/2012		1,500,000	0.0000%(2.8000%)			(42,583)	(47,686)		(47,686)	(55,123)					4FE	0006
CDS CS2308480 ON DOW CHEMICAL COMPANY, T	Bond Portfolio	Schedule D	Credit	DEUTSCHE BANK	01/16/2008	03/20/2013		5,000,000	0.0000%(0.6600%)			(33,458)	(23,579)		(23,579)	(6,491)					2FE	0006
CDS CS2308498 ON CYTEC INDUSTRIES INC.	Bond Portfolio	Schedule D	Credit	DEUTSCHE BANK	01/16/2008	03/20/2013		5,000,000	0.0000%(0.7700%)			(39,035)	(14,214)		(14,214)	17,741					2FE	0006
CDS CS2308514 ON ROHM & HAAS CO	Bond Portfolio	Schedule D	Credit	BANK OF AMERICA	01/16/2008	03/20/2013		5,000,000	0.0000%(0.6800%)			(34,472)	(48,992)		(48,992)	(21,879)					2FE	0006
CDS CS2336648 ON RPMINT 150 03/20/2013	Bond Portfolio	Schedule D	Credit	DEUTSCHE BANK	02/14/2008	03/20/2013		5,000,000	0.0000%(1.5000%)			(76,042)	(97,413)		(97,413)	33,592					2FE	0006
CDS CS2367411 ON NEM 95 06/20/2013	Bond Portfolio	Schedule D	Credit	CREDIT SUISSE FB	03/26/2008	06/20/2013		5,000,000	0.0000%(0.9500%)			(48,160)	(68,118)		(68,118)	7,546					2FE	0006
CDS CS2377600 ON NORDSTROM INC	Bond Portfolio	Schedule D	Credit	BANK OF AMERICA	04/04/2008	06/20/2013		5,000,000	0.0000%(1.0000%)			(50,694)	(55,315)		(55,315)	13,757					2FE	0006
CDS CS2382725 ON PPG INDUSTRIES, INC.	Bond Portfolio	Schedule D	Credit	ROYAL BANK OF SCTLND	04/09/2008	06/20/2013		5,000,000	0.0000%(0.8100%)			(41,063)	(65,281)		(65,281)	5,672					2FE	0006
CDS CS2390413 ON AMERICAN ELECTRIC POWER	Bond Portfolio	Schedule D	Credit	UBS AG	04/15/2008	06/20/2015		5,000,000	0.0000%(0.5800%)			(29,403)	(16,535)		(16,535)	(3,245)					2FE	0006
CDS CS2400659 ON RPMINT 92 06/20/2013	Bond Portfolio	Schedule D	Credit	UBS AG	04/23/2008	06/20/2013		5,000,000	0.0000%(0.9200%)			(46,639)	(29,538)		(29,538)	3,564					2FE	0006
CDS CS2405807 ON RPMINT 80 06/20/2013	Bond Portfolio	Schedule D	Credit	DEUTSCHE BANK	04/30/2008	06/20/2013		5,000,000	0.0000%(0.8000%)			(40,556)	(14,846)		(14,846)	(1,821)					2FE	0006
CDS CS2405815 ON DOW CHEMICAL COMPANY, T	Bond Portfolio	Schedule D	Credit	CREDIT SUISSE FB	04/30/2008	06/20/2013		5,000,000	0.0000%(0.4700%)			(23,826)	1,666		1,666	(25,394)					2FE	0006
CDS CS2410880 ON MOHAWK INDUSTRIES, INC.	Bond Portfolio	Schedule D	Credit	UBS AG	05/06/2008	06/20/2013		5,000,000	0.0000%(1.5700%)			(79,590)	(59,261)		(59,261)	(72,115)					3FE	0006
CDS CS2416002 ON SANTNDR 51 06/20/2013	Bond Portfolio	Schedule D	Credit	CITIBANK	05/08/2008	06/20/2013		5,000,000	0.0000%(0.5100%)			(25,854)	196,222		196,222	181,605					1FE	0006
CDS CS2416010 ON LLOYDS TSB BANK PLC	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	05/08/2008	06/20/2013		5,000,000	0.0000%(0.4900%)			(24,840)	136,676		136,676	45,935					1FE	0006
CDS CS2421127 ON XL CAP LTD	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	05/13/2008	06/20/2018		5,000,000	0.0000%(1.4000%)			(70,972)	33,308		33,308	109,371					2FE	0006

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
CDS CS2433924 ON BOEING CAP CORP	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	05/23/2008	06/20/2013		3,000,000	0.0000%(0.7700%)			(23,421)	(24,513)		(24,513)	11,653					1FE	0006
CDS CS2459531 ON WYETH	Bond Portfolio	Schedule D	Credit	UBS AG	07/07/2008	09/20/2013		5,000,000	0.0000%(0.3700%)			(18,757)	(37,569)		(37,569)	5,547					1FE	0006
CDS CS2469761 ON CSX CORP	Bond Portfolio	Schedule D	Credit	UBS AG	07/09/2008	09/20/2013		5,000,000	0.0000%(1.5200%)			(77,056)	(170,471)		(170,471)	38,134					2FE	0006
CDS CS2474902 ON HARTFORD FINANCIAL SERV	Bond Portfolio	Schedule D	Credit	ROYAL BANK OF SCTLND	07/17/2008	09/20/2013		5,000,000	0.0000%(1.2000%)			(60,833)	7,672		7,672	(14,179)					2FE	0006
CDS CS2477442 ON COMMERCIAL METALS CO.	Bond Portfolio	Schedule D	Credit	BANK OF AMERICA	07/17/2008	09/20/2013		5,000,000	0.0000%(0.7500%)			(38,021)	219,877		219,877	167,015					2FE	0006
CDS CS2487680 ON TYSON FOODS INC.	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	07/29/2008	09/20/2013		3,000,000	0.0000%(2.8000%)			(85,167)	(134,664)		(134,664)	(62,932)					3FE	0006
CDS CS2495360 ON ALLTEL CORPORATION	Bond Portfolio	Schedule D	Credit	MORGAN STANLEY	08/01/2008	09/20/2013		5,000,000	0.0000%(0.8600%)			(43,597)	(99,721)		(99,721)	21,018					1FE	0006
CDS CS2497929 ON SOCIETE GENERALE	Bond Portfolio	Schedule D	Credit	CITIBANK	08/07/2008	09/20/2013		5,000,000	0.0000%(0.8100%)			(41,063)	58,699		58,699	93,599					1FE	0006
CDS CS2497937 ON UBS AG	Bond Portfolio	Schedule D	Credit	CITIBANK	08/07/2008	09/20/2013		5,000,000	0.0000%(1.0300%)			(52,215)	33,918		33,918	99,460					1FE	0006
CDS CS2508162 ON CARDINAL HEALTH, INC.	Bond Portfolio	Schedule D	Credit	DEUTSCHE BANK	08/14/2008	09/20/2013		5,000,000	0.0000%(0.6700%)			(33,965)	(43,598)		(43,598)	7,222					2FE	0006
CDS CS2518468 ON WINDSTREAM CORP	Bond Portfolio	Schedule D	Credit	JP MORGAN CHASE BANK	09/18/2008	12/20/2013		1,000,000	0.0000%(3.2000%)			(32,444)	(48,920)		(48,920)	(19,506)					4FE	0006
CDS CS2518484 ON CITIZENS COMMUNICATIONS	Bond Portfolio	Schedule D	Credit	BARCLAY'S CAPITAL	09/18/2008	09/20/2013		1,000,000	0.0000%(3.5200%)			(35,689)	(63,068)		(63,068)	(28,260)					3FE	0006
CDS CS2554299 ON WINDSTREAM CORP	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	10/08/2008	12/20/2013		2,000,000	0.0000%(3.5500%)			(71,986)	(118,084)		(118,084)	(33,800)					4FE	0006
CDS CS2574727 ON HEINZ	Bond Portfolio	Schedule D	Credit	ROYAL BANK OF SCTLND	10/21/2008	12/20/2013		5,000,000	0.0000%(0.7200%)			(36,500)	(66,450)		(66,450)	(517)					2FE	0006
CDS CS2579866 ON CENTEX CORPORATION	Bond Portfolio	Schedule D	Credit	BARCLAY'S CAPITAL	10/23/2008	12/20/2013		2,000,000	0.0000%(5.8000%)			(117,611)	(229,241)		(229,241)	145,127					3FE	0006
CDS CS2648976 ON HOSHOT-HST 500 09/20/20	Bond Portfolio	Schedule D	Credit	BARCLAY'S CAPITAL	01/05/2009	09/20/2012		2,500,000	0.0000%(5.0000%)	212,500		(184,082)	(171,213)		(171,213)	95,836		(57,346)			3FE	0006
CDS CS2651525 ON HOSHOT-HST 500 09/20/20	Bond Portfolio	Schedule D	Credit	BARCLAY'S CAPITAL	01/06/2009	09/20/2012		2,500,000	0.0000%(5.0000%)	175,000		(173,998)	(171,213)		(171,213)	85,751		(47,262)			3FE	0006
CDS CS2654081 ON FCX 700 03/20/2014	Bond Portfolio	Schedule D	Credit	MORGAN STANLEY	01/07/2009	03/20/2014		3,000,000	0.0000%(7.0000%)			(212,917)	(596,084)		(596,084)	142,446					2FE	0006
CDS CS2661862 ON BDK 170 03/20/2014	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	01/09/2009	03/20/2014		5,000,000	0.0000%(1.7000%)			(86,181)	(233,657)		(233,657)	65,645					1FE	0006
CDS CS2684807 ON TW 150 03/20/2014	Bond Portfolio	Schedule D	Credit	BARCLAY'S CAPITAL	01/22/2009	03/20/2014		10,000,000	0.0000%(1.5000%)			(152,083)	(393,267)		(393,267)	36,429					2FE	0006
CDS CS2728323 ON FCX 650 03/20/2014	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	02/20/2009	03/20/2014		3,000,000	0.0000%(6.5000%)			(197,708)	(548,653)		(548,653)	129,837					2FE	0006
CDS CS2738561 ON TSN 425 03/20/2014	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	02/27/2009	03/20/2014		5,000,000	0.0000%(4.2500%)			(215,451)	(474,369)		(474,369)	(90,688)					3FE	0006
CDS CS2969000 ON MONTE 100 12/20/2014	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	10/01/2009	12/20/2014		3,000,000	0.0000%(1.0000%)	(52,588)		(20,336)	154,518		154,518	182,292		10,081			1FE	0006
CDS CS2997126 ON ECACN 100 12/20/2014	Bond Portfolio	Schedule D	Credit	BANK OF AMERICA	10/29/2009	12/20/2014		10,000,000	0.0000%(1.0000%)	(158,336)		(70,578)	(136,552)		(136,552)	84,258		30,811			2FE	0006
CDS CS2997134 ON HSECN 100 12/20/2014	Bond Portfolio	Schedule D	Credit	DEUTSCHE BANK	10/29/2009	12/20/2014		10,000,000	0.0000%(1.0000%)	(119,551)		(78,125)	(78,031)		(78,031)	136,885		23,264			2FE	0006
CDS CS3066244 ON FCX 100 03/20/2015	Bond Portfolio	Schedule D	Credit	CREDIT SUISSE FB	01/25/2010	03/20/2015		5,000,000	0.0000%(1.0000%)		35,394	(53,586)	(5,400)		(5,400)	(34,430)		(6,364)			2FE	0006
CDS CS3068802 ON FCX 100 03/20/2015	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	01/26/2010	03/20/2015		5,000,000	0.0000%(1.0000%)		44,737	(55,107)	(5,400)		(5,400)	(42,113)		(8,024)			2FE	0006
CDS CS3086721 ON DEXBB-AGM 500 03/20/2015	Bond Portfolio	Schedule D	Credit	DEUTSCHE BANK	02/19/2010	03/20/2015		5,000,000	0.0000%(5.0000%)		49,463	(227,066)	186,120		186,120	144,973		(8,316)			1FE	0006
CDS CS3102080 ON ORCLE 100 03/20/2015	Bond Portfolio	Schedule D	Credit	MORGAN STANLEY	03/08/2010	03/20/2015		10,000,000	0.0000%(1.0000%)		(301,298)	(34,477)	(298,102)		(298,102)	(45,105)		48,301			1FE	0006
CDS CS3117468 ON CMZB 100 03/20/2015	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	03/19/2010	03/20/2015		5,000,000	0.0000%(1.0000%)		(51,440)	(31,831)	69,317		69,317	112,727		8,030			1FE	0006
CDS CS3140486 ON COF-BNKNA 100 06/20/2017	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	04/20/2010	06/20/2017		10,000,000	0.0000%(1.0000%)		(158,830)	(55,549)	(80,733)		(80,733)	62,812		15,285			2FE	0006
CDS CS3143043 ON WLP 100 06/20/2015	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	04/21/2010	06/20/2015		10,000,000	0.0000%(1.0000%)		18,999	(73,066)	(88,204)		(88,204)	(104,692)		(2,511)			2FE	0006

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1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
CDS CS3155906 ON MAS 100 06/20/2015	Bond Portfolio	Schedule D	Credit	MORGAN STANLEY	05/07/2010	06/20/2015		2,000,000	0.0000%(1.0000%)		91,010	(24,605)	95,640		95,640	16,012		(11,382)			3FE	0006
CDS CS3155955 ON EMN 100 06/20/2015	Bond Portfolio	Schedule D	Credit	MORGAN STANLEY	05/07/2010	06/20/2015		5,000,000	0.0000%(1.0000%)		(23,809)	(30,078)	(49,598)		(49,598)	(28,767)		2,978			2FE	0006
CDS CS3163561 ON AXP 100 06/20/2017	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	05/18/2010	06/20/2017		10,000,000	0.0000%(1.0000%)		31,153	(65,744)	(107,003)		(107,003)	(135,467)		(2,689)			2FE	0006
CDS CS3166085 ON WFC 100 06/20/2015	Bond Portfolio	Schedule D	Credit	BARCLAY'S CAPITAL	05/20/2010	06/20/2015		10,000,000	0.0000%(1.0000%)		37,607	(66,951)	(16,312)		(16,312)	(49,469)		(4,451)			1FE	0006
CDS CS3166101 ON AXP 100 06/20/2015	Bond Portfolio	Schedule D	Credit	DEUTSCHE BANK	05/20/2010	06/20/2015		10,000,000	0.0000%(1.0000%)		139,754	(79,040)	(118,118)		(118,118)	(241,332)		(16,541)			2FE	0006
CDS CS3166119 ON COF-BNKNA 100 06/20/2015	Bond Portfolio	Schedule D	Credit	JP MORGAN CHASE BANK	05/20/2010	06/20/2015		10,000,000	0.0000%(1.0000%)		107,454	(75,218)	(108,263)		(108,263)	(203,000)		(12,718)			2FE	0006
CDS CS3173768 ON LOW 100 06/20/2015	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	05/25/2010	06/20/2015		10,000,000	0.0000%(1.0000%)		(113,993)	(47,784)	(220,324)		(220,324)	(119,658)		13,326			1FE	0006
CDS CS3173776 ON HD 100 06/20/2015	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	05/25/2010	06/20/2015		10,000,000	0.0000%(1.0000%)		(118,791)	(47,223)	(228,950)		(228,950)	(124,046)		13,887			2FE	0006
CDS CS3204498 ON HD 100 09/20/2015	Bond Portfolio	Schedule D	Credit	BANK OF AMERICA	06/29/2010	09/20/2015		5,000,000	0.0000%(1.0000%)		(78,866)	(18,177)	(116,234)		(116,234)	(44,885)		7,517			2FE	0006
CDS CS3217326 ON MRHMC 100 09/20/2015	Bond Portfolio	Schedule D	Credit	UBS AG	07/21/2010	09/20/2015		3,300,000	0.0000%(1.0000%)		340,122	(43,377)	232,786		232,786	(78,901)		(28,435)			4FE	0006
CDS CS3232655 ON WFC 100 09/20/2015	Bond Portfolio	Schedule D	Credit	DEUTSCHE BANK	09/02/2010	09/20/2015		5,000,000	0.0000%(1.0000%)		47,244	(19,613)	(1,823)		(1,823)	(46,121)		(2,946)			1FE	0006
CDS CS3235203 ON PCG-PACGAS 100 12/20/2015	Bond Portfolio	Schedule D	Credit	DEUTSCHE BANK	09/08/2010	12/20/2015		5,000,000	0.0000%(1.0000%)		41,885	(18,218)	(24,060)		(24,060)	(63,561)		(2,385)			2FE	0006
CDS CS3237779 ON TW 100 12/20/2015	Bond Portfolio	Schedule D	Credit	DEUTSCHE BANK	09/13/2010	12/20/2015		5,000,000	0.0000%(1.0000%)		(97,830)	(9,715)	(135,423)		(135,423)	(43,016)		5,424			2FE	0006
CDS CS3258254 ON GS 100 12/20/2015	Bond Portfolio	Schedule D	Credit	BNPPARIBAS	09/23/2010	12/20/2015		5,000,000	0.0000%(1.0000%)		134,927	(20,417)	47,488		47,488	(80,771)		(6,667)			1FE	0006
CDS CS3265929 ON GLW 100 12/20/2015	Bond Portfolio	Schedule D	Credit	HSBC	10/06/2010	12/20/2015		5,000,000	0.0000%(1.0000%)		(37,080)	(10,376)	(72,938)		(72,938)	(37,426)		1,568			2FE	0006
CDS CS3268485 ON JCP 100 12/20/2015	Bond Portfolio	Schedule D	Credit	BARCLAY'S CAPITAL	10/08/2010	12/20/2015		2,500,000	0.0000%(1.0000%)		173,048	(12,975)	105,055		105,055	(60,852)		(7,141)			3FE	0006
CDS CS3273618 ON TIN 100 12/20/2015	Bond Portfolio	Schedule D	Credit	MORGAN STANLEY	10/13/2010	12/20/2015		5,000,000	0.0000%(1.0000%)		279,796	(21,942)	227,069		227,069	(41,758)		(10,969)			3FE	0006
CDS CS3273626 ON TIN 100 12/20/2015	Bond Portfolio	Schedule D	Credit	MORGAN STANLEY	10/13/2010	12/20/2015		10,000,000	0.0000%(1.0000%)		559,593	(43,883)	454,138		454,138	(83,516)		(21,939)			3FE	0006
CDS CS3273642 ON CAG 100 12/20/2015	Bond Portfolio	Schedule D	Credit	BARCLAY'S CAPITAL	10/13/2010	12/20/2015		10,000,000	0.0000%(1.0000%)		(123,949)	(17,085)	(5,737)		(5,737)	113,352		4,859			2FE	0006
CDS CS3276165 ON SUN 100 12/20/2015	Bond Portfolio	Schedule D	Credit	DEUTSCHE BANK	10/20/2010	12/20/2015		5,000,000	0.0000%(1.0000%)		218,754	(17,783)	154,802		154,802	(56,169)		(7,783)			2FE	0006
CDS CS3276173 ON DHI 500 12/20/2015	Bond Portfolio	Schedule D	Credit	BANK OF AMERICA	10/20/2010	12/20/2015		5,000,000	0.0000%(5.0000%)		(284,231)	(39,887)	(602,619)		(602,619)	(328,500)		10,113			3FE	0006
CDS CS3278724 ON BACF 100 12/20/2012	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	10/21/2010	12/20/2012		28,000,000	0.0000%(1.0000%)		311,971	(81,421)	35,392		35,392	(250,380)		(26,199)			1FE	0006
CDS CS3281280 ON BHP 100 12/20/2015	Bond Portfolio	Schedule D	Credit	DEUTSCHE BANK	10/27/2010	12/20/2015		5,000,000	0.0000%(1.0000%)		(34,252)	(7,916)	(65,676)		(65,676)	(32,536)		1,111			1FE	0006
CDS CS3283849 ON BACORP 100 12/20/2015	Bond Portfolio	Schedule D	Credit	ROYAL BANK OF SCTLND	11/02/2010	12/20/2015		20,000,000	0.0000%(1.0000%)		797,292	(56,978)	669,400		669,400	(103,692)		(24,200)			1FE	0006
CDS CS3288970 ON CAH 100 12/20/2015	Bond Portfolio	Schedule D	Credit	JP MORGAN CHASE BANK	11/23/2010	12/20/2015		5,000,000	0.0000%(1.0000%)		(85,004)	(3,555)	(101,675)		(101,675)	(18,394)		1,722			2FE	0006
CDS CS3291537 ON CB 100 03/20/2016	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	12/14/2010	03/20/2016		5,000,000	0.0000%(1.0000%)		(61,964)	(1,838)	(33,586)		(33,586)	27,855		523			1FE	0006
CDS CS3294093 ON CAH 100 03/20/2016	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	12/17/2010	03/20/2016		10,000,000	0.0000%(1.0000%)		(178,508)	(2,663)	(203,836)		(203,836)	(26,554)		1,227			2FE	0006
CDS CS3294101 ON LLY 100 03/20/2016	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	12/17/2010	03/20/2016		10,000,000	0.0000%(1.0000%)		(229,075)	(2,315)	(242,956)		(242,956)	(15,455)		1,574			1FE	0006
CDS CS3296650 ON SLE 100 12/20/2015	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	12/17/2010	12/20/2015		10,000,000	0.0000%(1.0000%)		296,190	(6,026)	306,810		306,810	12,757		(2,137)			2FE	0006
CDS CXB536030 ON CDX.NA.IG.14-V1 5Y	Bond Portfolio	Schedule D	Credit	GOLDMAN SACHS	07/01/2010	06/20/2015		200,000,000	0.0000%(1.0000%)		2,142,817	(1,225,781)	(1,835,599)		(1,835,599)	(3,769,302)		(209,114)			2FE	0006

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Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
CDS CXB671779 ON CDX.NA.IG.15-V1 5Y	Bond Portfolio	Schedule D	Credit	JP MORGAN CHASE BANK	09/21/2010	12/20/2015		100,000,000	0.0000%(1.0000%)		380,786	(300,140)	(695,172)		(695,172)	(1,056,373)		(19,584)			2FE	0006
CDS CXB671779 ON CDX.NA.IG.15-V1 5Y	Bond Portfolio	Schedule D	Credit	JP MORGAN CHASE BANK	09/22/2010	12/20/2015		250,000,000	0.0000%(1.0000%)		1,443,180	(766,489)	(1,737,929)		(1,737,929)	(3,109,065)		(72,044)			2FE	0006
CDS CXB679376 ON CDX.NA.HY.15-V1 5Y	Bond Portfolio	Schedule D	Credit	BARCLAY'S CAPITAL	12/15/2010	12/20/2015		25,000,000	0.0000%(5.0000%)		(531,250)	(51,139)	(713,392)		(713,392)	(186,559)		4,417			4FE	0006
CDS CXB679376 ON CDX.NA.HY.15-V1 5Y	Bond Portfolio	Schedule D	Credit	BARCLAY'S CAPITAL	12/15/2010	12/20/2015		25,000,000	0.0000%(5.0000%)		(546,875)	(51,009)	(713,392)		(713,392)	(171,064)		4,547			4FE	0006
CDS CXB679376 ON CDX.NA.HY.15-V1 5Y	Bond Portfolio	Schedule D	Credit	BARCLAY'S CAPITAL	12/15/2010	12/20/2015		50,000,000	0.0000%(5.0000%)		(1,062,500)	(102,277)	(1,426,783)		(1,426,783)	(373,118)		8,835			4FE	0006
CDS CXB679376 ON CDX.NA.HY.15-V1 5Y	Bond Portfolio	Schedule D	Credit	BARCLAY'S CAPITAL	12/15/2010	12/20/2015		50,000,000	0.0000%(5.0000%)		(1,093,750)	(102,017)	(1,426,783)		(1,426,783)	(342,128)		9,094			4FE	0006
0929999. Subtotal - Swaps - Hedging Other - Credit Default										57,025	2,509,881	(6,971,938)	(12,488,493)	XXX	(12,488,493)	(9,586,074)		(390,652)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										57,025	2,509,881	(24,902,472)	(60,003,403)	XXX	(60,003,403)	(55,057,282)		(390,652)		13,876,124	XXX	XXX
CDS CS2236806 ON FLORDIA STATE GO 85%			Credit	CITIBANK	09/18/2007	09/20/2017		20,000,000	0.1600%(0.0000%)			32,444			(1,361,085)					20,000,000	1FE	
CDS CS2259840 ON MBIA INSURANCE CORPORAT			Credit	BANK OF AMERICA	10/25/2007	12/20/2012		5,000,000	2.2000%(0.0000%)			111,528			(1,608,143)					5,000,000	4FE	
CDS CS2275218 ON STATE OF TEXAS RR85%			Credit	BANK OF AMERICA	11/08/2007	12/20/2017		15,000,000	0.2500%(0.0000%)			38,021			(542,088)					15,000,000	1FE	
CDS CS2298244 ON BA 36 03/20/2013			Credit	BANK OF AMERICA	01/04/2008	03/20/2013		3,000,000	0.3600%(0.0000%)			10,950			(2,546)					3,000,000	1FE	
CDS CS2318729 ON HOUSTON TEXAS RR 85%			Credit	GOLDMAN SACHS	01/28/2008	03/20/2018		25,000,000	0.4800%(0.0000%)			121,667			(2,168,162)					25,000,000	1FE	
CDS CS2318737 ON PHOENIX ARIZONA RR85%			Credit	GOLDMAN SACHS	01/28/2008	03/20/2018		25,000,000	0.4500%(0.0000%)			114,063			(2,202,760)					25,000,000	1FE	
CDS CS2318745 ON SHELBY TENNESSEE RR85%			Credit	GOLDMAN SACHS	01/28/2008	03/20/2018		25,000,000	0.4000%(0.0000%)			101,389			(2,194,486)					25,000,000	1FE	
CDS CS2369920 ON ENTRPA 185 06/20/2013			Credit	BANK OF AMERICA	03/28/2008	06/20/2013		5,000,000	1.8500%(0.0000%)			93,785			123,312					5,000,000	2FE	
CDS CS2938245 ON BERKSHIRE HATHWAY			Credit	JP MORGAN CHASE BANK	08/04/2009	09/20/2014		5,000,000	1.0000%(0.0000%)	(132,514)		76,551	(96,171)		(14,571)			25,856		5,000,000	1FE	
CDS CS2974109 ON BACR-BANK 100 12/20/2014			Credit	GOLDMAN SACHS	10/01/2009	12/20/2014		3,000,000	1.0000%(0.0000%)	(38,923)		37,878	(29,617)		(143,593)			7,461		3,000,000	1FE	
CDS CS3081607 ON PGN 100 03/20/2015			Credit	GOLDMAN SACHS	02/16/2010	03/20/2015		10,000,000	1.0000%(0.0000%)		94,795	72,180	78,642		233,309			(16,153)		10,000,000	2FE	
CDS CS3086739 ON AGO-AGC 500 03/20/2015			Credit	DEUTSCHE BANK	02/19/2010	03/20/2015		5,000,000	5.0000%(0.0000%)		(500,000)	302,814	(415,936)		(483,198)			84,064		5,000,000	1FE	
CDS CS3102098 ON CSCO 100 03/20/2015			Credit	GOLDMAN SACHS	03/08/2010	03/20/2015		10,000,000	1.0000%(0.0000%)		237,850	44,648	199,720		231,215			(38,130)		10,000,000	1FE	
CDS CS3107204 ON AGO-AGC 500 03/20/2011			Credit	GOLDMAN SACHS	03/12/2010	03/20/2011		10,000,000	5.0000%(0.0000%)			408,333			(11,003)					10,000,000	1FE	
CDS CS3117476 ON HBOS-SCOTB 100 03/20/2015			Credit	GOLDMAN SACHS	03/19/2010	03/20/2015		5,000,000	1.0000%(0.0000%)		(86,716)	53,399	(73,179)		(152,616)			13,537		5,000,000	1FE	
CDS CS3143050 ON UNH 100 06/20/2015			Credit	JP MORGAN CHASE BANK	04/21/2010	06/20/2015		10,000,000	1.0000%(0.0000%)		(140,959)	89,183	(122,332)		53,474			18,627		10,000,000	2FE	
CDS CS3155872 ON JCI 100 06/20/2015			Credit	GOLDMAN SACHS	05/07/2010	06/20/2015		10,000,000	1.0000%(0.0000%)		(117,331)	80,785	(102,657)		136,979			14,674		10,000,000	2FE	
CDS CS3155922 ON MHK 100 06/20/2015			Credit	JP MORGAN CHASE BANK	05/07/2010	06/20/2015		2,000,000	1.0000%(0.0000%)		(91,010)	24,561	(79,671)		(59,830)			11,339		2,000,000	3FE	
CDS CS3155948 ON LZ 100 06/20/2015			Credit	MORGAN STANLEY	05/07/2010	06/20/2015		5,000,000	1.0000%(0.0000%)		(93,284)	44,722	(81,617)		(21,690)			11,667		5,000,000	2FE	
CDS CS3158405 ON XL 100 06/20/2015			Credit	MORGAN STANLEY	05/12/2010	06/20/2015		5,000,000	1.0000%(0.0000%)		(81,497)	42,321	(71,538)		(65,234)			9,959		5,000,000	2FE	
CDS CS3168651 ON GE-CAPCORP 100 06/20/2015			Credit	DEUTSCHE BANK	05/21/2010	06/20/2015		10,000,000	1.0000%(0.0000%)		(628,339)	136,287	(554,275)		(118,928)			74,064		10,000,000	1FE	
CDS CS3178882 ON XRX 100 06/20/2015			Credit	BANK OF AMERICA	06/03/2010	06/20/2015		5,000,000	1.0000%(0.0000%)		(105,528)	41,128	(93,706)		(31,026)			11,822		5,000,000	2FE	

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Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
CDS CS3196801 ON CAT-FINSER 100 06/20/2015			Credit	MORGAN STANLEY	06/17/2010	06/20/2015		10,000,000	1.0000%(0.0000%)			54,723			89,066					10,000,000	1FE	
CDS CS3204480 ON LOW 100 09/20/2015			Credit	BANK OF AMERICA	06/29/2010	09/20/2015		5,000,000	1.0000%(0.0000%)		86,371	17,462	78,139		111,509			(8,232)		5,000,000	1FE	
CDS CS3232648 ON BACF 100 09/20/2015			Credit	MORGAN STANLEY	09/02/2010	09/20/2015		5,000,000	1.0000%(0.0000%)		(170,965)	27,328	(160,303)		(151,658)			10,662		5,000,000	1FE	
CDS CS3235211 ON EIX-SOUCAL 100 12/20/2015			Credit	BANK OF AMERICA	09/08/2010	12/20/2015		5,000,000	1.0000%(0.0000%)		(107,157)	21,934	(101,056)		(27,970)			6,101		5,000,000	2FE	
CDS CS3237761 ON CMCSA 100 12/20/2015			Credit	DEUTSCHE BANK	09/13/2010	12/20/2015		5,000,000	1.0000%(0.0000%)		(7,391)	15,548	(6,981)		40,362			410		5,000,000	2FE	
CDS CS3258247 ON MWD 100 12/20/2015			Credit	BNPPARIBAS	09/23/2010	12/20/2015		5,000,000	1.0000%(0.0000%)		(199,998)	23,633	(190,115)		(147,563)			9,883		5,000,000	1FE	
CDS CS3273634 ON WY 100 12/20/2015			Credit	DEUTSCHE BANK	10/13/2010	12/20/2015		5,000,000	1.0000%(0.0000%)		(207,954)	19,125	(199,801)		(110,168)			8,153		5,000,000	3FE	
CDS CS3276199 ON VLO 100 12/20/2015			Credit	GOLDMAN SACHS	10/20/2010	12/20/2015		5,000,000	1.0000%(0.0000%)		(173,155)	16,160	(166,994)		(103,576)			6,161		5,000,000	2FE	
CDS CS3278732 ON BACF 100 12/20/2015			Credit	GOLDMAN SACHS	10/21/2010	12/20/2015		20,000,000	1.0000%(0.0000%)		(983,168)	73,913	(948,699)		(669,400)			34,469		20,000,000	1FE	
CDS CS3281298 ON NUE 100 12/20/2015			Credit	GOLDMAN SACHS	10/27/2010	12/20/2015		5,000,000	1.0000%(0.0000%)		44,112	7,596	42,681		49,610			(1,431)		5,000,000	1FE	
CDS CS3288962 ON BSX 100 12/20/2015			Credit	BANK OF AMERICA	11/23/2010	12/20/2015		5,000,000	1.0000%(0.0000%)		(47,475)	6,240	(46,513)		(28,643)			962		5,000,000	3FE	
CDS CS3291529 ON AOC 100 03/20/2016			Credit	GOLDMAN SACHS	12/14/2010	03/20/2016		5,000,000	1.0000%(0.0000%)		(67,841)	2,934	(67,268)		(72,432)			573		5,000,000	2FE	
CDS CS3291545 ON CMCSA 100 12/20/2015			Credit	GOLDMAN SACHS	12/14/2010	12/20/2015		10,000,000	1.0000%(0.0000%)		89,965	3,925	89,168		80,725			(797)		10,000,000	2FE	
CDS CS3294085 ON DELLN 100 03/20/2016			Credit	BANK OF AMERICA	12/17/2010	03/20/2016		5,000,000	1.0000%(0.0000%)		(9,749)	2,012	(9,682)		(7,385)			67		5,000,000	1FE	
CDS CS3296643 ON PBI 100 03/20/2016			Credit	BNPPARIBAS	12/17/2010	03/20/2016		10,000,000	1.0000%(0.0000%)		(206,151)	5,306	(204,735)		(193,838)			1,416		10,000,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default										(171,437)	(3,472,575)	2,376,474	(3,334,497)	XXX	(11,544,031)			297,184		323,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										(171,437)	(3,472,575)	2,376,474	(3,334,497)	XXX	(11,544,031)			297,184		323,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												(17,930,534)	(47,514,910)	XXX	(47,514,910)	(45,471,208)				13,876,124	XXX	XXX
1169999. Total Swaps - Credit Default										(114,412)	(962,694)	(4,595,464)	(15,822,989)	XXX	(24,032,523)	(9,586,074)		(93,468)		323,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										(114,412)	(962,694)	(22,525,999)	(63,337,899)	XXX	(71,547,433)	(55,057,282)		(93,468)		336,876,124	XXX	XXX
FXFWD0336 (0.7446EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	BANK OF AMERICA	12/14/2010	03/15/2011		105,242,900	(0.7446EUR)/ 1 USD				543,641		543,641		543,641			236,937		0007
FXFWD0337 (0.7452EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	CITIGROUP	12/14/2010	03/15/2011		52,714,274	(0.7452EUR)/ 1 USD				234,809		234,809		234,809			118,677		0007
FXFWD0338 (0.7443EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	12/14/2010	03/15/2011		158,231,100	(0.7443EUR)/ 1 USD				876,492		876,492		876,492			356,231		0007
1229999. Subtotal - Forwards - Hedging Other													1,654,942	XXX	1,654,942		1,654,942			711,845	XXX	XXX
1269999. Subtotal - Forwards													1,654,942	XXX	1,654,942		1,654,942			711,845	XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										57,025	137,445,827	(24,902,472)	39,511,278	XXX	39,511,278	(92,133,490)	1,654,942	(390,652)		14,587,968	XXX	XXX
1419999. Subtotal - Replication										(171,437)	(3,472,575)	2,376,474	(3,334,497)	XXX	(11,544,031)			297,184		323,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										(114,412)	133,973,252	(22,525,999)	36,176,781	XXX	27,967,247	(92,133,490)	1,654,942	(93,468)		337,587,968	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate payer swaption contracts provide an offset to declines in fixed income market values resulting from potential rising interest rates. Notional amount is equivalent to the hedged amount of par on fixed rate securities.

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index (Received) Paid	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
0079999. Subtotal - Purchased Options - Hedging Effective																	XXX							XXX
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	08/04/2009	08/04/2010	08/04/2010	EXPIRATION		500,000,000	4.10	13,350,000				13,350,000		8,279,871			(13,350,000)			0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	UBS AG	08/07/2009	08/09/2010	03/15/2010	SALE		500,000,000	4.30	14,000,000		290,000		14,000,000		9,559,847			(13,710,000)			0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	10/06/2009	06/15/2010	06/15/2010	EXPIRATION		1,500,000,000	2.85	15,262,500				15,262,500		4,219,544			(15,262,500)			0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	DEUTSCHE BANK	10/09/2009	12/21/2010	03/12/2010	SALE		1,000,000,000	4.20	19,400,000		6,230,000		19,400,000		575,579			(13,170,000)			0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	DEUTSCHE BANK	11/13/2009	06/15/2010	06/15/2010	EXPIRATION		1,000,000,000	3.70	8,800,000				8,800,000		(2,675,034)			(8,800,000)			0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	UBS AG	11/13/2009	06/15/2010	06/15/2010	EXPIRATION		1,000,000,000	3.70	8,800,000				8,800,000		(2,925,301)			(8,800,000)			0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	BANK OF AMERICA	11/13/2009	07/15/2010	07/15/2010	EXPIRATION		1,000,000,000	3.75	11,275,000				11,275,000		(2,852,160)			(11,275,000)			0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	BARCLAY'S CAPITAL	11/17/2009	07/15/2010	07/15/2010	EXPIRATION		500,000,000	5.00	10,100,000				10,100,000		(3,933,703)			(10,100,000)			0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	CSFP	12/17/2009	04/15/2010	04/15/2010	EXPIRATION		1,500,000,000	4.65	8,400,000				8,400,000		(5,382,328)			(8,400,000)			0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	BANK OF AMERICA	12/17/2009	04/15/2010	02/11/2010	SALE		1,000,000,000	4.65	5,450,000		1,625,000		5,450,000		(3,744,671)			(3,825,000)			0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	01/14/2010	12/15/2010	03/16/2010	SALE		500,000,000	5.35		8,350,000	2,108,000		8,350,000					(6,242,000)			0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	BARCLAY'S CAPITAL	01/14/2010	12/15/2010	03/16/2010	SALE		500,000,000	5.35		8,100,000	2,275,000		8,100,000					(5,825,000)			0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	03/12/2010	12/21/2010	12/21/2010	EXPIRATION		1,000,000,000	3.70		11,900,000			11,900,000					(11,900,000)			0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	UBS AG	03/15/2010	08/09/2010	08/09/2010	EXPIRATION		500,000,000	3.80		1,100,000			1,100,000					(1,100,000)			0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	03/16/2010	12/15/2010	12/15/2010	EXPIRATION		500,000,000	4.85		5,021,000			5,021,000					(5,021,000)			0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	BARCLAY'S CAPITAL	03/16/2010	12/15/2010	12/15/2010	EXPIRATION		500,000,000	4.85		5,225,000			5,225,000					(5,225,000)			0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	03/25/2010	12/20/2010	12/20/2010	EXPIRATION		500,000,000	4.83		7,325,000			7,325,000					(7,325,000)			0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	BANK OF AMERICA	05/21/2010	11/22/2010	11/22/2010	EXPIRATION		1,500,000,000	2.57		4,912,500			4,912,500					(4,912,500)			0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	06/30/2010	12/30/2010	12/30/2010	EXPIRATION		1,000,000,000	3.00		4,600,000			4,600,000					(4,600,000)			0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	BARCLAY'S CAPITAL	10/21/2010	10/21/2011	12/23/2010	SALE		750,000,000	2.78		4,575,000	17,499,998		4,575,000					12,924,998			0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	10/29/2010	10/31/2011	12/28/2010	SALE		750,000,000	2.85		5,025,000	17,499,998		5,025,000					12,474,998			0001
3M USD LIBOR PAYER SWAPTION	FIXED INCOME	SCHEDULE D	Interest	BANK OF AMERICA	11/22/2010	05/23/2011	12/08/2010	SALE		500,000,000	3.90		3,900,000	9,200,000		3,900,000					5,300,000			0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												114,837,500	70,033,500	56,727,995		184,871,000	XXX	1,121,644			(128,143,005)			XXX
TY FUTURES 02/19/2010 112 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	11/20/2009	02/19/2010	01/15/2010	SALE	3,000		112.00	570,900		85,350		570,900		(85,350)			(485,550)			0003
TY FUTURES 02/19/2010 112 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	11/20/2009	02/19/2010	01/15/2010	SALE	500		112.00	87,340		14,225		87,340		(22,035)			(73,115)			0003
TY FUTURES 02/19/2010 112 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	11/20/2009	02/19/2010	01/14/2010	SALE	1,500		112.00	262,020		66,120		262,020		(66,105)			(195,900)			0003
TY FUTURES 02/19/2010 112 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	11/17/2009	02/19/2010	01/14/2010	SALE	2,500		112.00	475,750		110,200		475,750		(71,125)			(365,550)			0003
TY FUTURES 02/19/2010 112 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	11/17/2009	02/19/2010	01/14/2010	SALE	2,500		112.00	475,750		149,250		475,750		(71,125)			(326,500)			0003
TY FUTURES 02/19/2010 113 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	11/19/2009	02/19/2010	02/19/2010	EXPIRATION	5,000		113.00	1,185,900				1,185,900		(689,100)			(1,185,900)			0003
TY FUTURES 02/19/2010 113 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	11/18/2009	02/19/2010	02/19/2010	EXPIRATION	5,000		113.00	1,342,150				1,342,150		(532,850)			(1,342,150)			0003
TY FUTURES 02/19/2010 114 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	11/25/2009	02/19/2010	02/19/2010	EXPIRATION	5,000		114.00	1,264,000				1,264,000		(1,782,900)			(1,264,000)			0003
TY FUTURES 02/19/2010 114 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	11/24/2009	02/19/2010	02/19/2010	EXPIRATION	1,800		114.00	511,290				511,290		(585,594)			(511,290)			0003
TY FUTURES 02/19/2010 114 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	11/24/2009	02/19/2010	02/19/2010	EXPIRATION	3,200		114.00	858,976				858,976		(1,091,040)			(858,976)			0003
S&P500 INDEX 12/17/2010 850 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	02/23/2010	12/17/2010	05/04/2010	SALE	2,300		850.00		5,133,600	3,560,400		5,133,600					(1,573,200)			0002
S&P500 INDEX 12/17/2010 850 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	12/31/2009	12/17/2010	05/04/2010	SALE	4,000		850.00	11,048,000		6,192,000		11,048,000		(892,000)			(4,856,000)			0002
S&P500 INDEX 12/17/2010 850 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	12/29/2009	12/17/2010	05/04/2010	SALE	8,000		850.00	21,856,000		12,384,000		21,856,000		(2,024,000)			(9,472,000)			0002
S&P500 INDEX 06/18/2010 850 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	02/23/2010	06/18/2010	03/19/2010	SALE	1,050		850.00		579,600	176,400		579,600					(403,200)			0002
S&P500 INDEX 06/18/2010 850 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	02/23/2010	06/18/2010	03/19/2010	SALE	250		850.00		140,500	42,000		140,500					(98,500)			0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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S&P500 INDEX 06/18/2010 850 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	02/23/2010	06/18/2010	03/19/2010	SALE	1,000		850.00		572,000	168,000		572,000					(404,000)			0002
S&P500 INDEX 06/18/2010 850 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	12/30/2009	06/18/2010	03/22/2010	SALE	500		850.00	501,000		76,500		501,000		(79,000)			(424,500)			0002
S&P500 INDEX 06/18/2010 850 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	12/30/2009	06/18/2010	03/19/2010	SALE	3,500		850.00	3,507,000		588,000		3,507,000		(553,000)			(2,919,000)			0002
S&P500 INDEX 06/18/2010 850 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	12/30/2009	06/18/2010	05/05/2010	SALE	2,800		850.00	2,833,600		414,400		2,833,600		(414,400)			(2,419,200)			0002
S&P500 INDEX 06/18/2010 850 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	12/30/2009	06/18/2010	03/22/2010	SALE	5,200		850.00	5,262,400		795,600		5,262,400		(769,600)			(4,466,800)			0002
RUSSELL INDEX 06/18/2010 480 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	02/22/2010	06/18/2010	03/22/2010	SALE	260		480.00		125,320	31,980		125,320					(93,340)			0002
RUSSELL INDEX 06/18/2010 480 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	02/22/2010	06/18/2010	03/19/2010	SALE	2		480.00		964	316		964					(648)			0002
RUSSELL INDEX 06/18/2010 480 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	02/22/2010	06/18/2010	03/19/2010	SALE	498		480.00		240,036	76,194		240,036					(163,842)			0002
RUSSELL INDEX 06/18/2010 480 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	02/22/2010	06/18/2010	03/19/2010	SALE	400		480.00		192,800	65,200		192,800					(127,600)			0002
RUSSELL INDEX 06/18/2010 480 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	01/12/2010	06/18/2010	03/22/2010	SALE	390		480.00		293,280	47,970		293,280					(245,310)			0002
RUSSELL INDEX 12/17/2010 480 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	02/22/2010	12/17/2010	05/06/2010	SALE	810		480.00		1,378,620	1,002,780		1,378,620					(375,840)			0002
RUSSELL INDEX 12/17/2010 480 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	02/22/2010	12/17/2010	03/22/2010	SALE	350		480.00		595,700	349,300		595,700					(246,400)			0002
RUSSELL INDEX 12/17/2010 480 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	01/12/2010	12/17/2010	05/06/2010	SALE	390		480.00		788,580	482,820		788,580					(305,760)			0002
TY FUTURES 05/21/2010 113 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	02/25/2010	05/21/2010	05/21/2010	EXPIRATION	2,000		113.00		505,600			505,600					(505,600)			0003
TY FUTURES 05/21/2010 113 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	02/24/2010	05/21/2010	05/21/2010	EXPIRATION	1,000		113.00		268,430			268,430					(268,430)			0003
TY FUTURES 05/21/2010 113 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	02/24/2010	05/21/2010	05/21/2010	EXPIRATION	4,000		113.00		1,198,720			1,198,720					(1,198,720)			0003
TY FUTURES 05/21/2010 114 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	02/26/2010	05/21/2010	05/21/2010	EXPIRATION	1,000		114.00		315,300			315,300					(315,300)			0003
TY FUTURES 05/21/2010 114 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	02/26/2010	05/21/2010	05/21/2010	EXPIRATION	73		114.00		25,298			25,298					(25,298)			0003
TY FUTURES 05/21/2010 114 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	02/25/2010	05/21/2010	05/21/2010	EXPIRATION	1,927		114.00		758,140			758,140					(758,140)			0003
TY FUTURES 05/21/2010 114 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	04/16/2010	05/21/2010	05/21/2010	EXPIRATION	5,000		114.00		717,150			717,150					(717,150)			0003
TY FUTURES 05/21/2010 114 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	04/15/2010	05/21/2010	05/21/2010	EXPIRATION	2,500		114.00		436,700			436,700					(436,700)			0003
TY FUTURES 08/27/2010 110 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	03/16/2010	08/27/2010	08/27/2010	EXPIRATION	1,000		110.00		330,930			330,930					(330,930)			0003
TY FUTURES 08/27/2010 110 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	03/16/2010	08/27/2010	08/27/2010	EXPIRATION	1,000		110.00		362,180			362,180					(362,180)			0003
TY FUTURES 08/27/2010 110 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	03/15/2010	08/27/2010	08/27/2010	EXPIRATION	1,000		110.00		377,800			377,800					(377,800)			0003
TY FUTURES 08/27/2010 110 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	03/15/2010	08/27/2010	08/27/2010	EXPIRATION	1,000		110.00		393,430			393,430					(393,430)			0003
TY FUTURES 08/27/2010 110 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	03/15/2010	08/27/2010	08/27/2010	EXPIRATION	1,000		110.00		377,800			377,800					(377,800)			0003
TY FUTURES 08/27/2010 110 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	04/20/2010	08/27/2010	08/27/2010	EXPIRATION	3,000		110.00		899,040			899,040					(899,040)			0003
TY FUTURES 08/27/2010 110 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	04/19/2010	08/27/2010	08/27/2010	EXPIRATION	1,500		110.00		449,520			449,520					(449,520)			0003
TY FUTURES 08/27/2010 110 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	04/19/2010	08/27/2010	08/27/2010	EXPIRATION	2,000		110.00		568,100			568,100					(568,100)			0003
TY FUTURES 08/27/2010 111 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	03/24/2010	08/27/2010	03/25/2010	SALE	600		111.00		414,180	513,948		414,180					99,768			0003
TY FUTURES 08/27/2010 111 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	03/24/2010	08/27/2010	03/25/2010	SALE	500		111.00		313,900	428,290		313,900					114,390			0003
TY FUTURES 08/27/2010 111 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	04/19/2010	08/27/2010	08/27/2010	EXPIRATION	1,000		111.00		424,680			424,680					(424,680)			0003
TY FUTURES 08/27/2010 111 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	03/24/2010	08/27/2010	03/26/2010	SALE	1,100		111.00		776,523	942,238		776,523					165,715			0003
TY FUTURES 08/27/2010 111 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	03/24/2010	08/27/2010	03/25/2010	SALE	300		111.00		211,779	256,974		211,779					45,195			0003
S&P500 INDEX 12/17/2010 900 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	06/15/2010	12/17/2010	12/17/2010	EXPIRATION	2,800		900.00		7,691,600			7,691,600					(7,691,600)			0002
S&P500 INDEX 12/17/2010 900 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	05/04/2010	12/17/2010	12/17/2010	EXPIRATION	14,300		900.00		29,772,600			29,772,600					(29,772,600)			0002
S&P500 INDEX 06/18/2010 900 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	05/05/2010	06/18/2010	06/15/2010	SALE	800		900.00		209,600	3,200		209,600					(206,400)			0002
S&P500 INDEX 06/18/2010 900 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	05/05/2010	06/18/2010	06/15/2010	SALE	2,000		900.00		544,000	8,000		544,000					(536,000)			0002
RUSSELL INDEX 12/17/2010 510 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	05/06/2010	12/17/2010	12/17/2010	EXPIRATION	1,200		510.00		1,994,400			1,994,400					(1,994,400)			0002

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TY FUTURES 08/27/2010 114 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	05/21/2010	08/27/2010	08/27/2010	EXPIRATION	2,000		114.00		505,600			505,600					(505,600)			0003
TY FUTURES 08/27/2010 114 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	05/20/2010	08/27/2010	08/27/2010	EXPIRATION	5,000		114.00		1,264,000			1,264,000					(1,264,000)			0003
TY FUTURES 08/27/2010 115 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	05/24/2010	08/27/2010	08/27/2010	EXPIRATION	2,000		115.00		599,360			599,360					(599,360)			0003
TY FUTURES 08/27/2010 115 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	05/24/2010	08/27/2010	08/27/2010	EXPIRATION	2,000		115.00		599,360			599,360					(599,360)			0003
TY FUTURES 08/27/2010 115 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	05/21/2010	08/27/2010	08/27/2010	EXPIRATION	4,000		115.00		1,198,720			1,198,720					(1,198,720)			0003
TY FUTURES 08/27/2010 115 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	05/21/2010	08/27/2010	08/27/2010	EXPIRATION	2,000		115.00		661,860			661,860					(661,860)			0003
US FUTURES 11/26/2010 111 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	06/30/2010	11/26/2010	11/26/2010	EXPIRATION	250		111.00		82,731			82,731					(82,731)			0003
US FUTURES 11/26/2010 111 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	06/30/2010	11/26/2010	11/26/2010	EXPIRATION	250		111.00		82,731			82,731					(82,731)			0003
US FUTURES 11/26/2010 111 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	06/30/2010	11/26/2010	11/26/2010	EXPIRATION	150		111.00		49,639			49,639					(49,639)			0003
US FUTURES 11/26/2010 111 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	06/30/2010	11/26/2010	11/26/2010	EXPIRATION	250		111.00		78,825			78,825					(78,825)			0003
US FUTURES 11/26/2010 111 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	06/30/2010	11/26/2010	11/26/2010	EXPIRATION	100		111.00		29,968			29,968					(29,968)			0003
US FUTURES 11/26/2010 112 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	07/01/2010	11/26/2010	11/26/2010	EXPIRATION	350		112.00		115,824			115,824					(115,824)			0003
US FUTURES 11/26/2010 112 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	07/01/2010	11/26/2010	11/26/2010	EXPIRATION	250		112.00		82,731			82,731					(82,731)			0003
US FUTURES 11/26/2010 113 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	07/06/2010	11/26/2010	11/26/2010	EXPIRATION	500		113.00		196,713			196,713					(196,713)			0003
US FUTURES 11/26/2010 113 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	07/06/2010	11/26/2010	11/26/2010	EXPIRATION	500		113.00		188,900			188,900					(188,900)			0003
S&P500 FUTURES 08/20/2010 1120 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CME	08/04/2010	08/20/2010	08/20/2010	SALE	397		1,120.00		1,768,119			1,768,119					(1,768,119)			0002
S&P500 FUTURES 10/15/2010 1130 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CME	09/24/2010	10/15/2010	10/01/2010	SALE	1,000		1,130.00		4,103,700	3,046,300		4,103,700					(1,057,400)			0002
S&P500 FUTURES 12/17/2010 1125 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CME	10/01/2010	12/17/2010	12/17/2010	EXPIRATION	1,000		1,125.00		9,628,700			9,628,700					(9,628,700)			0002
TY FUTURES 02/18/2011 118 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	12/03/2010	02/18/2011	12/15/2010	SALE	2,000		118.00		755,600	2,119,400		755,600					1,363,800			0003
TY FUTURES 02/18/2011 119 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	12/03/2010	02/18/2011	12/10/2010	SALE	1,442		119.00		770,100	1,528,087		770,100					757,987			0003
TY FUTURES 02/18/2011 119 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	12/03/2010	02/18/2011	12/10/2010	SALE	158		119.00		81,912	167,433		81,912					85,521			0003
TY FUTURES 02/18/2011 119 PUT	FIXED INCOME	SCHEDULE D	Interest	CBOT	12/03/2010	02/18/2011	12/10/2010	SALE	400		119.00		207,372	430,132		207,372					222,760			0003
0099999. Subtotal - Purchased Options - Hedging Other - Put Options												52,042,076	83,430,864	36,323,007		135,472,940	XXX	(9,729,224)			(99,149,933)			XXX
0149999. Subtotal - Purchased Options - Hedging Other												166,879,576	153,464,364	93,051,002		320,343,940	XXX	(8,607,580)			(227,292,938)			XXX
0219999. Subtotal - Purchased Options - Replications																	XXX							XXX
0289999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0359999. Subtotal - Purchased Options - Other																	XXX							XXX
0369999. Total Purchased Options - Call Options and Warrants												114,837,500	70,033,500	56,727,995		184,871,000	XXX	1,121,644			(128,143,005)			XXX
0379999. Total Purchased Options - Put Options												52,042,076	83,430,864	36,323,007		135,472,940	XXX	(9,729,224)			(99,149,933)			XXX
0389999. Total Purchased Options - Caps																	XXX							XXX
0399999. Total Purchased Options - Floors																	XXX							XXX
0409999. Total Purchased Options - Collars																	XXX							XXX
0419999. Total Purchased Options - Other																	XXX							XXX
0429999. Total Purchased Options												166,879,576	153,464,364	93,051,002		320,343,940	XXX	(8,607,580)			(227,292,938)			XXX
0499999. Subtotal - Written Options - Hedging Effective																	XXX							XXX
S&P500 FUTURES 07/16/2010 980 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CME	07/06/2010	07/16/2010	07/16/2010	EXPIRATION	150		980.00		(299,445)			(299,445)					299,445			0004
S&P500 FUTURES 07/16/2010 980 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CME	07/06/2010	07/16/2010	07/16/2010	EXPIRATION	300		980.00		(448,890)			(448,890)					448,890			0004
S&P500 FUTURES 07/16/2010 980 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CME	07/02/2010	07/16/2010	07/16/2010	EXPIRATION	100		980.00		(217,130)			(217,130)					217,130			0004
S&P500 FUTURES 12/17/2010 1050 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CME	10/01/2010	12/17/2010	12/17/2010	EXPIRATION	1,000		1,050.00		(4,746,300)			(4,746,300)					4,746,300			0004
0519999. Subtotal - Written Options - Hedging Other - Put Options													(5,711,765)			(5,711,765)	XXX				5,711,765			XXX
0569999. Subtotal - Written Options - Hedging Other													(5,711,765)			(5,711,765)	XXX				5,711,765			XXX
0639999. Subtotal - Written Options - Replications																	XXX							XXX
0709999. Subtotal - Written Options - Income Generation																	XXX							XXX
0779999. Subtotal - Written Options - Other																	XXX							XXX
0789999. Total Written Options - Call Options and Warrants																	XXX							XXX

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0799999. Total Written Options - Put Options													(5,711,765)			(5,711,765)	XXX				5,711,765			XXX
0809999. Total Written Options - Caps																	XXX							XXX
0819999. Total Written Options - Floors																	XXX							XXX
0829999. Total Written Options - Collars																	XXX							XXX
0839999. Total Written Options - Other																	XXX							XXX
0849999. Total Written Options													(5,711,765)			(5,711,765)	XXX				5,711,765			XXX
0909999. Subtotal - Swaps - Hedging Effective																	XXX							XXX
INT RATE SWAP1006 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	DEUTSCHE BANK	05/28/2009	06/01/2039	06/15/2010	SALE		100,000,000	MUNIPSA(US0003M)			(425,054)	(4,053)			7,872,214			(425,054)			0006
INT RATE SWAP1010 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	BARCLAY'S CAPITAL	06/01/2009	06/03/2039	06/07/2010	SALE		25,000,000	MUNIPSA(US0003M)			(59,263)	761			1,991,251			(59,263)			0006
INT RATE SWAP1037 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	01/14/2010	01/19/2020	09/10/2010	SALE		100,000,000	MUNIPSA(US0003M)			1,725,558	(510)						1,725,558			0006
INT RATE SWAP1037 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	01/14/2010	01/19/2020	09/10/2010	SALE			MUNIPSA(US0003M)													0006
INT RATE SWAP1038 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	GOLDMAN SACHS	01/15/2010	01/19/2020	06/02/2010	SALE		100,000,000	MUNIPSA(US0003M)			1,852,304	14,509						1,852,304			0006
INT RATE SWAP1039 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	01/15/2010	01/19/2020	08/02/2010	SALE		100,000,000	MUNIPSA(US0003M)			1,601,588	12,285						1,601,588			0006
INT RATE SWAP1040 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	BANK OF AMERICA	02/03/2010	02/05/2020	09/13/2010	SALE		100,000,000	MUNIPSA(US0003M)			1,399,451	7,154						1,399,451			0006
INT RATE SWAP1040 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	BANK OF AMERICA	02/03/2010	02/05/2020	09/13/2010	SALE			MUNIPSA(US0003M)													0006
INT RATE SWAP1041 ON VARIABLE RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	02/03/2010	02/05/2020	06/02/2010	SALE		100,000,000	MUNIPSA(US0003M)			1,681,417	13,254						1,681,417			0006
INT RATE SWAP1043 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	BANK OF AMERICA	02/11/2010	05/17/2015	08/06/2010	SALE		250,000,000	US0003M(2.9475%)			(15,338,384)	(1,441,616)						(15,338,384)			0005
INT RATE SWAP1044 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	02/11/2010	05/17/2015	08/05/2010	SALE		250,000,000	US0003M(2.9390%)			(14,750,666)	(1,375,877)						(14,750,666)			0005
INT RATE SWAP1044 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	JP MORGAN CHASE BANK	02/11/2010	05/17/2015	08/02/2010	SALE		250,000,000	US0003M(2.9390%)			(14,617,580)	(1,375,877)						(14,617,580)			0005
INT RATE SWAP1051 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	CREDIT SUISSE FB	03/01/2010	06/01/2020	05/07/2010	SALE		250,000,000	US0003M(3.8238%)			(7,420,000)							(7,420,000)			0005
INT RATE SWAP1070 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	CREDIT SUISSE FB	06/25/2010	05/15/2040	08/05/2010	SALE		100,000,000	US0003M(3.8898%)			(2,807,526)	(387,474)						(2,807,526)			0005
INT RATE SWAP1071 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	CREDIT SUISSE FB	06/25/2010	05/15/2040	08/06/2010	SALE		200,000,000	US0003M(3.8770%)			(5,783,526)	(785,021)						(5,783,526)			0005
INT RATE SWAP1071 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	CREDIT SUISSE FB	06/25/2010	05/15/2040	08/05/2010	SALE		100,000,000	US0003M(3.8770%)			(2,713,942)	(392,511)						(2,713,942)			0005
INT RATE SWAP1072 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	MORGAN STANLEY	06/28/2010	05/15/2040	08/11/2010	SALE		200,000,000	US0003M(3.8552%)			(12,327,750)	(825,250)						(12,327,750)			0005
INT RATE SWAP1073 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	CREDIT SUISSE FB	06/29/2010	05/15/2038	08/10/2010	SALE		100,000,000	US0003M(3.7547%)			(2,017,368)	(385,752)						(2,017,368)			0005
INT RATE SWAP1073 ON FIXED RATE SECURITIES	FIXED INCOME	SCHEDULE D	Interest	CREDIT SUISSE FB	06/29/2010	05/15/2038	08/11/2010	SALE		50,000,000	US0003M(3.7547%)			(1,849,005)	(192,876)						(1,849,005)			0005
0919999. Subtotal - Swaps - Hedging Other - Interest Rate														(71,849,748)	(7,118,852)		XXX	9,863,465			(71,849,748)			XXX
CDS CS2170252 ON APACHE CORP	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	06/20/2007	09/20/2014	06/04/2010	SALE		5,000,000	0.0000%(0.3400%)			103,750	(7,320)			1,807			103,750			0007
CDS CS2177927 ON SARA LEE CORP	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	07/16/2007	09/20/2017	09/30/2010	SALE		10,000,000	0.0000%(0.8300%)			(38,617)	(62,942)			241,136			(38,617)			0007
CDS CS2180483 ON NABORS INDUSTRIES INC	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	07/16/2007	09/20/2014	06/10/2010	SALE		10,000,000	0.0000%(0.4900%)			496,531	(21,914)			(92,804)			496,531			0007
CDS CS2183040 ON BURLINGTON NORTHERN SANTA FE CORPORATION	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	07/17/2007	09/20/2012	02/09/2010	SALE		10,000,000	0.0000%(0.2500%)			41,363	(2,778)			(1,928)			41,363			0007
CDS CS2331532 ON BAKER HUGHES	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	02/12/2008	03/20/2013	06/04/2010	SALE		5,000,000	0.0000%(0.6300%)			2,738	(13,563)			57,003			2,738			0007
CDS CS2392963 ON GOLDMAN SACHS GP INC	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	04/16/2008	06/20/2013	01/07/2010	SALE		5,000,000	0.0000%(1.1200%)			(64,912)	(1,089)			54,102			(64,912)			0007
CDS CS2400667 ON WELLS FARGO & CO	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	04/23/2008	06/20/2013	09/02/2010	SALE		3,000,000	0.0000%(0.7700%)			14,816	(15,721)			2,348			14,816			0007
CDS CS2405781 ON EASTMAN CHEMICAL COMPAN	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	04/30/2008	06/20/2013	09/30/2010	SALE		5,000,000	0.0000%(0.4700%)			10,797	(17,821)			33,423			10,797			0007
CDS CS2405799 ON STORA ENSO OYJ	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	04/30/2008	06/20/2013	02/25/2010	SALE		3,000,000	0.0000%(2.9500%)			13,667	(13,767)			34,924			13,667			0007
CDS CS2410898 ON M 237 06/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	05/06/2008	06/20/2013	01/13/2010	SALE		5,000,000	0.0000%(2.3700%)			(152,978)	(4,279)			141,921			(152,978)			0007
CDS CS2431365 ON GOLDMAN SACHS GP INC	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	05/22/2008	06/20/2013	02/08/2010	SALE		5,000,000	0.0000%(0.9800%)			43,414	(5,308)			30,743			43,414			0007
CDS CS2459549 ON BURLINGTON NORTHERN SANTA FE CORPORATION	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	07/07/2008	09/20/2013	02/09/2010	SALE		10,000,000	0.0000%(0.7200%)			(73,753)	(8,000)			139,294			(73,753)			0007
CDS CS2459556 ON US STEEL CORP	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	07/07/2008	09/20/2013	01/11/2010	SALE		5,000,000	0.0000%(1.7200%)			5,165	(2,628)			(112,130)			5,165			0007
CDS CS2464655 ON M 267 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	07/08/2008	09/20/2013	01/12/2010	SALE		5,000,000	0.0000%(2.6700%)			(215,134)	(4,450)			191,291			(215,134)			0007

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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CDS CS2467229 ON PRUDENTIAL FINANCIAL, I	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	07/09/2008	09/20/2013	05/20/2010	SALE		5,000,000	0.0000%(1.5700%)			74,959	(30,527)			82,493			74,959			0007
CDS CS2474894 ON CHUBB CORPORATION	BOND PORTFOLIO	SCHEDULE D	Credit	ROYAL BANK OF SCTLND	07/17/2008	09/20/2013	04/29/2010	SALE		5,000,000	0.0000%(0.6800%)			(49,772)	(11,239)			55,967			(49,772)			0007
CDS CS2554273 ON JPMORGAN CHASE & CO	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	10/08/2008	12/20/2013	02/08/2010	SALE		15,000,000	0.0000%(1.5000%)			(417,416)	(24,375)			611,495			(417,416)			0007
CDS CS2554273 ON JPMORGAN CHASE & CO	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	10/08/2008	12/20/2013	02/08/2010	SALE		10,000,000	0.0000%(1.5000%)			(278,514)	(16,250)			407,663			(278,514)			0007
CDS CS2559363 ON CATERPILLAR INC	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	10/10/2008	12/20/2013	06/17/2010	SALE		10,000,000	0.0000%(0.9100%)			(67,996)	(42,466)			158,705			(67,996)			0007
CDS CS2574735 ON PITNEY BOWES INC	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	10/21/2008	12/20/2013	12/17/2010	SALE		5,000,000	0.0000%(1.1000%)			(44,150)	(53,625)			118,416			(44,150)			0007
CDS CS2574743 ON DISNEY (WALT) CO	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	10/21/2008	12/20/2013	04/21/2010	SALE		10,000,000	0.0000%(0.6800%)			(96,236)	(20,967)			124,849			(96,236)			0007
CDS CS2592661 ON DISNEY (WALT) CO	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	11/06/2008	12/20/2013	04/21/2010	SALE		10,000,000	0.0000%(0.6700%)			(92,673)	(20,658)			121,016			(92,673)			0007
CDS CS2626507 ON DVN 119 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	12/05/2008	03/20/2014	02/24/2010	SALE		15,000,000	0.0000%(1.1900%)			(435,399)	(27,271)			486,581			(435,399)			0007
CDS CS2643845 ON DISH-ESDBS 490 03/20/20	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	12/17/2008	03/20/2014	04/28/2010	SALE		6,000,000	0.0000%(4.9000%)			(508,039)	(96,366)			656,799			(508,039)			0007
CDS CS2654131 ON TOL 180 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	01/07/2009	03/20/2014	06/14/2010	SALE		5,000,000	0.0000%(1.8000%)			(58,483)	(41,250)			89,977			(58,483)			0007
CDS CS2661797 ON NWL 175 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	01/09/2009	03/20/2014	01/11/2010	SALE		10,000,000	0.0000%(1.7500%)			(389,319)	(5,347)			285,187			(389,319)			0007
CDS CS2661854 ON HD 220 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	01/09/2009	03/20/2014	02/26/2010	SALE		10,000,000	0.0000%(2.2000%)			(640,968)	(34,834)			680,093			(640,968)			0007
CDS CS2664320 ON BRITEL-BRI 130 03/20/20	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	01/12/2009	03/20/2014	06/10/2010	SALE		10,000,000	0.0000%(1.3000%)			42,715	(58,139)			135,025			42,715			0007
CDS CS2666887 ON TSO 620 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	01/13/2009	03/20/2014	04/30/2010	SALE		2,000,000	0.0000%(6.2000%)			(177,045)	(41,334)			207,823			(177,045)			0007
CDS CS2682249 ON COF-BNKNA 235 03/20/201	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	01/21/2009	03/20/2014	04/20/2010	SALE		15,000,000	0.0000%(2.3500%)			(989,164)	(107,708)			971,928			(989,164)			0007
CDS CS2700165 ON CTL 107 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	01/29/2009	03/20/2014	03/15/2010	SALE		10,000,000	0.0000%(1.0700%)			49,138	(21,995)			134,732			49,138			0007
CDS CS2705289 ON JCP 440 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	01/30/2009	03/20/2014	02/16/2010	SALE		10,000,000	0.0000%(4.4000%)			(1,082,922)	(57,444)			1,254,032			(1,082,922)			0007
CDS CS2712962 ON MGM MIRAGE	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	02/06/2009	03/20/2014	05/06/2010	SALE		2,000,000	0.0000%(5.0000%)	850,000		300,000	(94,957)	640,613		410,787		(59,957)	(340,613)			0007
CDS CS2715536 ON POT 185 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	02/12/2009	03/20/2014	03/05/2010	SALE		3,000,000	0.0000%(1.8500%)			(144,570)	(9,867)			157,954			(144,570)			0007
CDS CS2733448 ON IP 745 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	02/25/2009	03/20/2014	02/18/2010	SALE		5,000,000	0.0000%(7.4500%)			(1,229,822)	(50,701)			1,297,791			(1,229,822)			0007
CDS CS2759047 ON HOV-K 500 06/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	03/12/2009	06/20/2016	09/02/2010	SALE		2,500,000	0.0000%(5.0000%)	1,550,000		900,000	(231,362)	1,233,130		896,350		(146,293)	(333,130)			0007
CDS CS2805121 ON DISHN-DDBS 365 06/20/20	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	03/25/2009	06/20/2014	04/28/2010	SALE		5,000,000	0.0000%(3.6500%)			(189,110)	(59,820)			305,738			(189,110)			0007
CDS CS2820484 ON TW 105 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	04/14/2009	06/20/2014	09/13/2010	SALE		3,000,000	0.0000%(1.0000%)	7,146		(60,911)	(22,310)	5,188		76,423		(977)	(66,099)			0007
CDS CS2874259 ON SUN 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	06/01/2009	06/20/2014	02/05/2010	SALE		3,000,000	0.0000%(1.0000%)	117,132		181,083	(5,513)	101,154		59,196		(2,513)	79,929			0007
CDS CS2904965 ON TIN 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	06/25/2009	09/20/2014	01/26/2010	SALE		3,000,000	0.0000%(1.0000%)	219,827		57,638	(5,441)	195,389		171,890		(3,274)	(137,751)			0007
CDS CS2951073 ON WFT-INC 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	09/01/2009	09/20/2014	02/22/2010	SALE		3,000,000	0.0000%(1.0000%)	41,341		38,008	(5,645)	37,407		30,739		(1,228)	601			0007
CDS CS2956171 ON XL 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	09/17/2009	09/20/2014	01/20/2010	SALE		3,000,000	0.0000%(1.0000%)	100,690		(9,162)	(3,008)	93,593		88,963		(1,341)	(102,755)			0007
CDS CS2969018 ON INTNED-BAN 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	ROYAL BANK OF SCTLND	10/01/2009	12/20/2014	05/04/2010	SALE		3,000,000	0.0000%(1.0000%)	64,503		47,907	(14,661)	57,118		41,532		(4,328)	(9,211)			0007
CDS CS2974091 ON LLOYDS-BAN 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	10/01/2009	12/20/2014	02/17/2010	SALE		3,000,000	0.0000%(1.0000%)	158,541		245,081	(8,305)	146,722		(127,148)		(4,305)	98,358			0007
CDS CS2976641 ON COF-BNKNA 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	10/07/2009	12/20/2014	11/09/2010	SALE		3,000,000	0.0000%(1.0000%)	(28,955)		(29,955)	(21,227)	(22,814)		8,294		4,857	(7,141)			0007
CDS CS2981765 ON AET 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	10/15/2009	12/20/2014	03/17/2010	SALE		3,000,000	0.0000%(1.0000%)	(30,250)		(20,064)	(5,019)	(27,718)		39,833		1,315	7,654			0007
CDS CS2984322 ON AET 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	HSBC	10/16/2009	12/20/2014	03/10/2010	SALE		5,000,000	0.0000%(1.0000%)	(45,508)		(47,179)	(7,776)	(41,893)		71,076		1,808	(5,286)			0007
CDS CS2997159 ON NXY 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	10/29/2009	12/20/2014	03/10/2010	SALE		10,000,000	0.0000%(1.0000%)	47,128		(44,740)	(21,052)	43,689		186,433		(1,885)	(88,429)			0007
CDS CS2997167 ON ETN 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	HSBC	10/29/2009	12/20/2014	09/13/2010	SALE		3,000,000	0.0000%(1.0000%)	(40,219)		(48,336)	(15,789)	(33,349)		21,821		5,544	(14,987)			0007
CDS CS3007362 ON HIG 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	11/04/2009	12/20/2014	05/05/2010	SALE		3,000,000	0.0000%(1.0000%)	199,542		100,648	(24,368)	179,534		116,423		(13,952)	(78,886)			0007
CDS CS3015043 ON CTL 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	11/19/2009	12/20/2014	03/15/2010	SALE		3,000,000	0.0000%(1.0000%)	(2,830)		52,439	(6,047)	(2,648)		25,687		119	55,087			0007
CDS CS3022734 ON PPL-ENERGY 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	11/30/2009	12/20/2014	04/09/2010	SALE		3,000,000	0.0000%(1.0000%)	82,512		70,669	(12,922)	76,479		63,032		(4,672)	(5,810)			0007
CDS CS3025281 ON MUN-0300047 5.25 02/01/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	12/04/2009	12/20/2019	01/28/2010	SALE		10,000,000	0.0000%(2.4500%)			486,329	(19,056)			(53,818)			486,329			0007

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CDS CS3030414 ON YUM 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	12/10/2009	12/20/2014	06/29/2010	SALE		3,000,000	0.0000%(1.0000%)	(28,205)		(34,610)	(12,178)	(25,071)		15,370		2,822	(9,539)			0007
CDS CS3040652 ON HD 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	12/18/2009	12/20/2014	02/01/2010	SALE		3,000,000	0.0000%(1.0000%)	(52,280)		(31,579)	(1,709)	(50,974)		10,599		958	19,395			0007
CDS CS3048325 ON AA 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	01/11/2010	03/20/2015	02/23/2010	SALE		3,000,000	0.0000%(1.0000%)		60,300	216,480	(4,941)	58,943				(1,357)	157,537			0007
CDS CS3053440 ON KRN 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	01/13/2010	03/20/2015	05/18/2010	SALE		3,000,000	0.0000%(1.0000%)		(77,479)	(54,969)	(5,337)	(72,400)				5,079	17,431			0007
CDS CS3056013 ON BA-CAPCORP 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE FB	01/14/2010	03/20/2015	08/24/2010	SALE		3,000,000	0.0000%(1.0000%)		(65,456)	(42,252)	(10,864)	(57,819)				7,637	15,567			0007
CDS CS3058563 ON CB 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	HSBC	01/20/2010	03/20/2015	02/19/2010	SALE		5,000,000	0.0000%(1.0000%)		(131,281)	(131,841)	(2,114)	(129,229)				2,052	(2,612)			0007
CDS CS3073950 ON WHR 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	HSBC	02/02/2010	03/20/2015	03/17/2010	SALE		5,000,000	0.0000%(1.0000%)		32,914	27,668	(6,810)	32,076				(838)	(4,408)			0007
CDS CS3076490 ON GLCORE 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	02/04/2010	03/20/2015	06/02/2010	SALE		10,000,000	0.0000%(1.0000%)		289,923	1,335,898	(51,361)	271,340				(18,583)	1,064,558			0007
CDS CS3084189 ON IP 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	02/17/2010	03/20/2015	05/06/2010	SALE		5,000,000	0.0000%(1.0000%)		74,243	117,561	(14,042)	71,035				(3,209)	46,526			0007
CDS CS3089295 ON EEP 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	02/22/2010	03/20/2015	07/30/2010	SALE		5,000,000	0.0000%(1.0000%)		11,661	97,158	(22,961)	10,645				(1,016)	86,513			0007
CDS CS3091846 ON NEM 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	HSBC	02/23/2010	03/20/2015	10/27/2010	SALE		3,000,000	0.0000%(1.0000%)		(21,170)	(42,173)	(17,657)	(18,326)				2,844	(23,847)			0007
CDS CS3091861 ON NBR-INC 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	02/23/2010	03/20/2015	04/07/2010	SALE		5,000,000	0.0000%(1.0000%)		16,318	58,804	(6,383)	15,906				(412)	42,898			0007
CDS CS3094402 ON AZO 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	HSBC	02/25/2010	03/20/2015	04/12/2010	SALE		10,000,000	0.0000%(1.0000%)		(185,565)	(148,022)	(7,793)	(180,580)				4,985	32,558			0007
CDS CS3099526 ON APC 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	03/05/2010	03/20/2015	05/03/2010	SALE		5,000,000	0.0000%(1.0000%)		(78,171)	31,546	(5,775)	(75,752)				2,419	107,298			0007
CDS CS3104649 ON MRO 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	03/10/2010	03/20/2015	05/17/2010	SALE		10,000,000	0.0000%(1.0000%)		(60,879)	(13,556)	(16,696)	(58,687)				2,192	45,131			0007
CDS CS3117450 ON ORCLE 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	03/19/2010	03/20/2015	05/17/2010	SALE		5,000,000	0.0000%(1.0000%)		(142,481)	(138,645)	(3,446)	(137,732)				4,749	(913)			0007
CDS CS3125123 ON IGT 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	03/22/2010	06/20/2015	04/14/2010	SALE		5,000,000	0.0000%(1.0000%)		14,435	63,692	(3,393)	14,236				(199)	49,456			0007
CDS CS3130248 ON XL 5.25 15SEP14	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	04/07/2010	06/20/2015	06/02/2010	SALE		5,000,000	0.0000%(1.0000%)		11,904	288,643	(8,153)	11,529				(375)	277,114			0007
CDS CS3132806 ON CVSCRM (3) 4.875 15SEP14	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	04/09/2010	06/20/2015	09/09/2010	SALE		5,000,000	0.0000%(1.0000%)		(107,040)	(82,682)	(12,435)	(98,225)				8,815	15,543			0007
CDS CS3145626 ON FPL-CAPINC 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	04/28/2010	06/20/2015	06/29/2010	SALE		5,000,000	0.0000%(1.0000%)		(23,830)	80,283	(7,850)	(23,069)				761	103,352			0007
CDS CS3148174 ON VLO 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	04/30/2010	06/20/2015	10/20/2010	SALE		5,000,000	0.0000%(1.0000%)		161,176	141,263	(38,799)	146,404				(14,772)	(5,141)			0007
CDS CS3150725 ON ASSGEN 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	05/05/2010	06/20/2015	12/10/2010	SALE		3,000,000	0.0000%(1.0000%)		55,821	91,380	(24,651)	49,420				(6,401)	41,960			0007
CDS CS3153281 ON ASSGEN 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	05/06/2010	06/20/2015	12/10/2010	SALE		10,000,000	0.0000%(1.0000%)		254,596	304,601	(89,629)	225,523				(29,073)	79,078			0007
CDS CS3163520 ON ARW 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	05/17/2010	06/20/2015	10/06/2010	SALE		5,000,000	0.0000%(1.0000%)		111,062	131,320	(28,340)	102,444				(8,618)	28,876			0007
CDS CS3163553 ON VOD 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	05/18/2010	06/20/2015	11/10/2010	SALE		3,000,000	0.0000%(1.0000%)		(24,220)	(35,935)	(12,349)	(21,903)				2,317	(14,032)			0007
CDS CS3176324 ON CB 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	06/02/2010	06/20/2015	07/23/2010	SALE		5,000,000	0.0000%(1.0000%)		(54,350)	(41,905)	(5,554)	(52,821)				1,529	10,916			0007
CDS CS3186562 ON VLVY-TREAS 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	06/08/2010	06/20/2015	12/15/2010	SALE		5,000,000	0.0000%(1.0000%)		298,823	8,518	(56,948)	268,263				(30,560)	(259,745)			0007
CDS CS3191687 ON GS 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	06/10/2010	06/20/2015	08/04/2010	SALE		15,000,000	0.0000%(1.0000%)		692,684	245,319	(43,640)	671,961				(20,723)	(426,642)			0007
CDS CS3196827 ON SWY 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	06/17/2010	06/20/2015	08/12/2010	SALE		10,000,000	0.0000%(1.0000%)		(75,039)		(13,260)	(72,744)				2,295	72,744			0007
CDS CS3217284 ON ETR 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	07/21/2010	09/20/2015	12/02/2010	SALE		5,000,000	0.0000%(1.0000%)		319,206	188,428	(40,477)	297,340				(21,866)	(108,912)			0007
CDS CS3219843 ON HIG 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	07/23/2010	09/20/2015	11/23/2010	SALE		5,000,000	0.0000%(1.0000%)		393,345	234,616	(41,721)	368,708				(24,637)	(134,092)			0007
CDS CS3224975 ON HSBC-HSBCB 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BNPPARIBAS	08/11/2010	09/20/2015	11/08/2010	SALE		5,000,000	0.0000%(1.0000%)		(48,484)	(89,381)	(9,987)	(46,110)				2,374	(43,271)			0007
CDS CS3227523 ON FINMEC-FIN 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	08/24/2010	09/20/2015	12/03/2010	SALE		3,000,000	0.0000%(1.0000%)		93,513	70,499	(13,489)	88,440				(5,073)	(17,941)			0007
CDS CS3230097 ON EXC-EXELON 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	08/26/2010	09/20/2015	12/02/2010	SALE		10,000,000	0.0000%(1.0000%)		71,231	112,191	(30,863)	67,591				(3,640)	44,600			0007
CDS CXB536030 ON CDX.NA.IG.14-V1 5Y	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	09/08/2010	06/20/2015	09/20/2010	SALE		250,000,000	0.0000%(1.0000%)		847,807	168,714	(88,270)	842,869				(4,938)	(674,155)			0007
CDS CXB536030 ON CDX.NA.IG.14-V1 5Y	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	07/06/2010	06/20/2015	10/13/2010	SALE		200,000,000	0.0000%(1.0000%)		1,975,977	(1,021,440)	(659,838)	1,866,139				(109,838)	(2,887,579)			0007
CDS CXB536030 ON CDX.NA.IG.14-V1 5Y	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	07/02/2010	06/20/2015	10/13/2010	SALE		100,000,000	0.0000%(1.0000%)		1,013,383	(516,357)	(342,980)	956,516				(56,868)	(1,472,872)			0007
CDS CXB536030 ON CDX.NA.IG.14-V1 5Y	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	05/27/2010	06/20/2015	06/04/2010	SALE		100,000,000	0.0000%(1.0000%)		804,074	1,178,668	(25,318)	800,978				(3,096)	377,690			0007
CDS CXB536030 ON CDX.NA.IG.14-V1 5Y	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	05/24/2010	06/20/2015	06/04/2010	SALE		100,000,000	0.0000%(1.0000%)		853,744	1,167,232	(36,175)	848,124				(5,620)	319,108			0007

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CDS CXB536030 ON CDX.NA.IG.14-V1 5Y	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	05/21/2010	06/20/2015	06/16/2010	SALE		100,000,000	0.0000%(1.0000%)		913,193	797,801	(84,739)	900,677				(12,516)	(102,875)			0007
CDS CXB536030 ON CDX.NA.IG.14-V1 5Y	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	05/12/2010	06/20/2015	05/21/2010	SALE		100,000,000	0.0000%(1.0000%)		(94,575)	1,237,433	(24,536)	(94,111)				464	1,331,544			0007
CDS CXB536030 ON CDX.NA.IG.14-V1 5Y	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	05/11/2010	06/20/2015	05/18/2010	SALE		100,000,000	0.0000%(1.0000%)		(47,288)	796,045	(19,341)	(47,185)				103	843,230			0007
CDS CXB536030 ON CDX.NA.IG.14-V1 5Y	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	05/11/2010	06/20/2015	05/20/2010	SALE		100,000,000	0.0000%(1.0000%)		23,630	1,097,669	(25,103)	23,527				(103)	1,074,142			0007
CDS CXB536030 ON CDX.NA.IG.14-V1 5Y	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/13/2010	06/20/2015	05/06/2010	SALE		50,000,000	0.0000%(1.0000%)		(396,426)	235,796	(26,628)	(391,109)				5,317	626,905			0007
CDS CXB536030 ON CDX.NA.IG.14-V1 5Y	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	03/22/2010	06/20/2015	05/06/2010	SALE		100,000,000	0.0000%(1.0000%)		(411,509)		12,820	(401,467)				10,042	401,467			0007
CDS CXB536030 ON CDX.NA.IG.14-V1 5Y	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	05/28/2010	06/20/2015	06/16/2010	SALE		100,000,000	0.0000%(1.0000%)		733,243	797,801	(60,042)	725,979				(7,264)	71,822			0007
CDS CXB548811 ON CDX.NA.HY.14-V1 5Y	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	08/31/2010	06/20/2015	09/09/2010	SALE		25,000,000	0.0000%(5.0000%)		1,062,500	546,875	(38,018)	1,055,732				(6,768)	(508,857)			0007
CDS CXB548811 ON CDX.NA.HY.14-V1 5Y	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	08/25/2010	06/20/2015	09/14/2010	SALE		25,000,000	0.0000%(5.0000%)		1,000,000	453,125	(79,271)	990,173				(9,827)	(537,049)			0007
CDS CXB548811 ON CDX.NA.HY.14-V1 5Y	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	08/24/2010	06/20/2015	09/14/2010	SALE		25,000,000	0.0000%(5.0000%)		890,625	453,125	(83,195)	880,346				(10,278)	(427,221)			0007
CDS CXB548811 ON CDX.NA.HY.14-V1 5Y	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	08/16/2010	06/20/2015	09/17/2010	SALE		25,000,000	0.0000%(5.0000%)		781,251	421,875	(125,919)	766,442				(14,808)	(344,567)			0007
CDS CS2405773 ON TYSON FOODS INC.	BOND PORTFOLIO	SCHEDULE D	Credit	BOFA	04/30/2008	06/20/2013	01/25/2010	SALE			0.0000%(1.7500%)				22,118									0007
CDS CS2674568 ON HOSHOT-HST 500 12/20/20	BOND PORTFOLIO	SCHEDULE D	Credit	MORGANSTAN	01/15/2009	12/20/2014	01/21/2010	SALE			0.0000%(5.0000%)				25,278									0007
0929999. Subtotal - Swaps - Hedging Other - Credit Default												3,210,115	11,817,337	6,454,198	(3,868,978)	14,055,588	XXX	11,100,485		(594,602)	(7,601,389)			XXX
0969999. Subtotal - Swaps - Hedging Other												3,210,115	11,817,337	(65,395,550)	(10,987,830)	14,055,588	XXX	20,963,950		(594,602)	(79,451,137)			XXX
CDS CS2211213 ON MBIA INSURANCE CORPORATION			Credit	DEUTSCHE BANK	08/02/2007	09/20/2012	05/12/2010	SALE		10,000,000	1.3200%(0.0000%)			(4,000,000)	48,400						(4,000,000)			
CDS CS2528640 ON CITIGROUP INC			Credit	BARCLAY'S CAPITAL	09/23/2008	12/20/2013	09/02/2010	SALE		3,000,000	2.2500%(0.0000%)			51,923	45,938						51,923			
CDS CS2715544 ON DD 130 03/20/2014			Credit	BARCLAY'S CAPITAL	02/12/2009	03/20/2014	03/05/2010	SALE		3,000,000	1.3000%(0.0000%)			75,682	6,933						75,682			
CDS CS2825608 ON MER 500 06/20/2014			Credit	DEUTSCHE BANK	04/15/2009	06/20/2014	01/21/2010	SALE		3,000,000	5.0000%(0.0000%)	126,710		460,298	7,051	107,676				(1,699)	352,622			
CDS CS2874242 ON VLOC 100 06/20/2014			Credit	BARCLAY'S CAPITAL	06/01/2009	06/20/2014	02/05/2010	SALE		3,000,000	1.0000%(0.0000%)	(110,623)		(119,106)	5,373	(95,533)				2,373	(23,573)			
CDS CS2904973 ON TYC 100 09/20/2014			Credit	GOLDMAN SACHS	06/25/2009	09/20/2014	01/26/2010	SALE		3,000,000	1.0000%(0.0000%)	(49,214)		69,095	2,898	(43,650)				731	112,745			
CDS CS2930564 ON CMCSA 100 09/20/2014			Credit	UBS AG	07/23/2009	09/20/2014	09/13/2010	SALE		3,000,000	1.0000%(0.0000%)	(14,127)		6,952	23,274	(10,991)				1,941	17,943			
CDS CS2935688 ON GE-CAPCORP 500 09/20/2014			Credit	BANK OF AMERICA	08/04/2009	09/20/2014	06/21/2010	SALE		5,000,000	5.0000%(0.0000%)	562,323		669,996	66,717	465,098				(52,727)	204,898			
CDS CS2951040 ON MET-LI 500 09/20/2014			Credit	DEUTSCHE BANK	09/01/2009	09/20/2014	07/23/2010	SALE		3,000,000	5.0000%(0.0000%)	195,964		264,997	62,687	160,824				(22,313)	104,173			
CDS CS2951065 ON RIG 100 09/20/2014			Credit	HSBC	09/01/2009	09/20/2014	02/22/2010	SALE		3,000,000	1.0000%(0.0000%)	22,467		40,178	3,749	20,329				(667)	19,849			
CDS CS2956163 ON BRK 100 09/20/2014			Credit	BANK OF AMERICA	09/17/2009	09/20/2014	01/20/2010	SALE		3,000,000	1.0000%(0.0000%)	(47,750)		(43,815)	2,303	(44,385)				636	570			
CDS CS2968986 ON HBOS 300 12/20/2014			Credit	DEUTSCHE BANK	10/01/2009	12/20/2014	02/17/2010	SALE		3,000,000	3.0000%(0.0000%)	76,396		5,151	9,925	70,701				(2,075)	(65,550)			
CDS CS2968994 ON RBOS-RBOSP 300 12/20/2014			Credit	DEUTSCHE BANK	10/01/2009	12/20/2014	05/05/2010	SALE		3,000,000	3.0000%(0.0000%)	82,055		26,134	25,614	72,530				(5,636)	(46,396)			
CDS CS2981773 ON SGP 100 12/20/2014			Credit	BARCLAY'S CAPITAL	10/15/2009	12/20/2014	03/17/2010	SALE		3,000,000	1.0000%(0.0000%)	77,381		63,654	2,971	70,905				(3,363)	(7,251)			
CDS CS2997175 ON JCI 100 12/20/2009			Credit	BANK OF AMERICA	10/29/2009	12/20/2014	09/13/2010	SALE		3,000,000	1.0000%(0.0000%)	(55,855)		8,579	29,032	(46,314)				7,699	54,893			
CDS CS3015126 ON AT&T 100 12/20/2014			Credit	HSBC	11/19/2009	12/20/2014	03/15/2010	SALE		3,000,000	1.0000%(0.0000%)	11,348		30,897	5,689	10,616				(477)	20,281			
CDS CS3022726 ON CEG 100 12/20/2014			Credit	BANK OF AMERICA	11/30/2009	12/20/2014	04/09/2010	SALE		3,000,000	1.0000%(0.0000%)	(139,194)		(54,232)	16,131	(129,017)				7,882	74,785			
CDS CS3027840 ON BYD 500 12/20/2014			Credit	UBS AG	12/08/2009	12/20/2014	04/15/2010	SALE		1,500,000	5.0000%(0.0000%)	(292,500)		(196,875)	39,480	(271,341)				17,605	74,466			
CDS CS3030406 ON DRI 100 12/20/2014			Credit	GOLDMAN SACHS	12/10/2009	12/20/2014	06/29/2010	SALE		3,000,000	1.0000%(0.0000%)	(29,124)		(5,069)	17,914	(25,888)				2,914	20,819			
CDS CS3035538 ON AMKR 500 12/20/2014			Credit	DEUTSCHE BANK	12/16/2009	12/20/2014	09/01/2010	SALE		1,000,000	5.0000%(0.0000%)	(17,500)		(35,000)	36,277	(14,976)				2,388	(20,024)			
CDS CS3040645 ON KSS 100 12/20/2014			Credit	HSBC	12/18/2009	12/20/2014	02/01/2010	SALE		3,000,000	1.0000%(0.0000%)	29,479		31,579	2,127	28,742				(540)	2,836			
CDS CS3050883 ON ARMLL 100 03/20/2015			Credit	BANK OF AMERICA	01/12/2010	03/20/2015	10/27/2010	SALE		3,000,000	1.0000%(0.0000%)		(69,917)	(201,963)	34,722	(59,195)				10,722	(142,768)			
CDS CS3053457 ON TIIMN 100 03/20/2015			Credit	GOLDMAN SACHS	01/13/2010	03/20/2015	04/28/2010	SALE		3,000,000	1.0000%(0.0000%)	10,037		(95,353)	8,189	9,476				(561)	(104,829)			
CDS CS3056005 ON BAPLC 100 03/20/2015			Credit	GOLDMAN SACHS	01/14/2010	03/20/2015	12/03/2010	SALE		3,000,000	1.0000%(0.0000%)	37,518		20,997	20,583	31,184				(6,334)	(10,187)			
CDS CS3058571 ON ACE 100 03/20/2015			Credit	HSBC	01/20/2010	03/20/2015	02/19/2010	SALE		5,000,000	1.0000%(0.0000%)	69,767		61,573	3,076	68,676				(1,091)	(7,104)			

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CDS CS3061120 ON AXP 100 03/20/2015			Credit	DEUTSCHE BANK	01/21/2010	03/20/2015	11/09/2010	SALE		3,000,000	1.0000%(0.0000%)		25,862	45,746	20,302	21,831				(4,031)	23,915			
CDS CS3073927 ON NIUSY 203 03/20/2020			Credit	MORGAN STANLEY	02/02/2010	03/20/2020	04/20/2010	SALE		10,000,000	2.0300%(0.0000%)			401,272	43,420						401,272			
CDS CS3073935 ON NY 203 03/20/2020			Credit	MORGAN STANLEY	02/02/2010	03/20/2020	03/24/2010	SALE		10,000,000	2.0300%(0.0000%)			264,789	28,195						264,789			
CDS CS3073968 ON NWL 100 03/20/2015			Credit	GOLDMAN SACHS	02/02/2010	03/20/2015	03/17/2010	SALE		5,000,000	1.0000%(0.0000%)		(67,758)	(32,254)	7,698	(66,032)				1,726	33,778			
CDS CS3076482 ON MET 100 03/20/2015			Credit	CREDIT SUISSE FB	02/04/2010	03/20/2015	04/27/2010	SALE		10,000,000	1.0000%(0.0000%)		(603,272)	(389,557)	49,321	(576,730)				26,543	187,173			
CDS CS3079056 ON CHK 500 03/20/2015			Credit	JP MORGAN CHASE BANK	02/10/2010	03/20/2015	04/30/2010	SALE		1,500,000	5.0000%(0.0000%)		(26,641)	58,537	25,954	(25,479)				1,162	84,015			
CDS CS3081615 ON STATE OF FLORDIA RRO%			Credit	MORGAN STANLEY	02/16/2010	03/20/2020	10/26/2010	SALE		5,000,000	1.3500%(0.0000%)				47,253									
CDS CS3081623 ON NIUSY 205 03/20/2020			Credit	MORGAN STANLEY	02/16/2010	03/20/2020	03/24/2010	SALE		10,000,000	2.0500%(0.0000%)			297,486	20,500						297,486			
CDS CS3084163 ON APPLE 205 03/20/2020			Credit	MORGAN STANLEY	02/17/2010	03/20/2020	04/20/2010	SALE		10,000,000	2.0500%(0.0000%)			446,637	35,305						446,637			
CDS CS3084171 ON R 100 03/20/2015			Credit	GOLDMAN SACHS	02/17/2010	03/20/2015	05/06/2010	SALE		5,000,000	1.0000%(0.0000%)		(153,239)	(111,037)	17,456	(146,617)				6,622	35,580			
CDS CS3084197 ON JCI 100 03/20/2015			Credit	JP MORGAN CHASE BANK	02/17/2010	03/20/2015	04/26/2010	SALE		5,000,000	1.0000%(0.0000%)		(35,045)	73,505	10,729	(33,761)				1,284	107,265			
CDS CS3086754 ON STCARO 100 03/20/2020			Credit	MORGAN STANLEY	02/19/2010	03/20/2020	09/24/2010	SALE		5,000,000	1.0000%(0.0000%)			70,076	30,138						70,076			
CDS CS3089287 ON ENTRPA 100 03/20/2015			Credit	BARCLAY'S CAPITAL	02/22/2010	03/20/2015	07/30/2010	SALE		5,000,000	1.0000%(0.0000%)		(69,254)	(170,457)	27,979	(63,221)				6,034	(107,236)			
CDS CS3091853 ON JCI 100 03/20/2015			Credit	JP MORGAN CHASE BANK	02/23/2010	03/20/2015	04/26/2010	SALE		5,000,000	1.0000%(0.0000%)		(23,283)	73,505	9,415	(22,479)				804	95,983			
CDS CS3091879 ON WFT 100 03/20/2015			Credit	JP MORGAN CHASE BANK	02/23/2010	03/20/2015	04/07/2010	SALE		5,000,000	1.0000%(0.0000%)		(107,787)	(78,876)	8,690	(105,069)				2,718	26,193			
CDS CS3094410 ON LOW 100 03/20/2015			Credit	HSBC	02/25/2010	03/20/2015	04/12/2010	SALE		10,000,000	1.0000%(0.0000%)		147,015	190,340	8,828	143,066				(3,949)	47,274			
CDS CS3099534 ON CNQ 100 03/20/2015			Credit	JP MORGAN CHASE BANK	03/05/2010	03/20/2015	05/03/2010	SALE		5,000,000	1.0000%(0.0000%)		21,110	29,608	7,541	20,457				(653)	9,151			
CDS CS3107212 ON MCCC-CAPCO 500 03/20/2015			Credit	GOLDMAN SACHS	03/12/2010	03/20/2015	09/01/2010	SALE		1,500,000	5.0000%(0.0000%)		(127,500)	(183,750)	48,063	(115,478)				12,022	(68,272)			
CDS CS3117443 ON CSCO 100 03/20/2015			Credit	HSBC	03/19/2010	03/20/2015	05/17/2010	SALE		5,000,000	1.0000%(0.0000%)		106,208	94,029	4,655	102,668				(3,540)	(8,639)			
CDS CS3130255 ON PRU 4.5 15JUL13			Credit	JP MORGAN CHASE BANK	04/07/2010	06/20/2015	11/23/2010	SALE		5,000,000	1.0000%(0.0000%)		(112,244)	(209,778)	45,496	(98,693)				13,551	(111,085)			
CDS CS3132814 ON KR 6.15 15JAN20			Credit	DEUTSCHE BANK	04/09/2010	06/20/2015	09/08/2010	SALE		5,000,000	1.0000%(0.0000%)		36,048	22,764	18,232	33,170				(2,878)	(10,406)			
CDS CS3145600 ON TELEFO 100 06/20/2015			Credit	DEUTSCHE BANK	04/28/2010	06/20/2015	11/10/2010	SALE		3,000,000	1.0000%(0.0000%)		(42,187)	(50,623)	20,741	(37,779)				4,408	(12,844)			
CDS CS3145618 ON EXC-EXELON 100 06/20/2015			Credit	JP MORGAN CHASE BANK	04/28/2010	06/20/2015	06/29/2010	SALE		5,000,000	1.0000%(0.0000%)		(23,633)	(80,283)	9,366	(22,878)				755	(57,405)			
CDS CS3148166 ON SUN 100 06/20/2015			Credit	BARCLAY'S CAPITAL	04/30/2010	06/20/2015	10/20/2010	SALE		5,000,000	1.0000%(0.0000%)		(281,395)	(183,327)	49,817	(255,606)				25,790	72,279			
CDS CS3153299 ON MET 100 06/20/2015			Credit	MORGAN STANLEY	05/06/2010	06/20/2015	10/15/2010	SALE		10,000,000	1.0000%(0.0000%)		(750,826)	(478,875)	111,405	(684,421)				66,405	205,546			
CDS CS3153315 ON CHK 500 06/20/2015				BARCLAY'S CAPITAL	05/06/2010	06/20/2015	05/12/2010	SALE		1,500,000	5.0000%(0.0000%)		(37,500)	85,915	1,372	(37,378)				122	123,293			
CDS CS3153323 ON FST 500 06/20/2015				BARCLAY'S CAPITAL	05/06/2010	06/20/2015	05/12/2010	SALE		1,500,000	5.0000%(0.0000%)		(18,750)	72,607	1,311	(18,689)				61	91,296			
CDS CS3155856 ON CITY OF NEW YORK			Credit	MORGAN STANLEY	05/06/2010	06/20/2020	10/27/2010	SALE		10,000,000	1.9000%(0.0000%)			(5)	91,834						(5)			
CDS CS3155864 ON NY 200 06/20/2020			Credit	MORGAN STANLEY	05/06/2010	06/20/2020	10/25/2010	SALE		10,000,000	2.0000%(0.0000%)			(4)	95,556						(4)			
CDS CS3155880 ON GE-CAPCORP 100 06/20/2015			Credit	HSBC	05/07/2010	06/20/2015	06/21/2010	SALE		5,000,000	1.0000%(0.0000%)		(270,806)	(136,323)	12,438	(264,618)				6,188	128,295			
CDS CS3155898 ON GE-CAPCORP 100 06/20/2015			Credit	JP MORGAN CHASE BANK	05/07/2010	06/20/2015	06/21/2010	SALE		5,000,000	1.0000%(0.0000%)		(270,806)	(147,386)	12,582	(264,474)				6,332	117,088			
CDS CS3160971 ON WESTUN 100 06/20/2015			Credit	DEUTSCHE BANK	05/13/2010	06/20/2015	06/16/2010	SALE		5,000,000	1.0000%(0.0000%)		(115,646)	(62,189)	6,805	(113,563)				2,083	51,374			
CDS CS3163538 ON WESTUN 100 06/20/2015			Credit	BANK OF AMERICA	05/17/2010	06/20/2015	06/03/2010	SALE		5,000,000	1.0000%(0.0000%)		(142,633)	(57,846)	3,764	(141,230)				1,403	83,384			
CDS CS3168644 ON RSG 100 06/20/2015			Credit	BOFA	05/21/2010	06/20/2015	12/20/2010	SALE		10,000,000	1.0000%(0.0000%)		(253,836)	57,772	87,696	(225,307)				28,529	283,079			
CDS CS3186570 ON R 100 06/20/2015			Credit	GOLDMAN SACHS	06/08/2010	06/20/2015	10/13/2010	SALE		5,000,000	1.0000%(0.0000%)		(213,698)	(66,281)	32,641	(198,695)				15,003	132,414			
CDS CS3189129 ON PNNSY 142 06/20/2020			Credit	MORGAN STANLEY	06/09/2010	06/20/2020	08/18/2010	SALE		5,000,000	1.4200%(0.0000%)			61,064	12,228						61,064			
CDS CS3189137 ON OHIO 138 06/20/2020			Credit	MORGAN STANLEY	06/09/2010	06/20/2020	08/18/2010	SALE		5,000,000	1.3800%(0.0000%)			37,409	13,417						37,409			
CDS CS3194244 ON OHIO 140 09/20/2020			Credit	MORGAN STANLEY	06/16/2010	09/20/2020	08/18/2010	SALE		5,000,000	1.4000%(0.0000%)			44,879	12,250						44,879			
CDS CS3194251 ON STCARO 110 09/20/2020			Credit	MORGAN STANLEY	06/16/2010	09/20/2020	08/18/2010	SALE		5,000,000	1.1000%(0.0000%)			67,112	9,625						67,112			
CDS CS3194269 ON PNNSY 145 09/20/2020			Credit	MORGAN STANLEY	06/16/2010	09/20/2020	08/17/2010	SALE		5,000,000	1.4500%(0.0000%)			63,778	12,486						63,778			
CDS CS3196819 ON KR 100 06/20/2015			Credit	DEUTSCHE BANK	06/17/2010	06/20/2015	08/12/2010	SALE		10,000,000	1.0000%(0.0000%)		18,668	50,772	14,985	18,097				(571)	32,675			

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CDS CS3207046 ON NY 273 09/20/2020				BANK OF AMERICA	07/02/2010	09/20/2020	07/21/2010	SALE		5,000,000	2.7300%(0.0000%)			111,449							111,449			
CDS CS3207053 ON OHIO 155 09/20/2020			Credit	BANK OF AMERICA	07/02/2010	09/20/2020	09/24/2010	SALE		5,000,000	1.5500%(0.0000%)			67,705	18,083						67,705			
CDS CS3207061 ON MASSHT 152 09/20/2020			Credit	BANK OF AMERICA	07/02/2010	09/20/2020	10/13/2010	SALE		10,000,000	1.5200%(0.0000%)			165,722	43,489						165,722			
CDS CS3217292 ON CEG 100 09/20/2015			Credit	JP MORGAN CHASE BANK	07/21/2010	09/20/2015	12/02/2010	SALE		5,000,000	1.0000%(0.0000%)		(264,932)	(186,309)	37,290	(246,253)				18,679	59,944			
CDS CS3219650 ON MET 100 09/20/2015			Credit	DEUTSCHE BANK	07/23/2010	09/20/2015	08/10/2010	SALE		3,000,000	1.0000%(0.0000%)		(248,471)	(177,569)	3,512	(246,459)				2,012	68,890			
CDS CS3222409 ON ACE 100 09/20/2015			Credit	MORGAN STANLEY	08/10/2010	09/20/2015	10/12/2010	SALE		3,000,000	1.0000%(0.0000%)		(17,211)	16,984	5,831	(16,630)				581	33,614			
CDS CS3224967 ON HSBC-FINCO 100 09/20/2015			Credit	MORGAN STANLEY	08/11/2010	09/20/2015	11/08/2010	SALE		5,000,000	1.0000%(0.0000%)		(156,635)	(9,251)	19,706	(149,290)				7,345	140,039			
CDS CS3230089 ON CEG 100 09/20/2015			Credit	GOLDMAN SACHS	08/26/2010	09/20/2015	12/02/2010	SALE		10,000,000	1.0000%(0.0000%)		(515,399)	(372,619)	53,559	(489,063)				26,336	116,444			
CDS CS3271042 ON BRK 100 12/20/2015			Credit	GOLDMAN SACHS	10/12/2010	12/20/2015	12/10/2010	SALE		3,000,000	1.0000%(0.0000%)		(57,930)	(41,879)	6,655	(56,191)				1,739	14,312			
CDS CS3273600 ON GE-CAPCORP 100 12/20/2015			Credit	MORGAN STANLEY	10/13/2010	12/20/2015	12/10/2010	SALE		5,000,000	1.0000%(0.0000%)		(145,797)	(83,553)	12,206	(141,647)				4,150	58,094			
CDS CS3273659 ON MBI-INSCOR 500 06/20/2011				DEUTSCHE BANK	10/13/2010	06/20/2011	10/22/2010	SALE		5,000,000	5.0000%(0.0000%)		(500,000)	(275,000)	24,845	(481,405)				18,595	206,405			
CDS CXS379938 ON CDX.NA.IG.13-V1 5Y			Credit	MORGAN STANLEY	02/09/2010	12/20/2014	03/18/2010	SALE		100,000,000	1.0000%(0.0000%)		(191,896)	703,466	107,278	(187,395)				4,501	890,860			
CDS CXS379938 ON CDX.NA.IG.13-V1 5Y			Credit	MORGAN STANLEY	02/22/2010	12/20/2014	03/05/2010	SALE		50,000,000	1.0000%(0.0000%)		230,261	309,105	13,287	228,270				(1,991)	80,835			
CDS CXS536032 ON CDX.NA.IG.14-V1 5Y				JP MORGAN CHASE BANK	05/06/2010	06/20/2015	05/07/2010	SALE		100,000,000	1.0000%(0.0000%)		(1,218,041)		(127,116)	(1,217,379)				662	1,217,379			
CDS CXS536032 ON CDX.NA.IG.14-V1 5Y				JP MORGAN CHASE BANK	05/07/2010	06/20/2015	05/10/2010	SALE		100,000,000	1.0000%(0.0000%)		(1,566,708)	(189,033)	9,185	(1,565,856)				852	1,376,823			
CDS CXS536032 ON CDX.NA.IG.14-V1 5Y				JP MORGAN CHASE BANK	05/21/2010	06/20/2015	05/21/2010	SALE		100,000,000	1.0000%(0.0000%)		(1,237,433)	(971,231)		(1,237,433)					266,202			
CDS SPG4026L4 ON GENWORTH FINANCIAL INC			Credit	BARCLAY'S CAPITAL	11/02/2005	12/20/2010	12/21/2010	MATURITY		5,000,000	0.3200%(0.0000%)				15,733									
0989999. Subtotal - Swaps - Replication - Credit Default												428,236	(9,235,616)	(3,624,992)	1,898,083	(8,610,168)	XXX			254,792	4,985,176			XXX
1029999. Subtotal - Swaps - Replication												428,236	(9,235,616)	(3,624,992)	1,898,083	(8,610,168)	XXX			254,792	4,985,176			XXX
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate														(71,849,748)	(7,118,852)		XXX	9,863,465			(71,849,748)			XXX
1169999. Total Swaps - Credit Default												3,638,350	2,581,722	2,829,206	(1,970,895)	5,445,420	XXX	11,100,485		(339,809)	(2,616,214)			XXX
1179999. Total Swaps - Foreign Exchange																	XXX							XXX
1189999. Total Swaps - Total Return																	XXX							XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps												3,638,350	2,581,722	(69,020,542)	(9,089,747)	5,445,420	XXX	20,963,950		(339,809)	(74,465,962)			XXX
FXFIID0180 (1.1107AUD)/ 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	CITIBANK	12/09/2009	03/17/2010	03/17/2010	MATURITY		32,413,356	(1.1107AUD)/ 1 USD			(812,915)					(518,647)		(812,915)			0008
FXFIID0181 (1.0619CAD)/ 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	CITIBANK	12/09/2009	03/17/2010	03/17/2010	MATURITY		44,732,743	(1.0619CAD)/ 1 USD			(2,278,342)					268,582		(2,278,342)			0008
FXFIID0182 (5.047DKK)/ 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	CITIBANK	12/09/2009	03/17/2010	03/17/2010	MATURITY		26,153,990	(5.047DKK)/ 1 USD			1,778,384					(748,342)		1,778,384			0008
FXFIID0183 (0.6773EUR)/ 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	CITIBANK	12/09/2009	03/17/2010	03/17/2010	MATURITY		10,335,360	(0.6773EUR)/ 1 USD			717,333					(300,004)		717,333			0008
FXFIID0184 (5.7703NOK)/ 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	CITIBANK	12/09/2009	03/17/2010	03/17/2010	MATURITY		38,992,753	(5.7703NOK)/ 1 USD			311,691					(317,677)		311,691			0008
FXFIID0185 (7.0965SEK)/ 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	CITIBANK	12/09/2009	03/17/2010	03/17/2010	MATURITY		31,705,954	(7.0965SEK)/ 1 USD			(112,807)					(267,173)		(112,807)			0008
FXFIID0187 (90JPY)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	12/17/2009	03/17/2010	03/17/2010	MATURITY		34,832,778	(90JPY)/ 1 USD			324,189					(912,149)		324,189			0008
FXFIID0193 1.1269AUD/(1 USD)	BOND PORTFOLIO	SCHEDULE D	Currency	CITIBANK	02/15/2010	03/17/2010	03/17/2010	MATURITY		(31,945,140)	1.1269AUD/(1 USD)			1,281,131							1,281,131			0008
FXFIID0194 5.4747DKK/(1 USD)	BOND PORTFOLIO	SCHEDULE D	Currency	CITIBANK	02/15/2010	03/17/2010	03/17/2010	MATURITY		(24,110,998)	5.4747DKK/(1 USD)			264,608							264,608			0008
FXFIID0195 0.7355EUR/(1 USD)	BOND PORTFOLIO	SCHEDULE D	Currency	CITIBANK	02/15/2010	03/17/2010	03/17/2010	MATURITY		(9,517,438)	0.7355EUR/(1 USD)			100,589							100,589			0008
FXFIID0196 5.9241NOK/(1 USD)	BOND PORTFOLIO	SCHEDULE D	Currency	CITIBANK	02/15/2010	03/17/2010	03/17/2010	MATURITY		(37,980,453)	5.9241NOK/(1 USD)			700,609							700,609			0008
FXFIID0197 7.2374SEK/(1 USD)	BOND PORTFOLIO	SCHEDULE D	Currency	CITIBANK	02/15/2010	03/17/2010	03/17/2010	MATURITY		(31,088,512)	7.2374SEK/(1 USD)			730,248							730,248			0008
FXFIID0200 1.0325CAD/(1 USD)	BOND PORTFOLIO	SCHEDULE D	Currency	CITIBANK	03/05/2010	03/17/2010	03/17/2010	MATURITY		(6,295,460)	1.0325CAD/(1 USD)			137,635							137,635			0008
FXFIID0202 1.0273CAD/(1 USD)	BOND PORTFOLIO	SCHEDULE D	Currency	CITIBANK	03/11/2010	03/17/2010	03/17/2010	MATURITY		(39,910,445)	1.0273CAD/(1 USD)			667,544							667,544			0008
FXFIID0203 (90.8JPY)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	03/12/2010	06/15/2010	06/15/2010	MATURITY		34,525,881	(90.8JPY)/ 1 USD			312,181							312,181			0008

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FXFWD0204 (90.409JPY)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	03/16/2010	06/15/2010	06/15/2010	MATURITY		35,000,000	(90.409JPY)/ 1 USD			465,821							465,821			0008
FXFWD0205 (90.15JPY)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	03/17/2010	06/15/2010	06/15/2010	MATURITY		35,000,000	(90.15JPY)/ 1 USD			564,753							564,753			0008
FXFWD0206 (1.0088CAD)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	04/27/2010	06/16/2010	06/16/2010	MATURITY		59,475,132	(1.0088CAD)/ 1 USD			1,008,137							1,008,137			0008
FXFWD0207 (0.7857EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	05/06/2010	08/06/2010	08/06/2010	MATURITY		50,000,000	(0.7857EUR)/ 1 USD			(1,894,686)							(1,894,686)			0008
FXFWD0208 (0.7877EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	BANK OF AMERICA	05/06/2010	08/06/2010	08/06/2010	MATURITY		50,000,000	(0.7877EUR)/ 1 USD			(2,062,779)							(2,062,779)			0008
FXFWD0209 (0.7878EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	05/07/2010	08/06/2010	08/06/2010	MATURITY		50,000,000	(0.7878EUR)/ 1 USD			(2,032,456)							(2,032,456)			0008
FXFWD0210 (0.7856EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	CITIBANK	05/07/2010	08/06/2010	08/06/2010	MATURITY		50,000,000	(0.7856EUR)/ 1 USD			(1,732,265)							(1,732,265)			0008
FXFWD0212 (0.7792EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	05/10/2010	08/06/2010	08/06/2010	MATURITY		25,000,000	(0.7792EUR)/ 1 USD			(733,232)							(733,232)			0008
FXFWD0213 (0.7768EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	BANK OF AMERICA	05/10/2010	08/06/2010	08/06/2010	MATURITY		25,000,000	(0.7768EUR)/ 1 USD			(670,354)							(670,354)			0008
FXFWD0214 (0.7825EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	BANK OF AMERICA	05/10/2010	08/06/2010	08/06/2010	MATURITY		25,000,000	(0.7825EUR)/ 1 USD			(859,371)							(859,371)			0008
FXFWD0215 (0.785EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	05/11/2010	08/06/2010	08/06/2010	MATURITY		25,000,000	(0.785EUR)/ 1 USD			(924,836)							(924,836)			0008
FXFWD0216 (91.5JPY/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	06/11/2010	09/15/2010	09/15/2010	MATURITY		103,328,033	(91.5JPY/ 1 USD			(8,857,109)							(8,857,109)			0008
FXFWD0217 (1.027CAD/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	06/15/2010	09/16/2010	09/16/2010	MATURITY		58,422,590	(1.027CAD/ 1 USD													0008
FXFWD0219 (0.7567EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	BANK OF AMERICA	08/04/2010	11/08/2010	11/08/2010	MATURITY		103,559,199	(0.7567EUR)/ 1 USD			(6,608,244)							(6,608,244)			0008
FXFWD0220 (0.7572EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	08/04/2010	11/08/2010	11/08/2010	MATURITY		155,534,565	(0.7572EUR)/ 1 USD			(10,061,805)							(10,061,805)			0008
FXFWD0221 (0.7596EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	CITIBANK	08/04/2010	11/08/2010	11/08/2010	MATURITY		51,714,588	(0.7596EUR)/ 1 USD			(3,497,918)							(3,497,918)			0008
FXFWD0224 (84.2JPY)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	09/10/2010	12/15/2010	12/15/2010	MATURITY		112,286,401	(84.2JPY)/ 1 USD			(877,491)							(877,491)			0008
FXFWD0225 (1.0293CAD)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	09/13/2010	12/16/2010	12/16/2010	MATURITY		58,293,459	(1.0293CAD)/ 1 USD			(1,255,558)							(1,255,558)			0008
FXFWD0227 (6.6482SEK)/ 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA	10/18/2010	12/15/2010	12/15/2010	MATURITY		24,066,846	(6.6482SEK)/ 1 USD			656,208							656,208			0008
FXFWD0229 (5.8473NOK)/ 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	CITIBANK	10/18/2010	12/15/2010	12/15/2010	MATURITY		21,377,388	(5.8473NOK)/ 1 USD			282,478							282,478			0008
FXFWD0332 (0.7117EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	BANK OF AMERICA	11/05/2010	12/15/2010	12/15/2010	MATURITY		110,117,602	(0.7117EUR)/ 1 USD			4,832,384							4,832,384			0008
FXFWD0333 (0.7116EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	11/05/2010	12/15/2010	12/15/2010	MATURITY		165,522,170	(0.7116EUR)/ 1 USD			7,228,058							7,228,058			0008
FXFWD0334 (0.7118EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	CITIBANK	11/05/2010	12/15/2010	12/15/2010	MATURITY		55,186,778	(0.7118EUR)/ 1 USD			2,451,489							2,451,489			0008
1229999. Subtotal - Forwards - Hedging Other														(20,456,696)			XXX		(2,795,411)		(20,456,696)			XXX
1269999. Subtotal - Forwards														(20,456,696)			XXX		(2,795,411)		(20,456,696)			XXX
1399999. Subtotal - Hedging Effective																	XXX							XXX
1409999. Subtotal - Hedging Other												170,089,691	159,569,936	7,198,756	(10,987,830)	328,687,763	XXX	12,356,369	(2,795,411)	(594,602)	(321,489,007)			XXX
1419999. Subtotal - Replication												428,236	(9,235,616)	(3,624,992)	1,898,083	(8,610,168)	XXX			254,792	4,985,176			XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other																	XXX							XXX
1449999 - Totals												170,517,926	150,334,321	3,573,764	(9,089,747)	320,077,595	XXX	12,356,369	(2,795,411)	(339,809)	(316,503,831)			XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate payer swaption contracts provide an offset to declines in fixed income market values resulting from potential rising interest rates. Notional amount is equivalent to the hedged amount of par on fixed rate securities.
0002	Equity Put Options provide an offset to significant declines in equity portfolio from equity market declines below a targeted level.
0003	Put options on Interest Rate Futures provide an offset to declines in fixed income market values resulting from potential rising interest rates.
0004	Written equity put options were used to provide an offset to losses resulting from potential rising equity markets.
0005	Interest rate swap effectively decreases duration of hedged fixed rate portfolio to the duration of an equivalent variable rate portfolio. Notional amount is equivalent to hedged amount of par on fixed rate portfolio.
0006	Basis swap effectively converts variable rate LIBOR exposure to 7-day BMA index and is used in tandem with the pay fixed / receive float interest rate swaps to effectively hedge the muni bond portfolio against increasing interest rates. Notional amount is equivalent to amount of par on muni bonds.
0007	Credit default swap effectively hedge credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
0008	Foreign Currency forward effectively reduces foreign currency exposure on the principal amount of foreign denominated fixed income securities. Notional amount is the USD equivalent of the hedged amount of par on debt securities.

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumula-tive	Gain (Loss) Recog-nized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effective-ness at Inception and at Year-end (a)
BLH1	292		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2011	CME	12/14/2010	1,647.1000	1,661.0000	202,254		202,254	202,254			2,920,000	100.00/100.00
ESH1	104		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2011	CME	12/14/2010	1,236.2000	1,253.0000	87,116		87,116	87,116			585,000	100.00/100.00
RTAH1	549		INDEX FUTURES - EMINI RUSSELL 2000	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2011	ICE	12/14/2010	771.5500	782.3000	588,885		588,885	588,885			2,470,500	100.00/100.00
SPH1	180		INDEX FUTURES - S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/18/2011	CME	12/14/2010	1,240.0000	1,253.0000	584,334		584,334	584,334			5,062,500	100.00/100.00
1279999. Subtotal - Long Futures - Hedging Effective												1,462,588		1,462,588	1,462,588			11,038,000	XXX
1329999. Subtotal - Long Futures												1,462,588		1,462,588	1,462,588			11,038,000	XXX
EDH1	(3,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/14/2011	CME	05/20/2010	396.0400	398.5400	(4,685,900)		(4,685,900)	(4,685,900)			2,634,000	0001
EDH2	(3,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	03/19/2012	CME	05/20/2010	392.2400	396.2000	(7,465,275)		(7,465,275)	(7,465,275)			2,634,000	0001
EDM1	(3,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/13/2011	CME	05/20/2010	494.0600	497.8000	(5,624,050)		(5,624,050)	(5,624,050)			2,634,000	0001
EDU1	(3,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/19/2011	CME	05/20/2010	492.8900	497.2300	(6,511,550)		(6,511,550)	(6,511,550)			2,634,000	0001
EDZ1	(3,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	12/19/2011	CME	05/20/2010	393.2400	397.0800	(7,240,275)		(7,240,275)	(7,240,275)			2,634,000	0001
1349999. Subtotal - Short Futures - Hedging Other												(31,527,050)		(31,527,050)	(31,527,050)			13,170,000	XXX
1389999. Subtotal - Short Futures												(31,527,050)		(31,527,050)	(31,527,050)			13,170,000	XXX
1399999. Subtotal - Hedging Effective												1,462,588		1,462,588	1,462,588			11,038,000	XXX
1409999. Subtotal - Hedging Other												(31,527,050)		(31,527,050)	(31,527,050)			13,170,000	XXX
1419999. Subtotal - Replication																			XXX
1429999. Subtotal - Income Generation																			XXX
1439999. Subtotal - Other																			XXX
1449999 - Totals												(30,064,462)		(30,064,462)	(30,064,462)			24,208,000	XXX

NONE

Broker Name	Net Cash Deposits
Total Net Cash Deposits	

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest Rate Futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates.

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
BLH0	332		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/19/2010	CME	12/10/2009	6,285.8000	03/11/2010	6,212.8000	SALE		122,330			100.00/100.00
BLM0	327		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2010	CME	03/11/2010	9,296.4000	06/14/2010	8,739.0000	SALE		(2,892,797)			100.00/100.00
BLU0	304		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/17/2010	CME	06/14/2010	12,249.9000	09/13/2010	12,560.7000	SALE		2,065,923			100.00/100.00
BLZ0	296		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2010	CME	10/05/2010	9,215.1000	12/14/2010	9,846.9000	SALE		2,241,216			100.00/100.00
ESH0	120		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/19/2010	CME	12/11/2009	7,667.6000	03/11/2010	7,982.0000	SALE		262,208			100.00/100.00
ESM0	96		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2010	CME	04/01/2010	4,592.2500	06/09/2010	4,394.4000	SALE		(369,382)			100.00/100.00
ESU0	92		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/17/2010	CME	08/03/2010	13,905.2500	09/13/2010	13,743.4500	SALE		153,551			100.00/100.00
ESZ0	106		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2010	CME	12/06/2010	5,727.5500	12/14/2010	6,010.6000	SALE		522,132			100.00/100.00
RTAH0	547		INDEX FUTURES - EMINI RUSSELL 2000	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/19/2010	ICE	12/11/2009	2,372.8000	03/11/2010	2,591.2000	SALE		4,392,549			100.00/100.00
RTAM0	567		INDEX FUTURES - EMINI RUSSELL 2000	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2010	ICE	05/03/2010	7,804.8000	06/08/2010	6,816.0000	SALE		(3,136,297)			100.00/100.00
RTAU0	547		INDEX FUTURES - EMINI RUSSELL 2000	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/17/2010	ICE	08/03/2010	15,551.5000	09/13/2010	15,370.6000	SALE		1,083,207			100.00/100.00
RTAZ0	549		INDEX FUTURES - EMINI RUSSELL 2000	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2010	ICE	12/06/2010	9,192.2500	12/14/2010	10,060.7000	SALE		7,512,251			100.00/100.00
SPH0	180		INDEX FUTURES - S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/19/2010	CME	12/11/2009	1,097.2000	03/11/2010	1,145.7000	SALE		2,181,168			100.00/100.00
SPM0	180		INDEX FUTURES - S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2010	CME	03/11/2010	2,282.1000	06/09/2010	2,109.2000	SALE		(3,811,082)			100.00/100.00
SPU0	180		INDEX FUTURES - S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/17/2010	CME	06/09/2010	2,100.6000	09/13/2010	2,219.6000	SALE		2,595,668			100.00/100.00
SPZ0	180		INDEX FUTURES - S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/17/2010	CME	09/13/2010	1,104.8500	12/14/2010	1,245.0000	SALE		6,305,418			100.00/100.00
1279999. Subtotal - Long Futures - Hedging Effective															19,228,061			XXX
EDM3	400		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/17/2013	CME	09/09/2010	196.0100	09/09/2010	196.0300	SALE		12,260			0001
1289999. Subtotal - Long Futures - Hedging Other															12,260			XXX
1329999. Subtotal - Long Futures															19,240,321			XXX
EDM0	(3,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/14/2010	CME	05/20/2010	496.9700	06/14/2010	497.3100	EXPIRATION		(549,300)			0001
EDM2	(3,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	06/18/2012	CME	09/09/2010	39,585.2200	11/16/2010	39,666.5100	SALE		(1,529,525)			0001
EDU0	(3,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/14/2010	CME	05/20/2010	496.2300	09/14/2010	498.5400	EXPIRATION		(3,492,300)			0001
EDU2	(3,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	09/17/2012	CME	09/09/2010	52,411.2900	11/16/2010	52,549.4200	SALE		(1,953,300)			0001
EDZ0	(3,000)		EURO DOLLAR	FIXED INCOME	SCHEDULE D	Interest	12/13/2010	CME	05/20/2010	396.5200	09/09/2010	398.2000	SALE		(3,156,800)			0001
FAM0	(1)		INDEX FUTURES - EMINI MIDCAP 400	EQU. REP. FUTURES	DB PART B	Equity/Index	06/18/2010	CME	04/01/2010	791.5000	04/01/2010	791.9000	SALE		(40)			0002
SPM0	(1,937)		INDEX FUTURES - S & P 500	EQU. REP. FUTURES	DB PART B	Equity/Index	06/18/2010	CME	05/20/2010	17,955.4000	06/14/2010	17,566.8000	SALE		13,474,116			0002
SPU0	(1,988)		INDEX FUTURES - S & P 500	EQU. REP. FUTURES	DB PART B	Equity/Index	09/17/2010	CME	08/20/2010	5,459.8000	09/13/2010	5,582.3000	SALE		(11,109,449)			0002
SPZ0	(1,193)		INDEX FUTURES - S & P 500	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/17/2010	CME	09/13/2010	8,838.8500	09/24/2010	9,130.0000	SALE		(10,768,591)			0002
1349999. Subtotal - Short Futures - Hedging Other															(19,085,188)			XXX
1389999. Subtotal - Short Futures															(19,085,188)			XXX
1399999. Subtotal - Hedging Effective															19,228,061			XXX
1409999. Subtotal - Hedging Other															(19,072,928)			XXX
1419999. Subtotal - Replication																		XXX
1429999. Subtotal - Income Generation																		XXX
1439999. Subtotal - Other																		XXX
1449999 - Totals															155,133			XXX

Broker Name	Net Cash Deposits
Total Net Cash Deposits	

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest Rate Futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates.
0002	Equity futures provide an offset to decreases in equity markets.

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX		34,115,000		34,115,000	35,577,588	(31,527,050)	35,577,588	24,208,000	24,208,000
BANK OF AMERICA	Y	Y		10,563,305	(12,160,750)		10,719,987	(13,615,506)		55,852,420	54,254,975
BARCLAY'S CAPITAL	Y	Y	29,847,876	20,598,819	(2,817,536)		20,598,819	(2,817,536)		1,088,270	
BNP PARIBAS	Y	Y		47,488	(394,850)		47,488	(341,401)		15,000,000	14,652,639
CITIBANK	Y	Y		523,648		523,648	523,648	(1,361,085)		20,118,677	20,118,677
CREDIT SUISSE FB	Y	Y		1,666	(786,910)		1,666	(786,910)			
DEUTSCHE BANK	Y	Y	8,121,966	4,668,430	(3,629,375)		4,708,792	(3,164,676)		25,356,231	18,273,319
GOLDMAN SACHS	Y	Y		21,955,999	(13,821,196)	8,134,802	22,277,626	(20,150,811)	2,126,815	169,569,290	169,569,290
HSBC	Y	Y			(72,938)			(72,938)			
JP MORGAN CHASE BANK	Y	Y		91,889	(1,965,596)		145,363	(1,741,823)		17,000,000	15,126,293
MERRILL LYNCH	Y	Y		37,049	(48,992)		37,049	(591,080)			
MORGAN STANLEY	Y	Y		2,217,052	(25,298,952)		2,306,118	(25,224,076)		32,033,790	8,951,890
ROYAL BANK OF SCTLND	Y	Y		677,073	(131,731)	545,342	677,073	(131,731)	545,342		
UBS AG	Y	Y	3,384,767	8,644,704	(6,836,514)		8,644,704	(6,836,514)		1,569,290	
0299999. Total NAIC 1 Designation			41,354,609	70,027,121	(67,965,339)	9,203,792	70,688,332	(76,836,085)	2,672,157	337,587,968	300,947,083
0899999 - Totals			41,354,609	104,142,121	(67,965,339)	43,318,792	106,265,921	(108,363,135)	38,249,745	361,795,968	325,155,083

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Allstate Bank	Northbrook, Illinois					69,523,961	XXX
Bank of America, N.A.	New York, New York					(674,420,236)	XXX
Bank of Montreal	Toronto, Canada		2.980	2,234		499,656	XXX
Bank of New York Mellon	New York, New York		0.010	(4,176)		16,477,917	XXX
Bank of Oklahoma	Tulsa, Oklahoma					351,262	XXX
Citibank, N.A.	New York, New York		0.050	(2,635)		5,796,245	XXX
Commerce Bank, N.A.	Kansas City, Missouri					479,930	XXX
Fifth Third Bank	Cincinnati, Ohio					19,834,912	XXX
First Hawaiian Bank	Honolulu, Hawaii					4,225,605	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					1,437,852	XXX
First Tennessee Bank	Memphis, Tennessee					4,164,943	XXX
Branch Banking and Trust Co.	Richmond, Virginia					10,756,971	XXX
Harris N.A.	Chicago, Illinois					1,174,950	XXX
Capital One N.A.	New Orleans, Louisiana					9,604,212	XXX
Huntington National Bank	Columbus, Ohio					622,112	XXX
JP Morgan Chase Bank, N.A.	New York, New York		1.750	562		(3,121,480)	XXX
KeyBank National Association	Cleveland, Ohio					15,452,154	XXX
M&I Marshall Ilsley	Milwaukee, Wisconsin					114,127	XXX
HSBC Bank, USA	Buffalo, New York					10,678,861	XXX
RBC Global Services	Toronto, Canada					6,652	XXX
PNC Financial Services	Cherry Hill, New Jersey					1,327,348	XXX
Regions Bank	Birmingham, Alabama					2,943,432	XXX
U.S. Bank, N.A.	St. Paul, Minnesota					100,808,625	XXX
Wells Fargo Bank, N.A.	San Francisco, California					(90,966,182)	XXX
Bank of Alaska	Anchorage, Alaska		1.990	5,308	224	266,709	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	1,293	224	(491,959,462)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	1,293	224	(491,959,462)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,127,369	XXX
0599999 Total - Cash		XXX	XXX	1,293	224	(490,832,093)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(293,893,448)	4. April	(301,000,051)	7. July	(482,247,775)	10. October	(544,021,843)
2. February	(245,054,495)	5. May	(376,174,174)	8. August	(511,589,587)	11. November	(589,051,640)
3. March	(405,284,750)	6. June	(414,366,666)	9. September	(517,814,570)	12. December	(490,832,093)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
TREASURY BILL	C	12/20/2010		03/17/2011	1,299,743		41
0199999. U.S. Governments - Issuer Obligations					1,299,743		41
0399999. Total - U.S. Government Bonds					1,299,743		41
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions of States, Territories and Possessions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
AVERY DENNISON CORP		12/31/2010	0.000	01/03/2011	8,768,849		75
BNP PARIBAS FINANCE INC		12/31/2010	0.000	01/03/2011	18,989,895		53
CINTAS CORPORATION NO 2		12/31/2010	0.000	01/03/2011	999,979		10
UNITED HEALTHCARE		12/30/2010	0.000	01/03/2011	9,999,772		228
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					38,758,496		366
3899999. Total - Industrial and Miscellaneous Bonds (Unaffiliated)					38,758,496		366
4199999. Total - Credit Tenant Loans							
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					40,058,238		407
7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities							
7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities							
8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities							
8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities							
8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							
8399999. Total Bonds					40,058,238		407
8699999 - Total Cash Equivalents					40,058,238		407

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ	B	WORKERS' COMPENSATION			11,869,096	14,027,273
4. Arkansas AR						
5. California CA	B	WORKERS' COMPENSATION			54,432,487	66,886,341
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	PROPERTY & CASUALTY			123,332	160,425
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	PROPERTY & CASUALTY			183,409	236,578
12. Hawaii HI						
13. Idaho ID	B	PROPERTY & CASUALTY			75,092	104,490
14. Illinois IL	B	PROPERTY & CASUALTY	2,949,516	3,965,591	134,864	179,339
15. Indiana IN	ST	PROPERTY & CASUALTY			75,000	75,000
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA	B	PROPERTY & CASUALTY			131,511	163,891
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	PROPERTY & CASUALTY			5,684,457	6,979,453
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ	B	PROPERTY & CASUALTY			123,216	167,184
32. New Mexico NM	B	PROPERTY & CASUALTY			530,494	697,086
33. New York NY	B	PROPERTY & CASUALTY			1,991,449	2,502,425
34. North Carolina NC	B	PROPERTY & CASUALTY			300,622	417,961
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR	B	PROPERTY & CASUALTY			6,615,239	8,238,268
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CN	B	PROPERTY & CASUALTY			4,788,813	6,230,178
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	2,949,516	3,965,591	87,059,082	107,065,893
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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ALLSTATE INSURANCE COMPANY

THIS SECTION INCLUDES THE FOLLOWING EXHIBITS/SCHEDULES:

Schedule P Prior Reserves By Line

2010 Schedule P Prior Reserves by Line for Allstate Insurance Company

Schedule P - Part 1 - Summary

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1995 & PR	901,730	950,513	206,873	146,371	37,598		2,243,084
2	1996	6,425	9,617	7,833	1,173	4,402		29,450
3	1997	1,625	-938	8,794	414	2,604		12,500
4	1998	-2,024	87,042	7,114	1,574	2,513	5	96,219
5	1999	-9,692	22,024	8,773	2,507	3,252	6	26,864
6	2000	-2,889	32,672	10,670	3,378	74,597	22	118,427
	2000 & Pr	895,175	1,100,930	250,057	155,417	124,966	33	2,526,545

Schedule P - Part 1 A - Homeowners/Farmowners

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1995 & PR	22,018	40,843	2,089	8,837	706		74,493
2	1996	1,160	1,236	153	276	94		2,920
3	1997	2,215	1,349	289	302	113		4,268
4	1998	1,965	73,672	207	338	127		76,309
5	1999	2,464	1,322	376	271	139		4,572
6	2000	5,353	2,526	686	346	2,956		11,867
	2000 & Pr	35,176	120,948	3,800	10,369	4,135		174,428

Schedule P - Part 1 B - Private Passenger Auto Liability/Medica

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1995 & PR	269,277	-29,569	109,156	-1,616	28,366		375,614
2	1996	483	6,741	6,634	479	2,380		16,717
3	1997	-3,155	-3,743	7,857	-215	2,335		3,079
4	1998	-6,479	11,978	6,120	873	2,179		14,672
5	1999	-14,061	17,482	7,779	1,224	2,798		15,222
6	2000	-12,227	25,922	9,565	1,876	19,658		44,795
	2000 & Pr	233,837	28,811	147,112	2,622	57,715		470,097

Schedule P - Part 1 C - Commercial Auto /Truck Liability/Medica

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1995 & PR	5,149	221	487	19	33		5,908
2	1996	240	0	21	0	15		277
3	1997	130	241	9	14	4		398
4	1998	362	33	39	2	3		439
5	1999	332	31	16	2	4		385
6	2000	1,261	664	99	37	454		2,515
	2000 & Pr	7,475	1,190	671	74	512		9,922

Schedule P - Part 1 D - Workers Compensation

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1995 & PR	72,235	40,148	2,704	1,052	649		116,789
2	1996	574		29		926		1,529
3	1997					0		0
4	1998					0		0
5	1999					0		0
6	2000					679		679
	2000 & Pr	72,809	40,148	2,732	1,052	2,254		118,997

Schedule P - Part 1 E - Commercial Multiple Peril

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1995 & PR	13,670	13,672	3,027	4,455	935		35,760
2	1996	3,383	1,157	867	371	253		6,030
3	1997	2,284	957	589	307	112		4,249
4	1998	1,601	1,124	473	360	108		3,665
5	1999	1,295	2,359	521	823	208		5,207
6	2000	801	2,657	232	915	638		5,243
	2000 & Pr	23,034	21,926	5,709	7,231	2,254		60,154

Schedule P - Part 1 F 1 - Medical Malpractice Occurance

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1995 & PR	413	22	36	2			473
2	1996							
3	1997							
4	1998							
5	1999					0		0
6	2000					9		9
	2000 & Pr	413	22	36	2	9		482

Schedule P - Part 1 F 2 - Medical Malpractice Claims Made

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1995 & PR							
2	1996							
3	1997							
4	1998							
5	1999							
6	2000							
	2000 & Pr							

NONE

Schedule P - Part 1 G - Special Liability

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1995 & PR	1,979	1,062	75	5	0		3,120
2	1996					1		1
3	1997					1		1
4	1998					1		1
5	1999					1		1
6	2000					24		24
	2000 & Pr	1,979	1,062	75	5	28		3,148

Schedule P - Part 1 H 1 - Other Liability Occurence

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1995 & PR	138,196	276,447	18,166	40,495	5,872		479,177
2	1996	455	411	119	45	570		1,599
3	1997	147	258	49	7	25		486
4	1998	1	240	0	0	22		263
5	1999	68	412	22	64	35		601
6	2000	446	578	53	89	7,856		9,021
	2000 & Pr	139,313	278,346	18,408	40,700	14,380		491,148

Schedule P - Part 1 H 2 - Other Liability Claims Made

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1995 & PR							
2	1996							
3	1997							
4	1998							
5	1999							
6	2000							
	2000 & Pr							

NONE

Schedule P - Part 1 I - Special Property

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1995 & PR	1,266	2,248	108	224	484		4,331
2	1996					0		0
3	1997					0		0
4	1998	1		0		0		1
5	1999					2		2
6	2000	0		0		318		318
	2000 & Pr	1,268	2,248	108	224	804		4,653

Schedule P - Part 1 J - Auto Physical Damage

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1995 & PR	552	119	27	10	20		728
2	1996	37	0	2	0	5		45
3	1997		0		0	5		5
4	1998		-5		0	5	5	0
5	1999	108	108	6	10	9	6	241
6	2000	33	20	1	4	1,752	22	1,810
	2000 & Pr	729	242	37	24	1,796	33	2,829

Schedule P - Part 1 K - Fidelity/Surety

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1995 & PR	406	16	34		9		465
2	1996							
3	1997							
4	1998	2		0		1		3
5	1999	3		0		1		5
6	2000					8		8
	2000 & Pr	411	16	35		19		480

Schedule P - Part 1 L - Other

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1995 & PR							
2	1996							
3	1997			**NONE**				
4	1998							
5	1999							
6	2000							
	2000 & Pr							

Schedule P - Part 1 M - International

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1995 & PR							
2	1996							
3	1997			**NONE**				
4	1998							
5	1999							
6	2000							
	2000 & Pr							

Schedule P - Part 1 N - Reinsurance A

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1995 & PR	183	165	4	4			355
2	1996							
3	1997							
4	1998							
5	1999							
6	2000							
	2000 & Pr	183	165	4	4			355

Schedule P - Part 1 O - Reinsurance B

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1995 & PR	827	745	0	0			1,572
2	1996	80	72	4	3			158
3	1997							
4	1998							
5	1999							
6	2000	1,378						1,378
	2000 & Pr	2,285	816	4	3			3,108

Schedule P - Part 1 P - Reinsurance C

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1995 & PR							
2	1996							
3	1997			NONE				
4	1998							
5	1999							
6	2000							
	2000 & Pr							

Schedule P - Part 1 R 1 - Products Liability Occurrence

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1995 & PR	375,559	604,373	70,960	92,884	525		1,144,300
2	1996	14		3		157		175
3	1997	4		2		8		13
4	1998	524		274		68		866
5	1999	99	309	52	113	56		628
6	2000	65	305	34	111	40,245		40,760
	2000 & Pr	376,264	604,987	71,326	93,108	41,059		1,186,744

Schedule P - Part 1 R 2 - Products Liability Claims Made

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1995 & PR							
2	1996							
3	1997			NONE				
4	1998							
5	1999							
6	2000							
	2000 & Pr							

Schedule P - Part 1 S - Financial Guaranty/Mortgage Guaranty

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1995 & PR							
2	1996							
3	1997			NONE				
4	1998							
5	1999							
6	2000							
	2000 & Pr							

Schedule P - Part 1 T - Warranty

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1995 & PR							
2	1996							
3	1997			NONE				
4	1998							
5	1999							
6	2000							
	2000 & Pr							